

BlackRock
貝萊德

年報暨經查核 之年度財務報表

貝萊德全球基金 (BGF)

R.C.S. Luxembourg: B.6317

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⁽³⁾ 有關暫停基金相關操作的詳細資訊，請見附註 1。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

董事會(1)(2)(3)

Denise Voss, 主席
Paul Freeman
Bettina Mazzocchi (西元2022年10月6日起委任)
Geoffrey D. Radcliffe
Davina Saint
Keith Saldanha
Vasiliki Pachatouridi (西元2023年3月3日起委任)

⁽¹⁾貝萊德全球基金之董事均為非執行董事。

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

⁽³⁾Denise Voss 和 Davina Saint 為獨立董事。

管理及行政

管理公司

BlackRock (Luxembourg) S.A.
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管理及行政續

行政管理人

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過戶代理人及登記處

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6, route de Trèves, Building C
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查核會計師

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

法律顧問

自 2023 年 1 月 1 日起:
Arendt & Medernach S.A.
41A avenue John F. Kennedy,
L-1855 Luxembourg
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截至 2022 年 12 月 31 日:
Linklaters LLP
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上市代理人

J.P. Morgan Bank Luxembourg S.A.
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6, route de Trèves, Building C
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Grand Duchy of Luxembourg

證券借貸代理人

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

付款代理人

付款代理人名單見於第 3、4 頁。且

註冊辦公室

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

管理及行政 續

查詢

若無其他安排，

本公司相關查詢應向以下管道提出：

書面查詢：

BlackRock Investment Management (UK) Limited

c/o BlackRock (Luxembourg) S.A.

P.O. Box 1058

L-1010 Luxembourg

Grand Duchy of Luxembourg

所有其他查詢：

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網站：www.blackrockinternational.com

電子郵件：investor.services@blackrock.com

一般資訊

現有公開說明書

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

代表

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

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

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

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

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

授權狀態

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

盧森堡、荷蘭及英國。

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

奧地利、巴林、比利時、汶萊、智利、中國、捷克共和國、丹麥、芬蘭、法國、德國、直布羅陀、希臘、香港、匈牙利、冰島、愛爾蘭、以色列、義大利、日本、澤西、韓國、列支敦斯登、澳門、馬爾他、挪威、阿曼、波蘭、葡萄牙、新加坡、斯洛伐克共和國、西班牙、瑞典、瑞士、台灣、阿拉伯聯合大公國及烏拉圭。

傘型基金特定基金之股份也可能透過私募方式不時銷售予其他特定司法管轄區。

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

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

一般資訊 續

公告價格資料以及致股東之通知

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

購買以及出售

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

揭露政策

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

德國投資人

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

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

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

淨資產報表

截至 2023 年 8 月 31 日

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

基金名稱	附註	貝萊德亞洲老 虎債券基金 (基金 有相當比重投資 於非投資等級 之高風險債券 且配息來源可 能為本金)		貝萊德中國基金 (基金之配息來 源可能為本金)		貝萊德歐洲靈 活股票基金 (Continental European Flexible Fund)		貝萊德新興市場 債券基金 (基金 主要係投資於非 投資等級之高風 險債券且配息來 源可能為本金)		貝萊德新興市場 股票收益基金 (基金之配息來 源可能為本金)		貝萊德新興市場 本地債券基金 (基金有相當比 重投資於非投資 等級之高風險 債券) (Emerging Markets Local Currency Bond Fund)	
		USD	USD	EUR	EUR	USD	USD	EUR	EUR	USD	USD	USD	USD
貝萊德亞洲巨 龍基金 (Asian Dragon Fund)		760,535,607	2,970,725,271	1,070,958,326	4,035,167,660	559,462,949	1,136,628,825	207,001,338	2,477,955,952	1,723,069,595			
貝萊德全球基 金組合		8,360,196,414	(299,587,043)	(64,675,346)	1,237,758,750	(327,185,990)	(243,430,729)	(10,848,959)	(197,210,856)	(143,283,080)			
證券投資組合成本		142,494,312,318	749,119,444	1,006,282,980	5,272,926,410	232,276,959	893,198,096	196,152,379	2,280,745,096	1,579,786,515			
未實現增值 / (減值)		8,360,196,414	36,004,593	34,246,439	126,161,290	33,450,085	84,825,575	9,995,707	232,779,733	21,756,933			
銀行現金	2(a)	150,874,508,732	97,809,762	660,000	1,090,000	404,000	404,000	404,000	2,470,000	5,358,351			
應收經紀款項	14	4,420,879,755	29,673,940	263,130	1,266,203	32,332,914	11,644,827	2,840,808	20,522,522	25,349,285			
應收利息與應收股利	2(a)	743,197,906	24,971,223	1,937,201	22,966,617	23,287	-	40,107	8,394,141	-			
應收利息與應收股利	2(a)	2,213,662,168	333,658	599,282	10,484,067	-	12,039,270	119,229	2,830,924	260,368			
投資出售應收款	2(a)	296,937,160	-	-	-	-	-	-	-	-			
基金股份認購應收款	2(a)	296,937,160	745,130	-	-	-	135,647	-	-	-			
未實現淨增值：													
開放式交易所買賣期貨合約	2(c)	30,251,776	-	-	-	-	-	-	-	-			
開放式遠期外匯合約	2(c)	34,759,767	-	-	7,471,896	3,034	-	-	-	-			
差價合約	2(c)	3,163,511	-	-	-	-	-	799,968	761,158	-			
將予宣佈證券合約的市場價值	2(c)	1,067,596,102	-	-	-	-	-	-	-	-			
交換交易市場價值	2(c)	13,249,772	137,475	-	-	-	1,734,743	-	-	-			
買入期貨 / 交換選擇權市場價值	2(c)	113,031,139	1,540,946	-	-	-	-	-	-	-			
其他資產	2(a,c)	65,351,353	22,051	5,336	8,630,946	653,592	1,813	19,309	274,975	2,157,548			
總資產		160,271,500,733	787,065,647	1,043,994,368	5,451,197,429	298,739,871	1,003,983,971	209,967,507	2,548,778,549	1,640,411,317			
負債													
銀行欠款	2(a)	31,021,827	335,622	9,388,154	17,618	57,072	675	1,132,501	5,386,905	353,228			
應付經紀款項	14	82,427,836	3,440,000	-	-	-	1,961,116	-	2,010,000	5,227,089			
應付收益分配	2(a)	238,923,974	7,967,257	14,957	9,232,822	-	3,194,528	63,770	344,739	384,125			
投資購買應付款	2(a)	3,538,301,695	15,218,716	4,295,297	106,196,825	533,853	7,809,058	82,215	7,972,116	-			
基金股份贖回應付款	2(a)	341,291,512	24,000,921	6,991,577	7,282,024	-	1,426,767	53,387	3,023,282	659,955			
未實現淨減值：													
開放式交易所買賣期貨合約	2(c)	30,997,822	-	-	-	156,422	-	-	1,449,309	-			
開放式遠期外匯合約	2(c)	255,788,777	3,040,713	1,259,172	-	-	5,559,082	165,645	31,678	4,029,704			
差價合約	2(c)	1,457,171	18,062	212,231	1,078,310	-	-	-	-	-			
交換交易市場價值	2(c)	97,815,181	-	-	-	-	-	-	-	-			
賣出期貨 / 交換選擇權市場價值	2(c)	102,336,467	345,473	-	-	-	-	-	-	-			
其他負債	4.5.6.7.8	297,517,577	2,579,613	1,500,278	6,189,624	32,159,487	1,154,213	3,194,143	25,096,450	1,877,441			
總負債		5,017,879,839	56,928,315	23,661,666	129,997,223	32,906,834	21,105,439	4,691,661	45,314,479	12,531,542			
淨資產總額		155,253,620,894	783,596,715	1,020,332,702	5,321,200,206	265,833,037	982,878,532	205,275,846	2,503,464,070	1,627,879,775			

如有關暫停基金之詳細資訊，請見附註 1。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

[6] 貝萊德全球基金 (BGF)

淨資產報表

截至 2023 年 8 月 31 日 續

原版本報暨經審核之年度財務報表以英文出版。此中文節譯本僅供臺灣投資人參考使用。
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基金名稱	貝萊德 ESG 社會責任多元資產基金 (基金之配置來源可能為本土)		貝萊德歐洲元優質債券基金 (Euro Bond Fund)		貝萊德歐洲元市場基金 (Euro-Markets Fund)		貝萊德歐洲特別時機基金 (European Special Situations Fund)		貝萊德歐洲價值型基金 (European Value Fund)		貝萊德新世代運輸基金 (基金之配置來源可能為本土)		貝萊德環球資產配置基金 (基金之配置來源可能為本土)		貝萊德環球企業債券基金 (基金之配置來源可能為本土)		貝萊德環球動力股票基金 (Global Dynamic Equity Fund)	
	附註	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	EUR	USD	USD	USD	USD	USD	USD	USD	USD
資產																		
證券投資組合成本		5,994,124,754	2,042,990,786	998,703,331	1,022,018,699	947,740,381	602,176,671	1,737,191,722	13,458,543,875	887,303,980	341,371,566							
未實現增值 / (減值)		(84,694,558)	(133,864,160)	256,685,249	260,207,429	241,090,586	98,820,233	21,878,484	871,003,215	(34,414,776)	31,544,317							
證券投資組合市場價值	2(a)	5,909,430,196	1,909,126,626	1,255,388,580	1,282,226,128	1,188,830,967	700,996,904	1,759,070,206	14,329,547,090	852,889,204	372,915,883							
銀行現金	2(a)	211,068,295	17,412,404	23,980,620	46,858,440	49,927,054	21,113,831	69,842,577	158,627,288	14,284,502	35,189,052							
應收經紀款項	14	7,860,000	4,968,079	-	-	-	-	-	17,414,768	4,226,498	-							
應收利息與應收股利	2(a)	18,107,293	16,241,650	143,304	802,313	753,866	1,545,660	1,373,096	59,867,209	10,625,193	468,257							
投資出售應收款	2(a)	1,670	1,920,200	173,118	3,891,074	3,650,646	-	9,393,178	6,856,498	1,735,261	92,729							
基金股份認購應收款	2(a)	2,194,015	12,274,980	371,112	1,960,353	894,672	221,944	883,282	12,046,295	1,451,372	1,507,316							
未實現淨增值：																		
開放式交易所買賣期貨合約	2(c)	7,803,422	938,243	-	-	-	-	-	-	-	704,017	651,223						
開放型遠期外匯合約	2(c)	-	465,043	489,234	1,028,521	1,818,595	453,365	-	-	-	611,534	-						
差價合約	2(c)	-	-	-	-	-	-	-	-	-	261,087	-						
將予宣佈證券合約的市場價值	2(c)	-	-	-	-	-	-	-	-	-	-	-						
交換交易市場價值	2(c)	9,240,467	230,117	-	-	-	-	-	-	-	-	-						
買入期權 / 交換選擇權市場價值	2(c)	2,822,183	-	2,110,074	3,065,930	2,982,743	4,580,776	7,304	59,165,050	73,470	1,988,734							
其他資產	2(a,c)	-	-	-	-	-	-	-	1,250,122	-	42,034	-						
總資產		6,168,527,541	1,963,577,342	1,282,636,042	1,339,832,759	1,248,858,543	728,912,480	1,840,569,643	14,645,725,587	886,601,051	412,985,778							
負債																		
銀行欠款	2(a)	25,918	1	5,192	59,409	9,919	10,809	27,989	6,812	-	-							
應付經紀款項	14	7,390,999	1,301,795	-	-	-	-	-	6,802,009	1,083,552	-							
應付收益分配	2(a)	8,616,679	927,851	428,930	16,824	3,089	224,211	13,906	28,764,337	947,220	70,459							
投資購買應付款	2(a)	22,933,485	8,887,625	-	214,155	195,688	-	4,470,968	20,284,797	1,395,387	171,987							
基金股份贖回應付款	2(a)	13,576,372	2,492,289	1,145,138	672,208	7,990,802	3,199,683	1,371,224	17,773,502	582,901	414,538							
未實現淨減值：																		
開放式交易所買賣期貨合約	2(c)	-	-	-	-	-	-	-	-	-	-	-						
開放型遠期外匯合約	2(c)	35,201,346	-	-	-	-	-	3,791,422	57,488,077	-	2,058,793							
差價合約	2(c)	-	-	-	-	-	-	-	-	-	-							
交換交易市場價值	2(c)	11,058,564	-	-	-	-	-	-	1,122,104	2,505,240	-							
賣出期權 / 交換選擇權市場價值	2(c)	1,511,288	-	-	-	-	-	-	36,531,297	376,432	606,656							
其他負債	4.5.6.7.8	8,898,497	1,900,655	1,816,774	1,440,675	1,685,010	901,621	2,773,415	21,675,756	903,459	732,756							
總負債		109,213,148	15,510,216	3,396,034	2,403,271	9,884,488	4,336,324	12,448,924	190,448,691	7,794,191	4,055,189							
淨資產總額		6,059,314,393	1,948,067,126	1,279,240,008	1,337,429,488	1,238,974,055	724,576,156	1,828,120,719	14,455,276,896	878,806,860	408,930,589							

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截至 2023 年 8 月 31 日 續

基金名稱	附註	自萊德全球股票收益基金 (基金之配置來源可能為本金)		自萊德環球非投資等級債券基金 (基金之配置來源可能為本金)		自萊德環球政府債券基金 (Global Government Bond Fund)		自萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)		自萊德環球前鋒股票基金 (Global Long-Horizon Equity Fund)		自萊德日本靈活股票基金 (Japan Flexible Equity Fund)		自萊德日本特別時機基金 (Small & MidCap Opportunities Fund)		自萊德拉丁美洲基金 (Latin American Fund)		自萊德營養科學基金 (Nutrition Fund)	
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	JPY	JPY	JPY	USD	USD	USD	USD	
資產																			
證券投資組合成本		820,543,458	1,058,230,841	1,749,342,936	1,230,592,650	1,230,592,650	415,466,992	29,634,896,554	29,634,896,554	18,184,722,145	18,184,722,145	29,634,896,554	851,366,525	851,366,525	18,184,722,145	18,184,722,145	29,634,896,554	285,288,072	285,288,072
未實現增值 / (減值)		65,183,079	(76,792,220)	(144,327,265)	(2,154,8,038)	(2,154,8,038)	48,640,090	4,810,637,266	4,810,637,266	2,719,939,325	2,719,939,325	4,810,637,266	71,471,665	71,471,665	2,719,939,325	2,719,939,325	71,471,665	(24,903,098)	(24,903,098)
證券投資組合市場價值	2(a)	885,726,537	981,438,621	1,605,015,671	1,359,108,496	1,359,108,496	464,107,082	34,445,533,820	34,445,533,820	20,904,661,470	20,904,661,470	34,445,533,820	922,838,190	922,838,190	20,904,661,470	20,904,661,470	922,838,190	260,384,974	260,384,974
銀行現金	2(a)	37,064,939	27,417,913	32,260,536	895,035	23,338,816	12,470,277	382,571,172	382,571,172	499,916,955	499,916,955	382,571,172	7,126,389	7,126,389	499,916,955	499,916,955	7,126,389	10,483,630	10,483,630
應收經紀款項	14	-	5,176,871	4,550,000	407,388	-	-	-	-	-	-	-	-	-	-	-	-	-	-
應收利息與應收股利	2(a)	1,146,095	8,099,307	27,788,083	698,856	988,247	444,228	34,510,528	34,510,528	31,131,577	31,131,577	34,510,528	10,544,452	10,544,452	31,131,577	31,131,577	10,544,452	235,781	235,781
投資出售應收款	2(a)	-	236,759*	954,589	2,798,757*	-	4,110,362	139,107,924	139,107,924	206,898,431	206,898,431	139,107,924	-	-	206,898,431	206,898,431	-	-	-
基金股份認購應收款	2(a)	157,280	476,462	1,808,816	63,758	4,689,735	999,142	36,001,424	36,001,424	68,626,241	68,626,241	36,001,424	1,243,696	1,243,696	68,626,241	68,626,241	1,243,696	128,330	128,330
未實現淨增值:																			
開放式交易所買賣期貨合約	2(c)	-	1,261,376	1,023	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
開放式遠期外匯合約	2(c)	-	3,474,916	4,401,287	823,886	-	-	155,458,785	155,458,785	38,482,236	38,482,236	155,458,785	-	-	38,482,236	38,482,236	-	-	-
差價合約	2(c)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
將予宣佈證券合約的市場價值	2(c)	-	54,673,749	-	21,140,054	-	-	-	-	-	-	-	-	-	-	-	-	-	-
交換交易市場價值	2(c)	-	1,215,970	1,575,731	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
買入期權 / 交換選擇權市場價值	2(c)	-	377,660	7,130	1,333,214	-	-	-	-	-	-	-	-	-	-	-	-	-	-
其他資產	2(a,c)	541,327	86,224	2,862	311	-	134,218	-	-	7,336	7,336	-	-	-	7,336	7,336	-	-	309,095
總資產		924,636,178	1,083,935,828	1,678,365,728	297,356,717	1,388,125,294	482,265,309	35,193,183,653	35,193,183,653	21,749,724,246	21,749,724,246	35,193,183,653	941,752,727	941,752,727	21,749,724,246	21,749,724,246	941,752,727	271,541,810	271,541,810
負債																			
銀行欠款	2(a)	1,291,512	-	-	24,011	-	-	-	-	-	-	-	-	-	-	-	-	-	-
應付經紀款項	14	-	1,841,383	1,776,752	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
應付收益分配	2(a)	869,293	471,406	4,103,354	31	-	-	-	-	244,649	244,649	1,538,341	205,553	205,553	244,649	244,649	205,553	5,068	5,068
投資購買應付款	2(a)	-	56,367,251*	1,940,861	23,915,491*	-	4,215,124	43,957,404	43,957,404	123,253,669	123,253,669	43,957,404	1,466,811	1,466,811	123,253,669	123,253,669	1,466,811	-	-
基金股份贖回應付款	2(a)	577,357	4,352,023	2,075,444	517,115	574,654	387,313	68,777,343	68,777,343	132,728,980	132,728,980	68,777,343	1,510,907	1,510,907	132,728,980	132,728,980	1,510,907	649,480	649,480
未實現淨減值:																			
開放式交易所買賣期貨合約	2(c)	-	-	-	133,005	-	-	-	-	-	-	-	-	-	-	-	-	-	-
開放式遠期外匯合約	2(c)	1,174,681	-	-	-	175	-	-	-	-	-	-	151,090	151,090	-	-	151,090	148,071	148,071
差價合約	2(c)	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
交換交易市場價值	2(c)	-	-	-	215,478	-	-	-	-	-	-	-	-	-	-	-	-	-	-
賣出期權 / 交換選擇權市場價值	2(c)	-	546,895	-	1,292,428	-	-	-	-	-	-	-	-	-	-	-	-	-	-
其他負債	4,5,6,7,8	1,547,960	912,451	4,558,731	972,744	2,482,613	7,909,279	48,768,400	48,768,400	38,408,810	38,408,810	48,768,400	1,794,041	1,794,041	38,408,810	38,408,810	1,794,041	422,888	422,888
總負債		5,460,803	64,491,409	14,455,142	27,070,303	3,057,442	12,511,716	163,041,488	163,041,488	294,636,108	294,636,108	163,041,488	5,128,402	5,128,402	294,636,108	294,636,108	5,128,402	1,225,307	1,225,307
淨資產總額		919,175,375	1,019,444,419	1,663,910,586	270,286,414	1,385,067,852	469,753,593	35,030,142,165	35,030,142,165	21,455,088,138	21,455,088,138	35,030,142,165	936,624,325	936,624,325	21,455,088,138	21,455,088,138	936,624,325	270,316,503	270,316,503

* 包含將予宣佈證券，詳見附註 2。

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截至 2023 年 8 月 31 日 續

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基金名稱	USD	USD	USD	GBP	USD	USD	USD	USD	USD	USD	
貝萊德永續能源基金 (基金之配息來源可能為本)	6,450,184,238	417,292,499	972,405,138	4,649,015,058	244,004,070	192,828,584	849,412,510	578,509,319	1,946,510,061	338,968,388	1,566,017,666
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)	(73,881,234)		(73,881,234)	93,924,427	3,652,680	18,761,213	(816,801)	(46,299,928)	(131,425,519)	(15,289)	299,629,194
貝萊德全球智惠數據股票票息基金 (基金之配息來源可能為本)	898,523,904	351,653,461	15,138,593	4,742,939,485	247,656,760	211,589,797	848,595,709	532,209,491	1,815,084,542	338,953,099	1,855,646,860
貝萊德永續發展基金 (原名為「貝萊德智惠數據環球小型企業基金」)	11,750,175	-	11,750,175	-	5,308,121	1,071,880	41,444,763	28,430,009	44,940,180	190,395,040	27,789,697
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)	7,348,806	12,529,169	7,348,806	12,529,169	254,531	1,355,088	1,754,181	3,908,351	30,926,301	1,382,772	1,487,472
貝萊德全球智惠數據股票票息基金 (基金之配息來源可能為本)	9,814,600*	75,248,781	9,814,600*	75,248,781	684	-	956,609	62,538,204*	153,065	-	-
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)	280,349	78,528,499	280,349	78,528,499	2,968,378	66,981	518,839	322,677	21,380,540	1,860,145	1,688,894
貝萊德全球智惠數據股票票息基金 (基金之配息來源可能為本)	-	4,187,131	-	4,187,131	23,455	-	-	-	-	-	-
貝萊德全球智惠數據股票票息基金 (基金之配息來源可能為本)	6,555,123	-	6,555,123	-	-	48,106	-	-	-	-	-
貝萊德全球智惠數據股票票息基金 (基金之配息來源可能為本)	-	-	-	-	-	-	-	-	-	-	-
貝萊德全球智惠數據股票票息基金 (基金之配息來源可能為本)	88,728,846	-	88,728,846	-	-	-	-	67,776,286	-	-	-
貝萊德全球智惠數據股票票息基金 (基金之配息來源可能為本)	-	-	-	-	-	-	-	-	1,243,478	-	-
貝萊德全球智惠數據股票票息基金 (基金之配息來源可能為本)	742,349	-	742,349	-	-	-	-	2,778,654	8,159	-	-
貝萊德全球智惠數據股票票息基金 (基金之配息來源可能為本)	101,983	5,604,228	101,983	5,604,228	120,101	81,050	153,841	2,666	4,294	-	185,182
總資產	7,027,974,243	5,270,690,754	1,038,984,728	5,270,690,754	256,332,030	214,212,902	893,423,942	698,548,947	1,915,417,559	532,591,056	1,886,798,105
負債	-	2,292	6,606	2,292	-	1,796	-	-	-	-	-
銀行存款	-	-	951,696	-	-	-	-	327,548	1,322,390	-	-
應付經紀款項	-	-	-	-	-	-	-	222,985	5,835,800	-	-
應付收益分配	1,300,920	70,822,594	821,566	70,822,594	-	434,832	109,904	127,827,753*	18,812,078	-	-
投資購買應付款	62,849,423	146,507,048	93,395,692*	146,507,048	56,172	486,161	970,316	12,319,033	17,653,466	-	-
基金股份贖回應付款	10,400,092	3,367,188	7,788,959	3,367,188	68,154	137,414	1,108,959	-	-	-	-
未實現淨減值：	-	-	124,807	-	-	-	-	137,079	880	-	-
開放式交易所買賣期貨合約	-	-	-	-	47,947	-	272,052	358,704	48,624	-	-
開放式遠期外匯合約	2,305,698	10,763,436	-	10,763,436	-	-	-	-	-	71,158	1,655,263
差價合約	-	-	-	-	-	-	-	-	-	-	-
交換市場價值	-	-	7,533,582	-	-	-	-	473,729	-	-	-
賣出期權 / 交換選擇權市場價值	-	23,415,247	2,272,590	23,415,247	-	-	-	2,320,819	-	-	-
其他負債	11,260,200	7,103,022	763,113	7,103,022	874,993	350,993	1,192,788	894,562	2,105,114	286,256	2,164,528
總負債	88,116,333	261,980,827	113,658,611	261,980,827	1,047,266	1,411,196	3,654,019	144,882,212	29,529,815	18,010,880	5,050,354
淨資產總額	6,939,857,910	5,008,709,927	925,326,117	5,008,709,927	255,284,764	212,801,706	889,769,923	553,666,735	1,885,887,744	514,580,176	1,881,747,751

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

淨資產報表

截至 2023 年 8 月 31 日 續

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

基金名稱	附註	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
貝萊德美國政府 房貸債券基金 (US Government Mortgage Impact Fund)		104,140,453 (17,419,002)										
貝萊德美國 增長型基金 (US Growth Fund)		279,864,162 111,190,427										
貝萊德美國中型 企業價值基金 (US Mid-Cap Value Fund)		232,492,974 (70,132)										
貝萊德世界 能源基金 (基金之配 息來源可能為 World Energy Fund)		2,431,965,322 529,898,378										
貝萊德世界金融 基金 (基金之 配息來源可能 為 World Financials Fund)		1,573,699,978 119,774,668										
貝萊德世界黃金 基金 (基金之 配息來源可能 為 World Gold Fund)		4,030,628,674 (101,671,127)										
貝萊德世界健康 科學基金 (基金 之配息來源可能 為 World Healthscience Fund)		11,374,721,512 2,234,583,466										
貝萊德世界礦業 基金 (基金之配 息來源可能為 World Mining Fund)		4,281,902,678 892,387,156										
貝萊德世界地產 證券基金 (基金之配息來 源可能為 World Real Estate Securities Fund)		207,551,234 (11,997,133)										
貝萊德世界科技 基金 (基金之 配息來源可能 為 World Technology Fund)		6,447,775,699 3,343,450,581										
證券投資組合市場價值	2(a)	86,721,451										
銀行現金	2(a)	481,319										
應收經紀款項	14	-										
應收利息與應收股利	2(a)	311,416										
投資出售應收款	2(a)	13,096,105*										
基金股份認購應收款	2(a)	31,294										
未實現淨增值:												
開放式交易所買賣期貨合約	2(c)	-										
開放型遠期外匯合約	2(c)	-										
差價合約	2(c)	-										
將予宣佈證券合約的市場價值	2(c)	5,486,061										
交換交易市場價值	2(c)	-										
買入期權 / 交換選擇權市場價值	2(c)	-										
其他資產	2(a,c)	-										
總資產		106,127,646										
負債												
銀行欠款	2(a)	-										
應付經紀款項	14	-										
應付收益分配	2(a)	21,778										
投資購買應付款	2(a)	18,661,899*										
基金股份贖回應付款	2(a)	66,266										
未實現淨減值:												
開放式交易所買賣期貨合約	2(c)	-										
開放型遠期外匯合約	2(c)	62										
差價合約	2(c)	-										
交換交易市場價值	2(c)	-										
賣出期權 / 交換選擇權市場價值	2(c)	-										
其他負債	4,5,6,7,8	20,199										
總負債		18,951,964										
淨資產總額		87,175,682										

* 包含將予宣佈證券，詳見附註 2。

三年期資產淨值摘要

截至 2023 年 8 月 31 日

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德亞洲巨龍基金 (Asian Dragon Fund)				
淨資產總額	USD	783,596,715	865,199,577	1,176,221,240
資產淨值每：				
A 類配息 (A) 英國申報基金股份	USD	41.96	36.33	38.89
A 類非配息股份	USD	43.95	43.92	55.82
A 類非配息股份澳幣避險	AUD	13.52	13.96	18.00
A 類非配息股份瑞士法郎避險	CHF	11.87	12.48	16.18
A 類非配息股份歐元避險	EUR	12.14	12.62	16.44
A 類非配息股份波蘭幣避險	PLN	120.54	118.58	150.02
A 類非配息股份新加坡幣避險	SGD	13.09	13.36	17.09
C 類非配息股份	USD	31.72	32.10	41.32
D 類配息 (A) 英國申報基金股份	USD	42.34	36.65	39.24
D 類非配息股份	USD	49.39	48.99	61.81
D 類非配息股份澳幣避險	AUD	20.70	21.21	27.14
D 類非配息股份瑞士法郎避險	CHF	12.60	13.15	16.91
D 類非配息股份歐元避險	EUR	12.90	13.31	17.21
E 類非配息股份	USD	39.51	39.68	50.70
I 類配息 (A) 股份	USD	12.23	12.30	15.63
I 類配息 (A) 英國申報基金股份	USD	12.22	10.58	11.33
I 類非配息股份	USD	13.38	13.24	16.66
I 類非配息股份澳幣避險	AUD	10.15	10.38	13.25
X 類配息 (A) 英國申報基金股份	USD	40.15	34.76	37.27
X 類非配息股份	USD	55.98	54.97	68.66

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金） (Asian Tiger Bond Fund)				
淨資產總額	USD	2,794,010,377	3,526,988,067	5,509,491,295
資產淨值每：				
A 類配息 (D) 股份	USD	9.52	10.00	12.88
A 類配息 (M) 股份	USD	9.52	10.01	12.89
A 類配息 (M) 股份澳幣避險	AUD	7.77	8.33	10.81
A 類配息 (M) 股份歐元避險	EUR	6.32	6.85	8.97
A 類配息 (M) 股份港幣避險	HKD	8.04	8.56	11.09
A 類配息 (M) 股份紐元避險	NZD	8.35	8.84	11.40
A 類配息 (M) 股份新加坡幣避險	SGD	7.27	7.75	10.01
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	7.69	8.22	10.90
A 類配息 (R) (M) (G) 股份加拿大幣避險	CAD	7.45	7.95	10.50
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	67.17	74.09	98.14
A 類配息 (R) (M) (G) 股份紐元避險	NZD	8.14	8.65	11.43
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	73.46	78.77	103.66
A 類配息 (S) (M) (G) 股份	USD	7.97	8.48	11.18
A 類配息 (S) (M) (G) 股份離岸人民幣避險	CNH	98.50	-	-
A 類配息 (S) (M) (G) 股份歐元避險	EUR	6.28	6.89	9.24
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	4.84	5.22	6.93
A 類配息 (S) (M) (G) 股份港幣避險	HKD	58.52	63.01	83.57
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	6.39	6.89	9.11
A 類非配息股份	USD	36.64	36.96	46.23
A 類非配息股份歐元避險	EUR	8.44	8.78	11.17
A 類非配息股份港幣避險	HKD	77.11	78.77	99.10
A 類非配息股份新加坡幣避險	SGD	11.62	11.89	14.90
C 類配息 (D) 股份	USD	9.65	10.14	13.06
C 類非配息股份	USD	27.29	27.87	35.31
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	6.94	7.40	9.63
D 類配息 (M) 股份	USD	9.53	10.02	12.90
D 類配息 (M) 股份港幣避險	HKD	8.05	8.57	11.10
D 類配息 (M) 股份新加坡幣避險	SGD	7.15	7.62	9.84
D 類配息 (S) (M) (G) 股份	USD	8.49	8.99	11.78
D 類非配息股份	USD	12.42	12.47	15.52
D 類非配息股份歐元避險	EUR	10.00	10.34	13.09
D 類非配息股份新加坡幣避險	SGD	11.43	11.63	14.50
E 類非配息股份	USD	32.99	33.44	42.05
E 類非配息股份歐元避險	EUR	8.68	9.07	11.60
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	6.94	7.41	9.63
I 類配息 (M) 股份	USD	8.26	8.68	11.18
I 類配息 (Q) 股份歐元避險	EUR	6.41	6.93	9.07
I 類非配息股份	USD	11.06	11.09	13.78
I 類非配息股份歐元避險	EUR	8.93	9.23	11.65
I 類非配息股份新加坡幣避險	SGD	8.99	9.13	11.37
I 類非配息英國申報基金股份瑞士法郎避險	CHF	8.49	8.89	11.23
SR 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.15	7.62	9.92
SR 類配息 (M) 英國申報基金股份	USD	7.33	6.64	7.20
SR 類非配息英國申報基金股份	USD	8.08	6.98	7.31
SR 類非配息英國申報基金股份歐元避險	EUR	7.68	7.94	10.03
X 類配息 (M) 股份	USD	7.95	8.34	10.72
X 類非配息股份	USD	9.64	9.61	11.89
X 類非配息股份歐元避險	EUR	8.73	8.97	11.28

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德中國基金 (基金之配息來源可能為本金) (China Fund)				
淨資產總額	USD	1,020,332,702	1,153,645,347	1,615,607,258
資產淨值每：				
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	12.02	14.34	21.90
A 類配息 (T) 股份	USD	10.58	-	-
A 類非配息股份	USD	15.08	17.56	26.44
A 類非配息股份澳幣避險	AUD	11.38	13.84	21.13
A 類非配息股份離岸人民幣避險	CNH	98.59	120.21	178.61
A 類非配息股份歐元避險	EUR	11.46	13.92	21.54
A 類非配息股份港幣	HKD	15.46	18.02	26.92
A 類非配息股份新加坡幣避險	SGD	12.79	15.29	23.19
AI 類非配息股份歐元避險	EUR	6.80	8.27	12.79
C 類非配息股份	USD	12.44	14.67	22.36
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	12.23	14.60	22.23
D 類非配息股份	USD	16.74	19.35	28.91
D 類非配息股份歐元避險	EUR	12.44	15.00	23.03
D 類非配息股份港幣	HKD	130.86	151.47	224.49
D 類非配息股份新加坡幣避險	SGD	13.89	16.47	24.80
D 類非配息英國申報基金股份英鎊避險	GBP	9.01	10.66	16.16
E 類非配息股份歐元避險	EUR	10.65	13.01	20.22
I 類非配息股份	USD	17.31	19.96	29.74
I 類非配息股份歐元避險	EUR	7.03	8.46	12.95
X 類非配息股份	USD	17.18	19.66	29.08
貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)				
淨資產總額	EUR	5,321,200,206	5,070,548,567	8,815,637,037
資產淨值每：				
A 類配息 (A) 股份	EUR	38.94	32.83	43.94
A 類配息 (A) 英國申報基金股份	EUR	38.66	28.10	37.43
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	37.93	31.53	41.80
A 類非配息股份	EUR	39.92	33.59	44.94
A 類非配息股份美金避險	USD	22.71	18.53	24.24
A 類非配息英國申報基金股份	EUR	39.92	28.94	38.56
AI 類非配息股份	EUR	16.19	13.62	18.23
C 類非配息股份	EUR	32.09	27.34	37.05
D 類配息 (A) 英國申報基金股份	EUR	39.76	28.87	38.28
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	39.04	32.44	42.80
D 類配息 (A) 英國申報基金股份美金避險	USD	67.67	55.32	72.02
D 類非配息股份	EUR	44.59	37.23	49.45
D 類非配息股份美金避險	USD	64.15	51.96	67.46
D 類非配息英國申報基金股份	EUR	44.58	32.09	42.42
D 類非配息英國申報基金股份英鎊避險	GBP	41.50	34.17	44.96
E 類非配息股份	EUR	36.48	30.84	41.49
I 類配息 (A) 英國申報基金股份	EUR	26.74	19.42	25.76
I 類配息 (A) 英國申報基金股份美金避險	USD	23.55	19.25	25.07
I 類非配息股份	EUR	30.83	25.68	34.02
I 類非配息股份美金避險	USD	23.49	18.98	24.58
I 類非配息英國申報基金股份	EUR	30.83	22.13	29.19
I 類非配息英國申報基金股份英鎊避險	GBP	9.32	7.65	-
SR 類配息 (A) 英國申報基金股份	EUR	10.50	7.63	10.12
SR 類配息 (A) 英國申報基金股份美金避險	USD	11.11	9.08	11.83
SR 類非配息英國申報基金股份	EUR	10.67	7.67	10.13
SR 類非配息英國申報基金股份美金避險	USD	11.28	9.13	11.84
X 類配息 (A) 英國申報基金股份	EUR	39.99	29.03	38.55
X 類非配息股份	EUR	50.29	41.57	54.67

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德新興歐洲基金 (Emerging Europe Fund)⁽³⁾				
淨資產總額	EUR	265,833,037	161,213,607	758,920,271
資產淨值每：				
A 類配息 (A) 股份	EUR	47.26	28.66	119.50
A 類配息 (A) 英國申報基金股份	EUR	47.41	28.75	102.84
A 類非配息股份	EUR	53.19	32.26	134.49
A 類非配息股份新加坡幣避險	SGD	5.45	3.26	12.97
C 類非配息股份	EUR	39.69	24.07	100.98
D 類配息 (A) 英國申報基金股份	EUR	47.46	28.78	102.56
D 類非配息股份	EUR	60.42	36.64	152.19
D 類非配息英國申報基金股份英鎊避險	GBP	48.42	28.97	115.38
E 類非配息股份	EUR	47.38	28.73	120.09
I 類非配息股份	EUR	5.18	3.14	13.02
X 類配息 (A) 英國申報基金股份	EUR	47.83	28.92	102.37
X 類非配息股份	EUR	6.64	4.00	16.53
貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund)				
淨資產總額	USD	982,878,532	912,526,191	1,564,148,104
資產淨值每：				
A 類配息 (A) 股份	USD	10.91	10.57	14.06
A 類配息 (D) 股份	USD	7.78	7.55	9.97
A 類配息 (M) 股份	USD	8.03	7.79	10.30
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	6.21	6.19	8.38
A 類配息 (R) (M) (G) 股份紐元避險	NZD	6.90	6.86	9.29
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	69.55	69.54	93.97
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	76.48	78.24	105.78
A 類配息 (S) (M) (G) 股份	USD	6.52	6.45	8.68
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	6.78	6.77	9.17
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	6.40	6.46	8.76
A 類配息 (S) (M) (G) 股份港幣避險	HKD	47.57	47.70	64.63
A 類非配息股份	USD	17.22	15.99	20.37
A 類非配息股份歐元避險	EUR	13.96	13.42	17.46
A 類非配息股份英鎊避險	GBP	10.28	9.73	12.49
AI 類配息 (Q) 股份歐元避險	EUR	7.23	7.26	9.80
AI 類非配息股份歐元避險	EUR	8.46	8.14	10.59
C 類配息 (D) 股份	USD	7.78	7.55	9.97
C 類非配息股份	USD	13.59	12.78	16.49
D 類配息 (M) 股份	USD	8.05	7.81	10.32
D 類非配息股份	USD	18.95	17.50	22.16
D 類非配息股份歐元避險	EUR	14.88	14.23	18.40
D 類非配息英國申報基金股份	USD	18.96	15.08	16.08
E 類配息 (Q) 股份歐元避險	EUR	6.76	6.78	9.15
E 類非配息股份	USD	15.70	14.66	18.77
E 類非配息股份歐元避險	EUR	8.94	8.64	11.30
I 類配息 (A) 股份	USD	7.86	7.62	10.13
I 類配息 (A) 英國申報基金股份歐元避險	EUR	7.33	7.36	10.01
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.62	7.51	10.09
I 類配息 (Q) 股份歐元避險	EUR	6.95	6.97	9.41
I 類非配息股份	USD	17.19	15.84	20.03
I 類非配息股份歐元避險	EUR	10.15	9.69	12.51
I 類非配息英國申報基金股份瑞士法郎避險	CHF	8.42	8.12	10.45
I 類非配息英國申報基金股份英鎊避險	GBP	9.20	8.63	10.99
X 類配息 (Q) 股份瑞士法郎避險	CHF	7.48	7.59	10.22
X 類配息 (Q) 股份歐元避險	EUR	6.69	6.72	9.07
X 類非配息股份	USD	21.30	19.51	24.51
X 類非配息股份歐元避險	EUR	17.11	16.23	20.81

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

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (Emerging Markets Equity Income Fund)				
淨資產總額	USD	205,275,846	314,381,909	507,438,453
資產淨值每：				
A 類配息 (Q) (G) 股份	USD	10.96*	10.30	14.47
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	10.78*	10.35	14.78
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	112.05*	110.01	155.92
A 類配息 (R) (M) (G) 股份紐元避險	NZD	10.99*	10.51	14.94
A 類配息 (S) (M) (G) 股份	USD	11.69*	11.08	15.62
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	10.74*	10.32	14.70
A 類配息 (S) (M) (G) 股份歐元避險	EUR	9.36*	9.22	13.39
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	10.21*	9.89	14.15
A 類配息 (S) (M) (G) 股份港幣避險	HKD	86.51*	83.05	117.94
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	10.67*	10.31	14.68
A 類非配息股份	USD	16.25*	14.75	20.06
A 類非配息股份歐元避險	EUR	9.37*	8.82	12.33
AI 類配息 (Q) (G) 股份歐元避險	EUR	8.11*	7.90	11.43
AI 類非配息股份	USD	11.84*	10.73	14.60
D 類配息 (Q) (G) 英國申報基金股份	USD	12.00*	9.65	11.34
D 類非配息股份	USD	17.76*	16.00	21.59
D 類非配息股份歐元避險	EUR	9.64*	9.00	12.49
D 類非配息英國申報基金股份	USD	17.76*	13.77	15.66
E 類配息 (Q) (G) 股份歐元避險	EUR	8.27*	8.10	11.77
E 類非配息股份歐元避險	EUR	12.21*	11.55	16.23
I 類非配息股份	USD	11.91*	10.69	14.40
I 類非配息股份瑞士法郎避險	CHF	11.05*	10.42	14.29
X 類配息 (S) (M) (G) 股份	USD	11.59*	10.78	14.92
X 類非配息股份	USD	17.39*	15.51	20.73
貝萊德新興市場基金 (Emerging Markets Fund)				
淨資產總額	USD	2,503,464,070	2,246,518,528	3,077,007,312
資產淨值每：				
A 類配息 (A) 股份	USD	9.41	9.17	13.36
A 類非配息股份	USD	36.75	35.65	51.62
A 類非配息股份歐元避險	EUR	8.37	8.41	12.53
AI 類非配息股份	USD	11.54	11.19	16.21
C 類非配息股份	USD	27.26	26.78	39.27
D 類非配息股份	USD	41.90	40.34	57.97
D 類非配息股份歐元避險	EUR	8.60	8.57	12.67
E 類非配息股份	USD	32.51	31.69	46.12
I 類配息 (A) 股份	USD	10.60	10.32	–
I 類配息 (Q) 英國申報基金股份	USD	10.83	9.13	11.16
I 類非配息股份	USD	14.64	14.06	20.15
SI 類非配息股份	USD	7.58	7.28	–
X 類非配息股份	USD	15.69	14.96	21.27

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (Emerging Markets Local Currency Bond Fund)				
淨資產總額	USD	1,627,879,775	1,417,858,380	2,355,309,356
資產淨值每：				
A 類配息 (A) 股份	USD	12.24	11.48	14.53
A 類配息 (D) 股份	USD	3.08	2.90	3.65
A 類配息 (M) 股份	USD	3.10	2.91	3.67
A 類配息 (M) 股份澳幣避險	AUD	4.89	4.70	5.98
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	5.08	4.88	6.30
A 類配息 (R) (M) (G) 股份紐元避險	NZD	6.39	6.12	7.86
A 類配息 (S) (M) (G) 股份	USD	6.42	6.10	7.85
A 類配息 (S) (M) (G) 股份加拿大幣避險	CAD	6.17	5.94	7.67
A 類配息 (S) (M) (G) 股份英鎊避險	GBP	5.69	5.53	7.18
A 類配息 (S) (M) (G) 股份港幣避險	HKD	62.53	60.23	77.97
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	5.67	5.48	7.09
A 類非配息股份	USD	23.24	20.60	24.77
A 類非配息股份瑞士法郎避險	CHF	6.50	6.03	7.38
A 類非配息股份歐元避險	EUR	6.72	6.17	7.58
A 類非配息股份波蘭幣避險	PLN	9.60	8.36	9.96
A 類非配息股份瑞典幣避險	SEK	79.91	73.31	90.23
A 類非配息股份新加坡幣避險	SGD	7.85	7.07	8.54
AI 類配息 (Q) 股份	USD	9.25	8.66	10.93
AI 類非配息股份	USD	11.24	9.96	11.98
C 類配息 (D) 股份	USD	3.08	2.89	3.65
C 類非配息股份	USD	18.89	16.96	20.64
D 類配息 (A) 股份	USD	12.25	11.49	14.55
D 類配息 (M) 股份	USD	12.82	12.04	15.17
D 類配息 (M) 股份澳幣避險	AUD	4.88	4.70	5.98
D 類配息 (M) 英國申報基金股份英鎊避險	GBP	5.19	4.96	6.31
D 類配息 (Q) 英國申報基金股份	USD	9.17	7.39	7.85
D 類非配息股份	USD	25.15	22.19	26.54
D 類非配息股份瑞士法郎避險	CHF	7.93	7.31	8.92
D 類非配息股份歐元避險	EUR	7.01	6.39	7.81
D 類非配息股份波蘭幣避險	PLN	10.15	8.79	10.41
D 類非配息股份新加坡幣避險	SGD	8.30	7.44	8.94
D 類非配息英國申報基金股份英鎊避險	GBP	13.59	12.21	14.74
E 類配息 (Q) 股份歐元避險	EUR	4.77	4.62	5.96
E 類非配息股份	USD	21.39	19.06	23.03
E 類非配息股份歐元避險	EUR	6.29	5.80	7.16
I 類配息 (M) 英國申報基金股份英鎊避險	GBP	-	4.95	6.34
I 類配息 (Q) 股份	USD	7.73	7.23	9.13
I 類非配息股份	USD	25.33	22.31	26.64
I 類非配息股份歐元避險	EUR	7.27	6.62	8.08
S 類配息 (M) 股份	USD	10.68	-	-
S 類配息 (M) 英國申報基金股份英鎊避險	GBP	-	7.52	9.57
S 類非配息股份	USD	9.91	-	-
S 類非配息股份歐元避險	EUR	9.88	-	-
SR 類配息 (M) 英國申報基金股份	USD	8.44	6.83	7.25
SR 類配息 (M) 英國申報基金股份英鎊避險	GBP	8.19	7.84	9.97
SR 類非配息英國申報基金股份	USD	9.66	7.33	7.38
SR 類非配息英國申報基金股份歐元避險	EUR	9.09	8.29	10.13
X 類配息 (Q) 股份英鎊避險	GBP	7.63	7.27	9.27
X 類非配息股份	USD	7.28	6.38	7.58
X 類非配息股份英鎊避險	GBP	9.64	8.60	10.32

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德 ESG 社會責任多元資產基金 (基金之配息來源可能為本金) (ESG Multi-Asset Fund)				
淨資產總額	EUR	6,059,314,393	6,719,550,491	3,576,244,828
資產淨值每：				
A 類配息 (A) 股份	EUR	10.11	10.78	11.21
A 類配息 (R) (M) (G) 股份新加坡幣避險	SGD	10.46	11.26	11.77
A 類配息 (R) (M) (G) 股份美金避險	USD	10.63	11.33	11.83
A 類配息 (T) 股份離岸人民幣避險	CNH	86.20	95.76	–
A 類配息 (T) 股份新加坡幣避險	SGD	8.77	9.55	–
A 類配息 (T) 股份美金避險	USD	8.90	9.56	–
A 類非配息股份	EUR	17.99	19.02	19.79
A 類非配息股份澳幣避險	AUD	10.38	10.88	11.26
A 類非配息股份新加坡幣避險	SGD	11.51	12.01	12.34
A 類非配息股份美金避險	USD	48.89	50.38	51.70
A 類非配息股份南非幣避險	ZAR	117.85	118.36	116.47
AI 類非配息股份	EUR	11.65	12.32	12.81
C 類非配息股份	EUR	14.48	15.51	16.34
C 類非配息股份美金避險	USD	36.01	37.57	39.04
D 類非配息股份	EUR	19.74	20.76	21.48
D 類非配息股份美金避險	USD	52.53	53.83	54.94
E 類非配息股份	EUR	15.92	16.93	17.70
E 類非配息股份美金避險	USD	43.26	44.80	46.21
I 類非配息股份	EUR	12.59	13.21	13.64
I 類非配息股份巴西雷亞爾避險	EUR	14.90	14.72	11.76
I 類非配息股份美金避險	USD	9.94	10.17	10.36
貝萊德歐元優質債券基金 (Euro Bond Fund)				
淨資產總額	EUR	1,948,067,126	3,192,055,061	4,309,425,814
資產淨值每：				
A 類配息 (A) 股份	EUR	23.04	23.68	27.97
A 類配息 (A) 英國申報基金股份	EUR	23.12	20.48	24.08
A 類配息 (D) 股份	EUR	17.20	17.68	20.88
A 類配息 (M) 股份	EUR	17.19	17.67	20.87
A 類非配息股份	EUR	25.70	26.15	30.89
A 類非配息股份日圓避險	JPY	876	916	1,083
A 類非配息股份波蘭幣避險	PLN	104.34	100.84	114.65
A 類非配息股份美金避險	USD	12.45	12.33	14.38
AI 類非配息股份	EUR	8.76	8.92	10.54
C 類非配息股份	EUR	18.77	19.35	23.14
D 類配息 (A) 股份	EUR	10.23	10.52	12.42
D 類配息 (A) 英國申報基金股份	EUR	23.26	20.60	24.22
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.65	9.80	11.45
D 類配息 (M) 股份	EUR	17.28	17.76	20.97
D 類非配息股份	EUR	27.23	27.61	32.50
D 類非配息股份瑞士法郎避險	CHF	10.23	10.55	12.47
D 類非配息股份美金避險	USD	12.94	12.77	14.83
E 類配息 (Q) 股份	EUR	21.21	21.69	25.75
E 類非配息股份	EUR	22.73	23.24	27.59
I 類配息 (A) 英國申報基金股份	EUR	8.80	7.79	9.16
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.66	9.82	11.47
I 類配息 (A) 英國申報基金股份美金避險	USD	9.78	9.78	11.41
I 類非配息股份	EUR	13.14	13.30	15.63
I 類非配息股份瑞士法郎避險	CHF	9.15	9.41	11.11
I 類非配息股份日圓避險	JPY	903	939	1,105
I 類非配息股份美金避險	USD	11.05	10.88	12.62
S 類配息 (A) 股份	EUR	8.83	9.08	10.72
S 類配息 (M) 股份	EUR	10.12	–	–
S 類非配息股份	EUR	10.05	–	–
SR 類非配息英國申報基金股份	EUR	8.45	7.37	8.63
SR 類非配息英國申報基金股份美金避險	USD	8.81	8.68	10.08
X 類非配息股份	EUR	29.81	30.06	35.18

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德歐元市場基金 (Euro-Markets Fund)				
淨資產總額	EUR	1,279,240,008	1,301,315,661	1,888,937,995
資產淨值每：				
A 類配息 (A) 股份	EUR	33.44	28.85	35.32
A 類配息 (A) 英國申報基金股份	EUR	35.99	26.77	32.62
A 類非配息股份	EUR	38.80	33.36	40.78
A 類非配息股份瑞士法郎避險	CHF	22.94	19.98	24.38
A 類非配息股份英鎊避險	GBP	18.35	15.55	18.85
A 類非配息股份港幣避險	HKD	147.84	124.73	149.75
A 類非配息股份新加坡幣避險	SGD	28.10	23.83	28.71
A 類非配息股份美金避險	USD	20.99	17.50	20.90
AI 類非配息股份	EUR	13.62	11.70	14.31
C 類非配息股份	EUR	28.72	25.00	30.94
D 類配息 (A) 股份	EUR	33.79	29.14	35.71
D 類配息 (A) 英國申報基金股份	EUR	33.80	25.13	30.65
D 類非配息股份	EUR	44.29	37.79	45.85
D 類非配息股份美金避險	USD	19.72	16.31	19.34
D 類非配息英國申報基金股份	EUR	44.29	32.57	39.34
D 類非配息英國申報基金股份瑞士法郎避險	CHF	20.61	17.82	21.57
E 類非配息股份	EUR	34.45	29.77	36.57
I 類配息 (A) 股份	EUR	15.51	13.38	16.40
I 類非配息股份	EUR	44.64	37.99	45.97
S 類配息 (A) 股份	EUR	12.65	10.91	13.37
S 類非配息股份	EUR	13.41	11.43	13.84
X 類非配息股份	EUR	49.15	41.51	49.86
貝萊德歐洲基金 (European Fund)				
淨資產總額	EUR	1,337,429,488	1,220,902,141	1,866,977,485
資產淨值每：				
A 類配息 (A) 股份	EUR	160.08	137.36	178.61
A 類配息 (A) 英國申報基金股份	EUR	160.84	118.94	153.96
A 類非配息股份	EUR	172.36	147.74	192.10
A 類非配息股份澳幣避險	AUD	18.75	15.93	20.62
A 類非配息股份加拿大幣避險	CAD	18.44	15.48	19.87
A 類非配息股份離岸人民幣避險	CNH	174.24	149.33	187.39
A 類非配息股份英鎊避險	GBP	17.39	14.70	18.96
A 類非配息股份港幣避險	HKD	26.89	22.63	28.94
A 類非配息股份紐元避險	NZD	19.77	16.62	21.45
A 類非配息股份新加坡幣避險	SGD	20.70	17.51	22.44
A 類非配息股份美金避險	USD	28.30	23.52	29.91
C 類非配息股份	EUR	126.41	109.71	144.46
D 類配息 (A) 英國申報基金股份	EUR	164.01	121.23	156.11
D 類非配息股份	EUR	196.75	167.39	216.02
D 類非配息股份美金避險	USD	27.05	22.31	28.17
D 類非配息英國申報基金股份	EUR	196.75	144.26	185.32
E 類非配息股份	EUR	152.64	131.49	171.83
I 類非配息股份	EUR	199.23	169.06	217.62
I 類非配息股份美金避險	USD	21.75	17.89	22.53
S 類非配息股份	EUR	15.94	13.54	17.44
X 類非配息股份	EUR	219.61	184.96	236.31

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德歐洲特別時機基金 (European Special Situations Fund)				
淨資產總額	EUR	1,238,974,055	1,127,016,712	1,667,223,264
資產淨值每：				
A 類配息 (A) 股份	EUR	9.78	8.47	11.16
A 類非配息股份	EUR	59.34	51.36	67.59
A 類非配息股份澳幣避險	AUD	21.84	18.74	24.56
A 類非配息股份加拿大幣避險	CAD	21.47	18.21	23.67
A 類非配息股份離岸人民幣避險	CNH	514.22	445.08	566.44
A 類非配息股份英鎊避險	GBP	20.10	17.16	22.39
A 類非配息股份港幣避險	HKD	160.57	136.40	176.53
A 類非配息股份美金避險	USD	24.95	20.94	26.97
C 類非配息股份	EUR	46.33	40.60	54.11
D 類非配息股份	EUR	67.71	58.17	75.98
D 類非配息股份美金避險	USD	24.14	20.11	25.71
E 類非配息股份	EUR	54.04	47.00	62.17
I 類配息 (A) 股份	EUR	12.59	10.91	14.28
I 類非配息股份	EUR	18.37	15.74	20.50
X 類非配息股份	EUR	18.51	15.74	20.35
貝萊德歐洲價值型基金 (European Value Fund)				
淨資產總額	EUR	724,576,156	773,465,607	959,233,726
資產淨值每：				
A 類配息 (A) 股份	EUR	63.29	55.17	60.01
A 類配息 (A) 英國申報基金股份	EUR	67.62	50.79	55.00
A 類非配息股份	EUR	88.30	75.80	80.77
A 類非配息股份澳幣避險	AUD	17.03	14.48	15.31
A 類非配息股份離岸人民幣避險	CNH	175.98	150.46	154.76
A 類非配息股份港幣避險	HKD	168.92	142.50	149.51
A 類非配息股份美金避險	USD	17.77	14.81	15.46
C 類非配息股份	EUR	62.19	54.05	58.33
D 類配息 (A) 英國申報基金股份	EUR	67.62	50.77	55.01
D 類非配息股份	EUR	99.40	84.68	89.57
D 類非配息股份美金避險	USD	19.38	16.03	16.61
E 類非配息股份	EUR	79.80	68.84	73.73
I 類非配息股份	EUR	21.23	18.04	19.03
S 類配息 (A) 股份	EUR	11.53	10.04	10.93
X 類非配息股份	EUR	14.60	12.31	12.89
貝萊德新世代運輸基金 (基金之配息來源可能為本金) (Future of Transport Fund)				
淨資產總額	USD	1,828,120,719	1,603,226,338	1,753,241,623
資產淨值每：				
A 類配息 (A) 股份	USD	8.79	8.21	—
A 類配息 (A) 英國申報基金股份	USD	8.78	7.08	7.54*
A 類配息 (T) 股份	USD	10.82	—	—
A 類非配息股份	USD	14.63	13.69	17.32*
A 類非配息股份離岸人民幣避險	CNH	83.05	80.06	99.99*
A 類非配息股份歐元避險	EUR	12.75	12.35	16.09*
A 類非配息股份新加坡幣避險	SGD	13.73	13.07	16.72*
AI 類非配息股份	USD	17.97	16.82	21.27*
C 類非配息股份	USD	10.30	—	—
D 類非配息股份歐元避險	EUR	13.28	12.76	16.49*
D 類非配息英國申報基金股份	USD	15.25	12.19	12.89*
D 類非配息英國申報基金股份英鎊避險	GBP	13.72	13.05	16.68*
E 類非配息股份	USD	18.80	17.69	22.49*
E 類非配息股份歐元避險	EUR	12.44	12.11	15.86*
I 類配息 (A) 英國申報基金股份	USD	8.90	7.15	7.55*
I 類非配息股份	USD	15.43	14.28	17.88*
I 類非配息股份歐元避險	EUR	15.71	15.06	19.41*
X 類非配息股份	USD	15.98	14.69	18.26*
Z 類非配息英國申報基金股份	USD	15.49	12.34	13.01*

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

對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末價格以相關基金的基礎貨幣報價。

* 包含稀釋調整，詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德環球資產配置基金（基金之配息來源可能為本金） (Global Allocation Fund)				
淨資產總額	USD	14,455,276,896	15,096,811,718	18,768,461,196
資產淨值每：				
A 類配息 (A) 股份	USD	66.57	63.93	75.92
A 類配息 (A) 股份歐元避險	EUR	36.67	36.38	44.14
A 類配息 (T) 股份	USD	9.70	–	–
A 類配息 (T) 股份 AUD hedged	AUD	9.67	–	–
A 類配息 (T) 股份離岸人民幣避險	CNH	96.47	–	–
A 類配息 (T) 股份 EUR hedged	EUR	9.68	–	–
A 類配息 (T) 股份 HKD hedged	HKD	96.95	–	–
A 類配息 (T) 股份新加坡幣避險	SGD	9.68	–	–
A 類配息 (T) 股份 ZAR hedged	ZAR	96.84	–	–
A 類配息 (Y) (Q) (G) 股份	USD	8.55	8.35	10.08
A 類配息 (Y) (Q) (G) 股份澳幣避險	AUD	8.23	8.23	10.08
A 類配息 (Y) (Q) (G) 股份新加坡幣避險	SGD	8.37	8.30	10.08
A 類非配息股份	USD	69.23	65.75	78.08
A 類非配息股份澳幣避險	AUD	19.34	18.80	22.63
A 類非配息股份瑞士法郎避險	CHF	12.86	12.78	15.48
A 類非配息股份離岸人民幣避險	CNH	158.80	155.43	181.94
A 類非配息股份歐元避險	EUR	39.90	39.15	47.51
A 類非配息股份英鎊避險	GBP	33.73	32.64	39.18
A 類非配息股份港幣避險	HKD	16.21	15.58	18.62
A 類非配息股份波蘭幣避險	PLN	20.13	18.74	22.05
A 類非配息股份新加坡幣避險	SGD	15.76	15.20	18.15
AI 類非配息股份	USD	13.80	13.12	15.57
AI 類非配息股份歐元避險	EUR	11.10	10.89	13.22
C 類非配息股份	USD	50.61	48.68	58.53
C 類非配息股份歐元避險	EUR	29.19	29.00	35.63
D 類配息 (A) 股份	USD	67.03	64.35	76.44
D 類配息 (A) 股份歐元避險	EUR	36.88	36.59	44.42
D 類非配息股份	USD	77.93	73.47	86.59
D 類非配息股份澳幣避險	AUD	20.99	20.25	24.19
D 類非配息股份瑞士法郎避險	CHF	13.97	13.78	16.57
D 類非配息股份歐元避險	EUR	44.92	43.75	52.69
D 類非配息股份英鎊避險	GBP	36.58	35.14	41.86
D 類非配息股份波蘭幣避險	PLN	21.86	20.20	23.58
D 類非配息股份新加坡幣避險	SGD	17.20	16.46	19.51
D 類非配息英國申報基金股份	USD	77.94	63.29	62.83
E 類非配息股份	USD	62.21	59.38	70.87
E 類非配息股份歐元避險	EUR	37.36	36.84	44.93
E 類非配息股份波蘭幣避險	PLN	18.89	17.67	20.89
I 類非配息股份	USD	78.37	73.72	86.71
I 類非配息股份歐元避險	EUR	44.72	43.46	52.23
I 類非配息股份新加坡幣避險	SGD	17.23	16.50	19.60
J 類非配息股份	USD	91.23	85.18	99.43
S 類非配息股份	USD	10.03	–	–
S 類非配息股份歐元避險	EUR	9.99	–	–
X 類配息 (A) 股份	USD	14.81	14.21	16.90
X 類非配息股份	USD	90.62	84.61	98.78
X 類非配息股份澳幣避險	AUD	24.17	23.10	27.33
X 類非配息股份歐元避險	EUR	13.37	12.89	15.38
X 類非配息股份日圓避險	JPY	1,314	1,299	1,535

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德環球企業債券基金 (基金之配息來源可能為本金) (Global Corporate Bond Fund)				
淨資產總額	USD	878,806,860	801,859,454	1,425,677,563
資產淨值每：				
A 類配息 (A) 股份歐元避險	EUR	7.49	7.81	9.47
A 類配息 (M) (G) 股份	USD	9.92	-	-
A 類配息 (M) 股份澳幣避險	AUD	10.30	10.62	12.74
A 類配息 (M) 股份加拿大幣避險	CAD	9.67	9.86	11.77
A 類配息 (M) 股份英鎊避險	GBP	9.07	9.31	11.15
A 類配息 (M) 股份紐元避險	NZD	10.60	10.82	12.91
A 類配息 (Q) 股份	USD	9.92	10.01	11.93
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	9.32	9.54	11.56
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	84.53	88.35	106.93
A 類配息 (R) (M) (G) 股份紐元避險	NZD	8.22	8.41	10.18
A 類配息 (S) (M) (G) 股份	USD	9.49	9.63	11.63
A 類配息 (S) (M) (G) 股份港幣避險	HKD	69.28	71.28	86.62
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.24	8.48	10.26
A 類非配息股份	USD	13.93	13.69	16.10
A 類非配息股份歐元避險	EUR	11.56	11.70	13.98
A 類非配息股份瑞典幣避險	SEK	93.05	94.01	111.88
D 類配息 (Q) 股份英鎊避險	GBP	8.97	9.18	10.98
D 類非配息股份	USD	14.88	14.56	17.05
D 類非配息股份歐元避險	EUR	12.34	12.44	14.78
D 類非配息英國申報基金股份英鎊避險	GBP	9.57	9.51	11.17
E 類非配息股份	USD	12.85	12.70	15.00
E 類非配息股份歐元避險	EUR	10.71	10.89	13.07
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.66	8.90	10.68
I 類非配息股份	USD	11.48	11.22	13.11
I 類非配息股份加拿大幣避險	CAD	11.12	10.94	12.81
I 類非配息股份歐元避險	EUR	9.38	9.44	11.20
X 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.03	8.30	9.99
X 類非配息股份	USD	16.20	15.75	18.33
X 類非配息股份歐元避險	EUR	13.46	13.49	15.93
X 類非配息股份挪威克朗避險	NOK	103.99	103.29	120.40
貝萊德環球動力股票基金 (Global Dynamic Equity Fund)				
淨資產總額	USD	408,930,589	453,941,160	512,958,953
資產淨值每：				
A 類配息 (A) 股份	USD	28.90	26.33	31.94
A 類非配息股份	USD	28.98	26.41	32.03
A 類非配息股份離岸人民幣避險	CNH	181.27	170.30	204.17
A 類非配息股份歐元避險	EUR	16.98	16.03	19.95
C 類非配息股份	USD	23.31	21.50	26.42
C 類非配息股份歐元避險	EUR	13.94	13.32	16.79
D 類配息 (A) 股份	USD	26.48	24.12	29.17
D 類非配息股份	USD	32.50	29.39	35.39
D 類非配息股份歐元避險	EUR	18.42	17.26	21.33
E 類非配息股份	USD	26.55	24.31	29.64
E 類非配息股份歐元避險	EUR	15.87	15.06	18.84
I 類非配息股份	USD	11.51	10.38	12.47
X 類非配息股份	USD	38.67	34.59	41.19

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德全球股票收益基金（基金之配息來源可能為本金） (Global Equity Income Fund)				
淨資產總額	USD	919,175,375	939,683,090	1,055,991,438
資產淨值每：				
A 類配息 (A) (G) 股份	USD	14.77	13.65	16.23
A 類配息 (A) (G) 股份歐元避險	EUR	10.40	9.97	12.14
A 類配息 (Q) (G) 股份	USD	14.71	13.62	16.17
A 類配息 (Q) (G) 股份歐元避險	EUR	11.42	10.97	13.33
A 類配息 (Q) (G) 股份新加坡幣避險	SGD	13.29	12.52	14.97
A 類配息 (Q) (G) 英國申報基金股份	USD	14.70	11.72	11.72
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	11.28	10.62	12.78
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	114.54	109.19	130.72
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	119.76	111.20	132.38
A 類配息 (S) (M) (G) 股份	USD	14.89	13.79	16.41
A 類配息 (S) (M) (G) 股份離岸人民幣避險	CNH	115.62	110.32	129.51
A 類配息 (S) (M) (G) 股份港幣避險	HKD	111.04	104.06	124.57
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	11.28	10.63	12.74
A 類配息 (T) 股份	USD	10.96	-	-
A 類非配息股份	USD	21.38	19.29	22.41
A 類非配息股份瑞士法郎避險	CHF	12.14	11.49	13.62
A 類非配息股份歐元避險	EUR	16.22	15.19	18.05
A 類非配息股份波蘭幣避險	PLN	21.92	19.50	22.53
A 類非配息股份新加坡幣避險	SGD	18.61	17.10	19.99
AI 類配息 (Q) (G) 股份歐元避險	EUR	9.86	9.47	11.51
AI 類非配息股份	USD	13.84	12.50	14.51
AI 類非配息股份歐元避險	EUR	11.03	10.33	12.28
C 類配息 (Q) (G) 股份	USD	12.01	11.25	13.53
C 類非配息股份	USD	17.25	15.76	18.53
D 類配息 (A) (G) 股份	USD	17.29	15.86	18.73
D 類配息 (Q) (G) 股份	USD	15.97	14.67	17.30
D 類配息 (Q) (G) 股份歐元避險	EUR	12.40	11.81	14.26
D 類配息 (Q) (G) 英國申報基金股份	USD	15.99	12.65	12.56
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	GBP	8.71	8.19	9.79
D 類非配息股份	USD	23.53	21.07	24.29
D 類非配息股份瑞士法郎避險	CHF	15.53	14.58	17.16
D 類非配息股份歐元避險	EUR	17.60	16.35	19.30
D 類非配息股份波蘭幣避險	PLN	23.79	21.00	24.09
D 類非配息股份新加坡幣避險	SGD	20.19	18.40	21.36
E 類配息 (Q) (G) 股份	USD	13.86	12.89	15.38
E 類配息 (Q) (G) 股份歐元避險	EUR	10.46	10.10	12.34
E 類非配息股份	USD	20.09	18.22	21.27
E 類非配息股份歐元避險	EUR	10.52	9.90	11.83
I 類非配息股份	USD	16.21	14.48	16.65
I 類非配息英國申報基金股份	USD	16.21	-	-
SR 類非配息 (S) (M) (G) 股份	USD	9.97	9.13	-
SR 類非配息股份	USD	10.29	9.20	-
X 類非配息股份	USD	26.79	23.77	27.12

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德環球政府債券基金 (Global Government Bond Fund)				
淨資產總額	USD	1,019,444,419	845,281,585	779,645,367
資產淨值每：				
A 類配息 (D) 股份	USD	19.04*	19.94	22.81
A 類配息 (D) 股份歐元避險	EUR	15.51*	16.70	19.39
A 類配息 (M) 股份	USD	19.07*	19.96	22.83
A 類配息 (M) 股份歐元避險	EUR	15.38*	16.55	19.22
A 類配息 (M) 股份英鎊避險	GBP	8.55*	9.07	10.41
A 類配息 (M) 股份港幣避險	HKD	88.02*	93.31	107.33
A 類非配息股份	USD	27.90*	28.65	32.63
A 類非配息股份歐元避險	EUR	22.37*	23.61	27.29
C 類配息 (D) 股份	USD	17.33*	18.15	20.93
C 類配息 (D) 股份歐元避險	EUR	14.29*	15.38	18.00
C 類配息 (M) 股份	USD	18.47*	19.34	22.09
C 類非配息股份	USD	20.40*	21.21	24.46
C 類非配息股份歐元避險	EUR	16.39*	17.51	20.50
D 類配息 (M) 股份	USD	19.08*	19.98	22.86
D 類配息 (M) 股份歐元避險	EUR	15.40*	16.60	19.28
D 類非配息股份	USD	29.23*	29.90	33.94
D 類非配息股份歐元避險	EUR	23.72*	24.95	28.74
E 類非配息股份	USD	24.78*	25.57	29.27
E 類非配息股份歐元避險	EUR	19.79*	20.99	24.39
I 類配息 (A) 股份歐元避險	EUR	8.37*	9.02	10.48
I 類非配息股份	USD	10.36*	10.58	11.99
I 類非配息股份歐元避險	EUR	8.32*	8.74	10.05
X 類非配息股份歐元避險	EUR	9.83*	10.28	11.77
X 類非配息股份挪威克朗避險	NOK	98.03*	101.75	114.79
X 類非配息股份瑞典幣避險	SEK	91.20*	95.22	108.50
X 類非配息英國申報基金股份	USD	10.50*	9.21	8.75

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

對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末價格以相關基金的基礎貨幣報價。

* 包含稀釋調整，詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund)				
淨資產總額	USD	1,663,910,586	1,694,518,231	2,572,901,253
資產淨值每：				
A 類配息 (D) 英國申報基金股份	USD	7.06	6.06	6.10
A 類配息 (D) 英國申報基金股份歐元避險	EUR	4.25	4.36	5.30
A 類配息 (M) 股份	USD	7.09	7.06	8.45
A 類配息 (M) 股份歐元避險	EUR	4.20	4.30	5.24
A 類配息 (Q) 股份	USD	11.01	10.95	13.08
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	5.49	5.54	6.80
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	75.10	75.53	91.97
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	84.62	88.07	107.73
A 類配息 (S) (M) (G) 股份	USD	5.71	5.76	7.03
A 類配息 (S) (M) (G) 股份港幣避險	HKD	42.15	43.13	52.97
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	7.83	8.02	9.83
A 類非配息股份	USD	27.22	25.79	29.69
A 類非配息股份歐元避險	EUR	16.32	15.92	18.65
A 類非配息股份英鎊避險	GBP	18.42	17.70	20.53
A 類非配息股份波蘭幣避險	PLN	15.27	14.13	15.98
A 類非配息股份瑞典幣避險	SEK	13.01	12.66	14.82
AI 類配息 (Q) 股份歐元避險	EUR	8.41	8.61	10.48
AI 類非配息股份歐元避險	EUR	9.81	9.57	11.21
C 類配息 (D) 股份	USD	7.23	7.21	8.61
C 類配息 (D) 股份歐元避險	EUR	–	–	5.42
C 類非配息股份	USD	22.33	21.42	24.97
C 類非配息股份歐元避險	EUR	12.30	12.15	14.41
D 類配息 (M) 股份	USD	7.13	7.10	8.49
D 類配息 (M) 股份歐元避險	EUR	4.22	4.33	5.27
D 類配息 (Q) 股份英鎊避險	GBP	7.67	7.74	9.32
D 類非配息股份	USD	29.82	28.05	32.07
D 類非配息英國申報基金股份歐元避險	EUR	17.81	17.25	20.07
D 類非配息英國申報基金股份英鎊避險	GBP	19.98	19.06	21.95
E 類配息 (Q) 股份歐元避險	EUR	8.40	8.60	10.46
E 類非配息股份	USD	24.12	22.96	26.57
E 類非配息股份歐元避險	EUR	14.46	14.17	16.69
I 類配息 (M) 股份	USD	9.23	9.19	10.99
I 類非配息股份	USD	30.22	28.38	32.39
I 類非配息股份加拿大幣避險	CAD	13.17	12.46	14.28
I 類非配息股份歐元避險	EUR	10.37	10.03	11.65
I 類非配息英國申報基金股份瑞士法郎避險	CHF	8.84	8.66	10.06
X 類配息 (A) 股份歐元避險	EUR	7.19	7.37	9.02
X 類非配息股份	USD	12.12	11.32	12.85
X 類非配息股份歐元避險	EUR	20.82	20.03	23.14
貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)				
淨資產總額	USD	270,286,414	364,440,108	373,611,254
資產淨值每：				
A 類配息 (M) 股份	USD	15.33	15.77	16.40
A 類非配息股份	USD	15.80	16.25	16.90
A 類非配息股份歐元避險	EUR	13.16	13.93	14.69
C 類配息 (M) 股份	USD	13.10	13.64	14.36
C 類非配息股份	USD	13.09	13.63	14.36
D 類配息 (M) 股份	USD	15.49	15.93	16.52
D 類非配息股份	USD	16.61	17.02	17.63
D 類非配息股份歐元避險	EUR	13.84	14.60	15.33
E 類非配息股份歐元避險	EUR	12.27	13.05	13.83
I 類非配息股份	USD	9.89	10.11	10.47
X 類非配息股份歐元避險	EUR	15.18	15.92	16.63

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三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)				
淨資產總額	USD	1,385,067,852	1,063,272,581	1,092,916,141
資產淨值每：				
A 類配息 (A) 股份	USD	21.15	19.24	23.75*
A 類配息 (A) 英國申報基金股份	USD	31.91	25.00	26.00*
A 類非配息股份	USD	86.40	78.59	97.03*
A 類非配息股份新加坡幣避險	SGD	19.85	18.38	22.90*
AI 類非配息股份	USD	16.62	15.12	18.67*
C 類非配息股份	USD	63.91	58.86	73.60*
D 類配息 (A) 英國申報基金股份	USD	33.07	25.72	26.55*
D 類非配息股份	USD	94.21	85.05	104.23*
E 類非配息股份	USD	76.64	70.06	86.94*
I 類非配息股份	USD	10.83	9.74	11.91*
X 類非配息股份	USD	15.24	13.62	16.52*
貝萊德印度基金 (India Fund)				
淨資產總額	USD	469,753,593	451,125,592	433,709,278
資產淨值每：				
A 類配息 (A) 英國申報基金股份	USD	48.73	40.39	37.31
A 類非配息股份	USD	48.47	46.64	51.14
C 類非配息股份	USD	38.25	37.27	41.38
D 類配息 (A) 英國申報基金股份	USD	52.81	43.45	39.83
D 類非配息股份	USD	54.88	52.41	57.05
E 類非配息股份	USD	44.45	42.98	47.37
I 類非配息股份	USD	9.34	8.90	-
X 類非配息股份	USD	18.14	17.15	18.48
貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)				
淨資產總額	JPY	35,030,142,165	29,089,575,077	20,433,042,222
資產淨值每：				
A 類配息 (A) 英國申報基金股份	JPY	2,347	11.75	13.14
A 類非配息股份	JPY	2,388	1,923	2,016
A 類非配息股份歐元避險	EUR	14.26	11.30	12.09
A 類非配息股份美金避險	USD	25.17	19.40	20.30
C 類非配息股份	JPY	1,897	1,546	1,642
D 類配息 (A) 英國申報基金股份	JPY	2,394	11.97	13.40
D 類非配息股份	JPY	2,696	2,154	2,241
D 類非配息股份歐元避險	EUR	15.48	12.18	12.93
E 類非配息股份	JPY	2,187	1,770	1,864
E 類非配息股份歐元避險	EUR	13.16	10.48	11.26
I 類非配息股份	JPY	2,202	1,755	1,821
X 類非配息股份	JPY	3,025	2,393	2,465
X 類非配息股份歐元避險	EUR	18.23	14.21	14.93
貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)				
淨資產總額	JPY	21,455,088,138	20,235,105,162	24,894,954,371
資產淨值每：				
A 類配息 (A) 英國申報基金股份	JPY	9,306	52.01	60.36
A 類非配息股份	JPY	9,347	8,391	9,138
A 類非配息股份歐元避險	EUR	58.36	51.50	57.02
A 類非配息股份美金避險	USD	19.34	16.62	18.00
C 類非配息股份	JPY	6,871	6,246	6,887
D 類配息 (A) 英國申報基金股份	JPY	9,584	53.51	62.08
D 類非配息股份	JPY	10,519	9,373	10,131
D 類非配息股份歐元避險	EUR	63.33	55.47	60.95
E 類非配息股份	JPY	8,266	7,458	8,163
I 類非配息股份	JPY	2,126	1,890	2,037
I 類非配息股份歐元避險	EUR	11.33	9.90	10.85
X 類非配息股份	JPY	11,529	10,170	10,882

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對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末價格以相關基金的基本貨幣報價。

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三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德拉丁美洲基金 (Latin American Fund)				
淨資產總額	USD	936,624,325	835,233,169	882,654,961
資產淨值每：				
A 類配息 (A) 股份	USD	59.38	49.60	59.01
A 類配息 (A) 英國申報基金股份	USD	58.45	42.06	42.15
A 類非配息股份	USD	71.09	57.12	63.53
A 類非配息股份澳幣避險	AUD	9.78	8.05	9.14
A 類非配息股份瑞士法郎避險	CHF	5.86	4.89	5.59
A 類非配息股份港幣避險	HKD	9.31	7.57	8.46
A 類非配息股份波蘭幣避險	PLN	8.86	6.99	7.80
A 類非配息股份新加坡幣避險	SGD	6.47	5.25	5.90
C 類非配息股份	USD	51.63	42.01	47.31
D 類配息 (A) 股份	USD	59.26	49.46	58.87
D 類配息 (A) 英國申報基金股份	USD	58.31	41.93	42.02
D 類非配息股份	USD	80.63	64.31	70.99
D 類非配息股份瑞士法郎避險	CHF	6.35	5.26	5.96
D 類非配息股份歐元避險	EUR	51.14	42.06	47.56
D 類非配息股份波蘭幣避險	PLN	9.62	7.53	8.35
D 類非配息股份新加坡幣避險	SGD	7.03	5.66	6.30
D 類非配息英國申報基金股份英鎊避險	GBP	44.23	35.82	40.19
E 類非配息股份	USD	63.97	51.67	57.75
I 類非配息股份	USD	12.33	9.80	10.79
J 類非配息股份	USD	100.44	79.11	86.22
X 類配息 (A) 英國申報基金股份	USD	57.56	41.34	41.46
X 類非配息股份	USD	93.80	73.87	80.51
貝萊德營養科學基金 (Nutrition Fund)				
淨資產總額	USD	270,316,503	348,357,484	348,777,115
資產淨值每：				
A 類配息 (A) 股份歐元避險	EUR	10.46*	11.52	15.16*
A 類配息 (A) 英國申報基金股份	USD	7.21*	6.61	7.16*
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	10.91*	11.87	15.46*
A 類非配息股份	USD	13.26*	14.11	18.15*
A 類非配息股份歐元避險	EUR	10.54*	11.63	15.29*
A 類非配息股份港幣	HKD	13.38*	14.24	18.18*
A 類非配息股份波蘭幣避險	PLN	10.61*	11.11	14.18*
A 類非配息股份新加坡幣避險	SGD	11.99*	12.97	16.80*
AI 類非配息股份	USD	11.37*	12.10	15.56*
C 類非配息股份	USD	11.20*	12.06	15.71*
D 類配息 (A) 股份歐元避險	EUR	10.97*	12.07	15.74*
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	11.44*	12.42	16.05*
D 類非配息股份	USD	14.72*	15.53	19.81*
D 類非配息股份歐元避險	EUR	11.63*	12.73	16.61*
D 類非配息股份新加坡幣避險	SGD	13.04*	14.00	17.98*
D 類非配息英國申報基金股份英鎊避險	GBP	7.94*	8.57	11.07*
E 類非配息股份	USD	12.40*	13.26	17.13*
I 類配息 (A) 英國申報基金股份	USD	7.30*	6.68	7.17*
I 類非配息股份	USD	14.99*	15.78	20.08*
I 類非配息股份日圓避險	JPY	972*	1,083	1,396*
X 類非配息股份	USD	10.83*	11.32	14.31*

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

對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末價格以相關基金的基礎貨幣報價。

* 包含稀釋調整，詳情請參閱附註 2(g)。

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	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德永續能源基金 (基金之配息來源可能為本金) (Sustainable Energy Fund)				
淨資產總額	USD	6,939,857,910	6,450,497,616	7,380,570,724
資產淨值每：				
A 類配息 (A) 股份	USD	16.35	14.62	18.27
A 類配息 (A) 英國申報基金股份	USD	16.39	12.62	13.29
A 類配息 (T) 股份	USD	11.74	–	–
A 類非配息股份	USD	16.53	14.78	18.47
A 類非配息股份澳幣避險	AUD	9.67	8.87	11.36
A 類非配息股份加拿大幣避險	CAD	9.92	8.99	11.37
A 類非配息股份離岸人民幣避險	CNH	100.90	92.92	114.80
A 類非配息股份歐元避險	EUR	14.83	13.74	17.65
A 類非配息股份英鎊避險	GBP	9.77	8.94	11.37
A 類非配息股份港幣避險	HKD	99.98	90.41	113.69
A 類非配息股份紐元避險	NZD	9.85	8.94	11.38
A 類非配息股份新加坡幣避險	SGD	17.00	15.46	19.52
AI 類非配息股份	USD	19.18	17.14	21.42
C 類非配息股份	USD	12.61	11.41	14.44
D 類配息 (A) 股份	USD	16.99	15.13	18.77
D 類配息 (A) 英國申報基金股份	USD	17.27	13.25	13.84
D 類非配息股份	USD	18.90	16.77	20.80
D 類非配息股份新加坡幣避險	SGD	8.80	7.95	–
E 類非配息股份	USD	14.80	13.30	16.70
E 類非配息股份歐元避險	EUR	9.36	8.72	11.26
I 類配息 (A) 英國申報基金股份	USD	9.50	7.29	7.62
I 類配息 (Q) 股份	USD	11.27	10.03	–
I 類非配息股份	USD	18.93	16.76	20.73
I 類非配息英國申報基金股份	USD	18.93	14.44	15.04
S 類配息 (A) 股份	USD	10.43	–	–
S 類非配息股份	USD	18.33	16.22	20.09
X 類配息 (T) 股份	USD	10.81	10.19	–
X 類非配息股份	USD	22.82	20.01	24.54
X 類非配息股份歐元避險	EUR	16.85	15.31	19.30
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund)⁽⁴⁾				
淨資產總額	USD	925,326,117	1,128,318,997	1,365,246,053
資產淨值每：				
A 類配息 (D) 股份	USD	51.60	53.53	61.89
A 類配息 (M) 股份	USD	51.46	53.40	61.73
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	86.01	92.36	108.18
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.55	9.05	10.60
A 類非配息股份	USD	75.25	76.31	86.91
A 類非配息股份歐元避險	EUR	166.93	174.06	201.30
A 類非配息英國申報基金股份英鎊避險	GBP	10.76	11.05	12.63
C 類配息 (D) 股份	USD	51.87	53.81	62.21
D 類配息 (M) 股份	USD	51.52	53.45	61.80
D 類非配息股份	USD	80.32	81.12	92.02
D 類非配息股份瑞士法郎避險	CHF	9.00	9.49	10.95
D 類非配息股份歐元避險	EUR	174.16	180.88	208.35
D 類非配息英國申報基金股份英鎊避險	GBP	10.96	11.21	12.76
E 類非配息股份	USD	68.35	69.66	79.74
I 類配息 (A) 股份歐元避險	EUR	8.38	8.94	10.51
I 類非配息股份	USD	10.48	10.57	11.97
X 類非配息股份	USD	87.99	88.33	99.59
X 類非配息股份瑞士法郎避險	CHF	12.97	13.59	15.57
X 類非配息股份丹麥克朗避險	DKK	108.37	111.26	125.88
X 類非配息股份歐元避險	EUR	187.56	193.62	221.67
X 類非配息股份英鎊避險	GBP	12.06	12.26	13.88
X 類非配息股份挪威克朗避險	NOK	12.94	13.25	14.96
X 類非配息股份紐元避險	NZD	11.53	11.65	13.12

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

對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末價格以相關基金的基礎貨幣報價。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金) (Systematic Global Equity High Income Fund)				
淨資產總額	USD	5,008,709,927	4,369,623,100	3,257,105,292
資產淨值每：				
A 類配息 (A) (G) 股份	USD	9.03	8.92	—
A 類配息 (A) (G) 股份瑞士法郎避險	CHF	8.49	8.80	—
A 類配息 (Q) (G) 股份	USD	4.84	4.76	5.85*
A 類配息 (Q) (G) 股份歐元避險	EUR	3.22	3.28	4.11*
A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	CHF	8.26	8.50	10.67*
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	7.52	7.59	9.44*
A 類配息 (R) (M) (G) 股份加拿大幣避險	CAD	7.58	7.64	9.45*
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	79.40	81.75	100.90*
A 類配息 (R) (M) (G) 股份紐元避險	NZD	7.61	7.65	9.50*
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	93.58	93.44	114.74*
A 類配息 (S) (M) (G) 股份	USD	7.96	7.95	9.79*
A 類配息 (S) (M) (G) 股份歐元避險	EUR	9.91	—	—
A 類配息 (S) (M) (G) 股份港幣避險	HKD	75.42	76.31	94.53*
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.21	8.33	—
A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	GBP	7.05	7.20	8.96*
A 類非配息股份	USD	17.76	16.30	18.64*
A 類非配息股份歐元避險	EUR	10.08	9.58	11.18*
A 類非配息股份港幣避險	HKD	104.72	97.33	111.94*
A 類非配息股份新加坡幣避險	SGD	13.98	13.04	15.00*
A 類非配息英國申報基金股份瑞士法郎避險	CHF	9.67	9.29	10.84*
C 類配息 (Q) (G) 股份	USD	4.83	4.75	5.84*
C 類非配息股份	USD	14.38	13.37	15.48*
D 類配息 (A) (G) 股份	USD	9.15	8.96	—
D 類配息 (A) (G) 股份瑞士法郎避險	CHF	8.61	8.83	—
D 類配息 (Q) (G) 股份	USD	5.39	5.25	6.40*
D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	CHF	8.44	8.61	10.71*
D 類配息 (Q) (G) 英國申報基金股份歐元避險	EUR	8.55	8.62	10.73*
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	GBP	8.77	8.73	10.75*
D 類配息 (S) (M) (G) 股份	USD	10.20	10.00	—
D 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	8.37	8.41	—
D 類非配息股份歐元避險	EUR	11.11	10.46	12.10*
D 類非配息英國申報基金股份	USD	20.03	15.70	14.98*
D 類非配息英國申報基金股份瑞士法郎避險	CHF	9.88	9.41	10.88*
E 類配息 (Q) (G) 股份歐元避險	EUR	7.32	7.45	9.35*
E 類非配息股份	USD	15.98	14.75	16.95*
E 類非配息股份歐元避險	EUR	9.29	8.87	10.41*
I 類配息 (A) (G) 股份	USD	9.19	8.97	—
I 類配息 (M) (G) 股份	USD	9.82	9.61	11.75*
I 類配息 (Q) (G) 股份	USD	10.16	9.87	12.00*
I 類配息 (Q) 英國申報基金股份瑞士法郎避險	CHF	8.27	8.42	10.45*
I 類配息 (Q) 英國申報基金股份歐元避險	EUR	8.37	8.42	10.46*
I 類非配息股份	USD	17.11	15.54	17.56*
SR 類非配息 (S) (M) (G) 股份	USD	9.43	9.28	—
SR 類非配息股份	USD	10.45	9.51	—
X 類非配息股份	USD	14.19	12.81	14.39*
貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (Systematic Sustainable Global SmallCap Fund)⁽⁴⁾				
淨資產總額	USD	255,284,764	222,047,023	281,072,765
資產淨值每：				
A 類非配息股份	USD	136.86	122.91	148.10
A 類非配息股份澳幣避險	AUD	14.00	12.90	15.84
C 類非配息股份	USD	101.59	92.38	112.72
D 類非配息股份	USD	153.28	136.63	163.40
E 類非配息股份	USD	123.29	111.28	134.76
X 類非配息股份英鎊避險	GBP	9.96	8.99	10.81

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* 包含稀釋調整。詳情請參閱附註 2(g)。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

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截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德英國基金 (United Kingdom Fund)				
淨資產總額	GBP	212,801,706	269,647,969	452,131,595
資產淨值每：				
A 類配息 (A) 英國申報基金股份	GBP	98.11	93.31*	118.97
A 類非配息股份	GBP	120.14	113.29*	143.29
C 類非配息股份	GBP	88.74	84.72*	108.51
D 類配息 (A) 英國申報基金股份	GBP	98.41	93.58*	119.41
D 類非配息股份	GBP	135.23	126.56*	158.87
D 類非配息英國申報基金股份	GBP	135.23	126.56*	158.87
E 類非配息股份	GBP	106.37	100.80*	128.14
I 類配息 (A) 英國申報基金股份	GBP	10.14	9.64*	12.31
I 類非配息股份	GBP	14.33	13.38*	16.75
X 類非配息股份	GBP	152.76	141.53*	175.90
貝萊德美國價值型基金 (基金之配息來源可能為本金) (US Basic Value Fund)				
淨資產總額	USD	889,769,923	759,596,354	960,620,592
資產淨值每：				
A 類配息 (A) 股份	USD	111.76	105.33	110.70
A 類配息 (A) 英國申報基金股份	USD	111.59	90.61	80.21
A 類配息 (T) 股份	USD	10.31	–	–
A 類非配息股份	USD	113.67	106.72	112.15
A 類非配息股份離岸人民幣避險	CNH	183.32	177.20	183.49
A 類非配息股份歐元避險	EUR	67.10	65.21	69.99
A 類非配息股份新加坡幣避險	SGD	20.93	19.98	21.11
C 類非配息股份	USD	79.58	75.65	80.50
C 類非配息股份歐元避險	EUR	55.88	55.00	59.78
D 類配息 (A) 股份	USD	112.77	106.25	111.72
D 類配息 (A) 英國申報基金股份	USD	112.54	91.35	80.90
D 類非配息股份	USD	129.28	120.47	125.65
D 類非配息股份歐元避險	EUR	72.76	70.21	74.78
E 類非配息股份	USD	102.08	96.32	101.73
E 類非配息股份歐元避險	EUR	56.19	54.89	59.21
I 類非配息股份	USD	128.65	119.57	124.39
X 類非配息股份	USD	152.62	140.80	145.38
貝萊德美元優質債券基金 (US Dollar Bond Fund)				
淨資產總額	USD	553,666,735	572,662,883	771,881,953
資產淨值每：				
A 類配息 (D) 股份	USD	14.83	15.59	18.08
A 類配息 (M) 股份	USD	14.84	15.60	18.09
A 類非配息股份	USD	31.46	32.13	36.76
C 類配息 (D) 股份	USD	13.96	14.67	17.01
C 類非配息股份	USD	22.67	23.44	27.16
D 類配息 (M) 股份	USD	14.84	15.59	18.09
D 類非配息股份	USD	33.18	33.74	38.46
D 類非配息英國申報基金股份英鎊避險	GBP	9.85	10.17	11.63
E 類非配息股份	USD	28.13	28.87	33.21
I 類配息 (Q) 股份	USD	8.86	9.29	10.76
I 類非配息股份	USD	10.74	10.91	12.41
I 類非配息股份歐元避險	EUR	9.07	9.49	10.96
X 類配息 (Q) 股份	USD	8.80	9.23	10.69
X 類非配息股份	USD	10.46	10.57	11.97

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

* 包含稀釋調整。詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund)				
淨資產總額	USD	1,885,887,744	2,357,372,193	3,591,197,714
資產淨值每：				
A 類配息 (A) 英國申報基金股份英鎊避險	GBP	9.01	9.09	10.71
A 類配息 (D) 股份	USD	5.21	5.18	6.03
A 類配息 (M) 股份	USD	5.25	5.22	6.09
A 類配息 (M) 股份澳幣避險	AUD	9.70	9.83	11.57
A 類配息 (M) 股份加拿大幣避險	CAD	8.82	8.84	10.34
A 類配息 (M) 股份歐元避險	EUR	7.66	7.84	9.31
A 類配息 (M) 股份英鎊避險	GBP	8.32	8.39	9.85
A 類配息 (M) 股份紐元避險	NZD	9.68	9.70	11.34
A 類配息 (M) 股份新加坡幣避險	SGD	8.55	8.62	10.07
A 類配息 (R) (M) (G) 股份澳幣避險	AUD	7.60	7.67	9.17
A 類配息 (R) (M) (G) 股份南非幣避險	ZAR	76.54	77.05	90.97
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	CNH	85.64	88.78	105.70
A 類配息 (S) (M) (G) 股份	USD	4.21	4.25	5.05
A 類配息 (S) (M) (G) 股份港幣避險	HKD	30.92	31.53	37.69
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	7.60	7.75	9.25
A 類非配息股份	USD	36.87	34.83	39.04
A 類非配息股份澳幣避險	AUD	17.58	16.91	19.12
A 類非配息股份瑞士法郎避險	CHF	10.45	10.30	11.76
A 類非配息股份歐元避險	EUR	206.88	201.30	229.57
A 類非配息股份新加坡幣避險	SGD	15.47	14.80	16.64
C 類配息 (D) 股份	USD	5.21	5.19	6.04
C 類非配息股份	USD	27.29	26.11	29.63
D 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.97	9.04	10.66
D 類配息 (M) 股份	USD	9.00	8.95	10.43
D 類配息 (M) 股份新加坡幣避險	SGD	8.58	8.64	10.10
D 類非配息股份澳幣避險	AUD	18.90	18.05	20.28
D 類非配息股份瑞士法郎避險	CHF	11.09	10.85	12.31
D 類非配息股份歐元避險	EUR	224.84	217.23	246.02
D 類非配息股份新加坡幣避險	SGD	16.59	15.76	17.60
D 類非配息英國申報基金股份	USD	40.06	32.37	30.35
E 類非配息股份	USD	33.17	31.49	35.47
E 類非配息股份歐元避險	EUR	9.07	8.87	10.17
I 類配息 (A) 英國申報基金股份英鎊避險	GBP	7.77	7.84	9.24
I 類配息 (M) 股份	USD	8.48	8.43	9.82
I 類非配息股份	USD	16.34	15.31	17.01
I 類非配息股份歐元避險	EUR	11.63	11.22	12.69
I 類非配息英國申報基金股份瑞士法郎避險	CHF	9.16	8.94	10.13
I 類非配息英國申報基金股份英鎊避險	GBP	10.24	9.72	10.88
SR 類配息 (A) 英國申報基金股份英鎊避險	GBP	8.49	8.56	10.09
SR 類配息 (M) 英國申報基金股份	USD	8.73	7.46	7.33
SR 類非配息英國申報基金股份	USD	9.85	7.96	7.45
SR 類非配息英國申報基金股份歐元避險	EUR	9.37	9.05	10.24
X 類配息 (S) (M) (G) 股份	USD	9.57	9.49	11.12
X 類非配息股份	USD	45.56	42.43	46.89
貝萊德美元儲備基金 (US Dollar Reserve Fund)				
淨資產總額	USD	514,580,176	505,636,900	513,108,285
資產淨值每：				
A 類非配息股份	USD	165.25	158.74	158.24
A 類非配息股份英鎊避險	GBP	194.73	188.71	188.57
C 類非配息股份	USD	164.50	158.01	157.52
D 類非配息股份英鎊避險	GBP	196.81	190.33	190.06
E 類非配息股份	USD	156.36	150.57	150.48
E 類非配息股份英鎊避險	GBP	183.68	178.44	178.75
X 類非配息股份	USD	11.28	10.78	10.72

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德美國靈活股票基金 (US Flexible Equity Fund)				
淨資產總額	USD	1,881,747,751	1,544,907,233	1,498,854,088
資產淨值每：				
A 類配息 (A) 股份	USD	56.94	50.73	55.38
A 類配息 (A) 股份歐元避險	EUR	33.58	30.95	34.54
A 類配息 (A) 英國申報基金股份	USD	56.89	43.66	40.14
A 類非配息股份	USD	56.92	50.71	55.36
A 類非配息股份離岸人民幣避險	CNH	250.06	229.59	247.41
A 類非配息股份捷克克朗避險	CZK	98.85	-	-
A 類非配息股份歐元避險	EUR	33.48	30.86	34.44
A 類非配息股份日圓避險	JPY	1,484	1,399	1,545
AI 類非配息股份	USD	17.75	15.82	17.27
C 類非配息股份	USD	43.60	39.33	43.48
C 類非配息股份歐元避險	EUR	24.27	22.65	25.60
D 類配息 (A) 股份	USD	60.59	53.57	58.04
D 類配息 (A) 英國申報基金股份	USD	60.53	46.11	42.08
D 類非配息股份	USD	64.94	57.42	62.22
D 類非配息股份歐元避險	EUR	38.17	34.92	38.67
E 類非配息股份	USD	51.47	46.09	50.56
E 類非配息股份歐元避險	EUR	29.20	27.05	30.33
I 類非配息股份	USD	39.06	34.45	37.23
I 類非配息股份歐元避險	EUR	15.26	13.92	15.38
X 類非配息股份	USD	76.31	66.80	71.65
X 類非配息股份歐元避險	EUR	16.01	14.50	15.90
X 類非配息股份英鎊避險	GBP	9.97	-	-
貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)				
淨資產總額	USD	87,175,682	101,674,992	139,597,939
資產淨值每：				
A 類配息 (D) 股份	USD	7.45	7.95	9.16
A 類配息 (M) 股份	USD	7.45	7.95	9.16
A 類非配息股份	USD	17.86	18.57	20.84
C 類配息 (D) 股份	USD	7.86	8.39	9.66
C 類非配息股份	USD	13.95	14.68	16.68
D 類配息 (M) 股份	USD	7.46	7.97	9.18
D 類非配息股份	USD	18.76	19.43	21.73
E 類非配息股份	USD	15.99	16.70	18.84
I 類配息 (M) 股份	USD	7.60	8.12	9.35
I 類非配息股份	USD	9.38	9.70	10.83
X 類配息 (M) 股份	USD	7.59	8.11	9.34
ZI 類非配息股份	USD	10.47	-	-
ZI 類非配息股份歐元避險	EUR	10.22	-	-
貝萊德美國增長型基金 (US Growth Fund)				
淨資產總額	USD	392,063,710	310,964,654	602,871,140
資產淨值每：				
A 類配息 (A) 股份	USD	43.32	35.80	52.41*
A 類非配息股份	USD	34.62	28.60	41.87*
A 類非配息股份歐元避險	EUR	27.27	23.35	35.19*
A 類非配息英國申報基金股份	USD	34.62	24.64	30.38*
AI 類非配息股份	USD	16.70	13.80	20.19*
C 類非配息股份	USD	26.02	21.77	32.27*
D 類配息 (A) 股份	USD	43.86	35.97	52.27*
D 類非配息股份	USD	38.93	31.92	46.39*
D 類非配息英國申報基金股份	USD	38.93	27.50	33.66*
E 類非配息股份	USD	31.20	25.91	38.12*
I 類非配息股份	USD	24.51	20.05	29.06*
X 類非配息股份	USD	10.55	8.56	12.32*

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

對於未避險的英國申報基金股份，比較價格以英鎊計價。當年度年末價格以相關基金的基礎貨幣報價。

* 包含稀釋調整，詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund)				
淨資產總額	USD	243,390,151	264,640,243	328,740,239
資產淨值每：				
A 類非配息股份	USD	328.16	308.83	320.21*
A 類非配息股份澳幣避險	AUD	17.64	17.04	17.99*
C 類非配息股份	USD	241.55	230.18	241.66*
D 類非配息股份	USD	369.04	344.71	354.73*
E 類非配息股份	USD	290.50	274.76	286.31*
I 類非配息股份	USD	18.99	17.69	18.16*
貝萊德世界能源基金 (基金之配息來源可能為本金) (World Energy Fund)				
淨資產總額	USD	2,990,084,071	3,014,573,608	2,108,830,946
資產淨值每：				
A 類配息 (A) 股份	USD	21.89	19.86	13.01
A 類配息 (A) 英國申報基金股份	USD	21.82	17.05	9.41
A 類配息 (T) 股份	USD	10.48	–	–
A 類非配息股份	USD	24.37	21.79	14.09
A 類非配息股份澳幣避險	AUD	8.86	8.13	5.36
A 類非配息股份瑞士法郎避險	CHF	6.49	6.05	3.97
A 類非配息股份歐元避險	EUR	6.08	5.64	3.70
A 類非配息股份港幣避險	HKD	11.19	10.11	6.57
A 類非配息股份新加坡幣避險	SGD	6.62	5.99	3.89
AI 類非配息股份	USD	15.94	14.25	9.21
C 類非配息股份	USD	18.42	16.68	10.92
C 類非配息股份歐元避險	EUR	4.99	4.69	3.12
D 類配息 (A) 股份	USD	21.93	19.89	13.02
D 類配息 (A) 英國申報基金股份	USD	22.01	17.19	9.48
D 類非配息股份	USD	27.80	24.66	15.83
D 類非配息股份瑞士法郎避險	CHF	7.04	6.51	4.24
D 類非配息股份歐元避險	EUR	6.82	6.28	4.09
E 類非配息股份	USD	21.79	19.58	12.73
E 類非配息股份歐元避險	EUR	5.62	5.23	3.45
I 類配息 (Q) 英國申報基金股份	USD	10.93	–	–
I 類非配息股份	USD	27.93	24.72	15.83
I 類非配息股份歐元避險	EUR	7.02	6.45	4.19
S 類非配息股份	USD	15.09	13.36	8.56
S 類非配息股份歐元避險	EUR	14.07	12.92	8.40
X 類配息 (T) 股份	USD	10.29	9.69	–
X 類非配息股份	USD	35.08	30.74	19.48
貝萊德世界金融基金 (基金之配息來源可能為本金) (World Financials Fund)				
淨資產總額	USD	1,791,609,535	1,419,083,947	1,633,640,408
資產淨值每：				
A 類配息 (A) 股份	USD	11.14	9.17	12.57
A 類配息 (T) 股份	USD	11.81	–	–
A 類非配息股份港幣避險	HKD	125.23	102.85	140.98
A 類非配息股份新加坡幣避險	SGD	13.53	11.17	15.38
A 類非配息英國申報基金股份	USD	37.45	26.20	30.04
AI 類非配息股份	USD	15.15	12.31	16.75
C 類非配息股份	USD	28.68	23.58	32.51
D 類非配息英國申報基金股份	USD	42.23	29.32	33.37
E 類非配息股份	USD	33.72	27.51	37.65
I 類非配息股份	USD	14.79	11.90	16.03
S 類非配息股份	USD	10.60	–	–
S 類非配息股份歐元避險	EUR	10.54	–	–
X 類配息 (T) 股份	USD	11.34	9.71	–
X 類非配息股份	USD	21.62	17.25	23.08

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

* 包含稀釋調整。詳情請參閱附註 2(g)。

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德世界黃金基金（基金之配息來源可能為本金）（World Gold Fund）				
淨資產總額	USD	3,981,256,710	3,351,047,354	5,287,967,838
資產淨值每：				
A 類配息 (A) 股份	USD	33.13	26.65	38.37
A 類配息 (A) 英國申報基金股份	USD	33.13	22.96	27.84
A 類配息 (T) 股份	USD	12.16	–	–
A 類非配息股份	USD	33.15	26.65	38.37
A 類非配息股份澳幣避險	AUD	9.12	7.61	11.34
A 類非配息股份瑞士法郎避險	CHF	4.58	3.87	5.73
A 類非配息股份歐元避險	EUR	4.48	3.76	5.56
A 類非配息股份港幣避險	HKD	6.29	5.12	7.41
A 類非配息股份波蘭幣避險	PLN	94.42	75.31	107.72
A 類非配息股份新加坡幣避險	SGD	5.45	4.47	6.51
A 類非配息英國申報基金股份	USD	33.14	22.96	27.84
AI 類非配息股份	USD	13.64	10.97	15.80
AI 類非配息股份歐元避險	EUR	11.72	9.84	14.57
C 類非配息股份	USD	24.44	19.90	29.02
C 類非配息股份歐元避險	EUR	3.67	3.12	4.67
D 類配息 (A) 股份	USD	35.08	28.19	40.61
D 類非配息股份	USD	37.80	30.17	43.12
D 類非配息股份瑞士法郎避險	CHF	5.01	4.20	6.18
D 類非配息股份歐元避險	EUR	5.04	4.21	6.18
D 類非配息股份新加坡幣避險	SGD	5.91	4.82	6.96
D 類非配息英國申報基金股份英鎊避險	GBP	19.25	15.87	23.14
E 類非配息股份	USD	29.34	23.71	34.31
E 類非配息股份歐元避險	EUR	4.13	3.49	5.19
I 類非配息股份	USD	38.02	30.27	43.15
I 類非配息股份歐元避險	EUR	5.16	4.29	6.29
S 類非配息股份	USD	11.82	9.41	13.41
X 類配息 (T) 股份	USD	8.87	7.38	–
X 類非配息股份	USD	47.03	37.07	52.32
貝萊德世界健康科學基金（基金之配息來源可能為本金）（World Healthscience Fund）				
淨資產總額	USD	13,611,805,574	13,872,428,365	14,078,116,205
資產淨值每：				
A 類配息 (A) 股份	USD	12.22	11.18	12.52
A 類配息 (T) 股份	USD	10.11	–	–
A 類非配息股份	USD	64.74	59.27	66.33
A 類非配息股份澳幣避險	AUD	21.09	19.74	22.37
A 類非配息股份離岸人民幣避險	CNH	184.92	174.33	192.47
A 類非配息股份港幣避險	HKD	218.82	202.83	228.25
A 類非配息股份日圓避險	JPY	1,305	1,262	1,428
A 類非配息股份新加坡幣避險	SGD	21.67	20.15	22.64
A 類非配息英國申報基金股份歐元避險	EUR	14.06	13.30	15.16
AI 類非配息股份	USD	17.24	15.78	17.66
C 類非配息股份	USD	49.35	45.75	51.84
D 類配息 (A) 股份	USD	16.57	15.09	16.79
D 類配息 (Q) 英國申報基金股份	USD	16.90	13.26	12.42
D 類非配息股份	USD	72.96	66.30	73.63
D 類非配息股份歐元避險	EUR	12.18	11.43	12.93
E 類非配息股份	USD	57.96	53.33	59.97
E 類非配息股份歐元避險	EUR	10.33	9.82	11.25
I 類配息 (A) 英國申報基金股份	USD	11.33	8.89	8.33
I 類非配息股份	USD	15.07	13.66	15.14
I 類非配息股份歐元避險	EUR	12.27	11.50	12.98
S 類非配息股份	USD	10.21	–	–
S 類非配息股份歐元避險	EUR	10.17	–	–
X 類配息 (T) 股份	USD	10.20	9.76	–
X 類非配息股份	USD	82.52	74.25	81.66

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德世界礦業基金 (基金之配息來源可能為本金) (World Mining Fund)				
淨資產總額	USD	5,409,681,596	5,369,730,517	7,065,270,881
資產淨值每：				
A 類配息 (A) 股份	USD	54.64	49.53	58.15
A 類配息 (A) 英國申報基金股份	USD	53.15	41.51	41.05
A 類配息 (T) 股份	USD	10.35	–	–
A 類非配息股份	USD	60.94	54.43	61.88
A 類非配息股份澳幣避險	AUD	11.09	10.27	12.05
A 類非配息股份瑞士法郎避險	CHF	7.41	6.93	8.08
A 類非配息股份歐元避險	EUR	4.53	4.20	4.90
A 類非配息股份港幣避險	HKD	10.48	9.48	10.83
A 類非配息股份波蘭幣避險	PLN	8.89	7.88	9.01
A 類非配息股份新加坡幣避險	SGD	5.31	4.84	5.57
AI 類非配息股份	USD	18.14	16.21	18.42
AI 類非配息股份歐元避險	EUR	13.59	12.61	14.71
C 類非配息股份	USD	45.10	40.79	46.96
C 類非配息股份歐元避險	EUR	3.71	3.49	4.12
D 類配息 (A) 英國申報基金股份	USD	53.28	41.62	41.21
D 類非配息股份	USD	69.52	61.63	69.54
D 類非配息股份瑞士法郎避險	CHF	8.05	7.47	8.66
D 類非配息股份歐元避險	EUR	5.07	4.67	5.41
D 類非配息股份波蘭幣避險	PLN	9.64	8.48	9.63
D 類非配息股份新加坡幣避險	SGD	8.36	7.57	8.64
D 類非配息英國申報基金股份英鎊避險	GBP	34.82	31.75	36.78
E 類非配息股份	USD	54.09	48.55	55.47
E 類非配息股份歐元避險	EUR	4.18	3.90	4.57
I 類配息 (A) 英國申報基金股份	USD	12.85	–	–
I 類非配息股份	USD	69.74	61.66	69.40
I 類非配息股份歐元避險	EUR	5.27	4.84	5.60
I 類非配息英國申報基金股份	USD	69.75	–	–
S 類非配息股份	USD	15.69	13.88	15.63
S 類非配息股份歐元避險	EUR	14.19	13.04	15.08
X 類配息 (T) 股份	USD	9.13	8.46	–
X 類非配息股份	USD	87.54	76.64	85.39
X 類非配息股份歐元避險	EUR	5.93	5.39	6.16
貝萊德世界地產證券基金 (基金之配息來源可能為本金) (World Real Estate Securities Fund)				
淨資產總額	USD	197,893,768	146,252,232	193,710,557
資產淨值每：				
A 類配息 (R) (M) (G) 股份離岸人民幣避險	CNH	90.08	102.70	133.42
A 類配息 (S) (M) (G) 股份	USD	9.05	10.04	12.96
A 類配息 (S) (M) (G) 股份港幣避險	HKD	94.20	105.19	136.27
A 類配息 (S) (M) (G) 股份新加坡幣避險	SGD	9.31	10.48	13.60
A 類配息 (T) 股份	USD	10.14	–	–
A 類非配息股份	USD	14.17	15.16	19.05
D 類配息 (S) (M) (G) 股份	USD	9.31	–	–
D 類非配息股份	USD	11.87	12.60	15.72
D 類非配息股份瑞士法郎避險	CHF	9.46	10.55	13.47
E 類非配息股份	USD	11.28	12.14	15.32
X 類配息 (Q) 股份	USD	6.79	–	–
X 類配息 (T) 股份	USD	8.33	9.25	–
X 類非配息股份	USD	13.09	13.76	16.99
X 類非配息股份澳幣避險	AUD	9.91	10.72	13.46

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

三年期資產淨值摘要

截至 2023 年 8 月 31 日 續

	貨幣	2023 年 8 月 31 日	2022 年 8 月 31 日	2021 年 8 月 31 日
貝萊德世界科技基金（基金之配息來源可能為本金） (World Technology Fund)				
淨資產總額	USD	9,798,788,652	8,792,222,507	13,553,638,267
資產淨值每：				
A 類配息 (A) 股份	USD	9.30	8.02	12.34
A 類配息 (A) 英國申報基金股份	USD	9.29	6.91	8.95
A 類配息 (T) 股份	USD	12.29	–	–
A 類非配息股份	USD	65.53	56.51	86.92
A 類非配息股份澳幣避險	AUD	9.18	8.13	12.81
A 類非配息股份離岸人民幣避險	CNH	95.88	85.46	130.12
A 類非配息股份日圓避險	JPY	1,704	1,560	2,436
A 類非配息股份新加坡幣避險	SGD	17.41	15.28	23.79
A 類非配息英國申報基金股份歐元避險	EUR	17.20	15.36	24.36
AI 類非配息股份	USD	19.91	17.17	26.41
C 類非配息股份	USD	49.70	43.40	67.60
D 類非配息股份	USD	73.04	62.53	95.45
D 類非配息股份歐元避險	EUR	12.97	11.49	18.09
E 類非配息股份	USD	59.18	51.29	79.29
E 類非配息股份歐元避險	EUR	7.81	7.01	11.17
I 類配息 (A) 英國申報基金股份	USD	7.93	5.83	7.48
I 類配息 (Q) 英國申報基金股份英鎊避險	GBP	8.57	7.50	11.63
I 類非配息股份	USD	27.03	23.08	35.15
I 類非配息股份巴西雷亞爾避險	USD	11.38	8.67	12.31
I 類非配息股份歐元避險	EUR	18.39	16.26	25.53
I 類非配息英國申報基金股份	USD	27.03	19.88	25.50
X 類配息 (T) 股份	USD	10.95	9.95	–
X 類非配息股份	USD	25.68	21.76	32.90

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

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度

基金名稱	附註	貝萊德全球基金組合	貝萊德亞洲巨龍基金 (Asian Dragon Fund)	貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (Asian Tiger Bond Fund)
		USD	USD	USD
年初淨資產		158,705,943,828	865,199,577	3,526,988,067
收益				
現金及現金等價物的利息	2(b)	163,957,031	1,437,742	5,670,003
債券利息，扣繳稅淨額	2(b)	2,468,351,055	-	157,701,105
交換交易利息	2(c)	368,235,899	-	489,866
差價合約利息	2(c)	6,141,355	-	-
股票連結商品收益	2(c)	135,127,404	-	-
貨幣市場存款利息	2(b)	34,197,703	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	87,936,108	-	2,534,505
股利、預估繳稅淨額	2(b)	1,784,580,146	18,262,846	-
差價合約股利、扣繳稅淨額	2(c)	3,035,901	23,285	-
證券借貸收益	2(b)	36,048,842	31,600	2,596,029
管理費退款	4	3,900,709	-	108,963
其他補償	10	474,618	-	87,146
總收益	2(b)	5,091,986,771	19,755,473	169,187,617
費用				
現金及現金等價物的利息	2(b)	97,479	-	-
差價合約利息	2(c)	1,721,760	49,107	-
交換交易利息	2(c)	424,777,854	-	3,660,983
差價合約股利、扣繳稅淨額	2(c)	4,555,740	590	-
年度服務費	6	261,450,777	1,893,766	3,888,044
貸款承諾費	16	475,133	2,538	10,798
存託機構與存託費	2(h),7	31,438,413	310,819	377,193
分銷費	5	123,010,269	842,087	334,534
稅項	8	61,819,724	359,950	1,263,738
管理費	4	1,659,317,758	8,981,175	26,086,489
扣除管理費用抵免	4	(25,741)	-	-
總費用		2,568,639,166	12,440,032	35,621,779
淨收益 / (損失)		2,523,347,605	7,315,441	133,565,838
已實現淨增值 / (減值)：				
投資	2(a)	(5,280,203,236)	(34,108,863)	(455,669,194)
將予宣佈證券合約	2(c)	(1,327,754)	-	-
差價合約	2(c)	(41,878,653)	1,090,030	-
交易所買賣期貨合約	2(c)	60,024,011	269,563	(9,983,028)
期權 / 交換選擇權合約	2(c)	212,942,943	-	(5,775,999)
換匯交易	2(c)	(364,203,972)	-	(4,507,688)
遠期外匯合約	2(c)	(163,407,802)	1,426,188	10,716,364
其他交易的外幣	2(i)	16,998,368	(4,967)	(1,078,559)
該年已實現淨增值 / (減值)		(5,561,056,095)	(31,328,049)	(466,298,104)
未實現增值 / (減值) 淨變化：				
投資	2(a)	13,300,108,742	26,708,807	295,492,364
將予宣佈證券合約	2(c)	(20,306,038)	-	-
差價合約	2(c)	13,307,818	269,563	-
交易所買賣期貨合約	2(c)	4,280,905	-	42,471
期權 / 交換選擇權合約	2(c)	1,410,688	-	(1,099,616)
換匯交易	2(c)	58,554,972	-	(1,320,742)
遠期外匯合約	2(c)	172,400,123	1,353,570	19,542,803
其他交易的外幣	2(i)	766,169	39,164	762,896
該年未實現淨增值 / (減值) 淨變化		13,530,523,379	28,371,104	313,420,176
營運導致淨資產增加 / (減少)		10,492,814,889	4,358,496	(19,312,090)
股本變化				
發行股份淨收益		46,437,918,029	178,882,030	584,491,741
股份回購淨支出		(61,371,151,406)	(264,611,724)	(1,206,531,471)
股本變化導致淨資產增加 / (減少)		(14,933,233,377)	(85,729,694)	(622,039,730)
已宣告股息	15	(1,443,988,479)	(231,664)	(91,625,870)
外匯調整	2(e)	2,432,084,033*	-	-
年末淨資產		155,253,620,894	783,596,715	2,794,010,377

* 綜合數據以全年度平均匯率計算。外匯調整後的 2,432,084,033 美金代表 2022 年 8 月 31 日至 2023 年 8 月 31 日之間的匯率變動情況。此金額係屬名義價值，對個別基金的淨資產沒有影響。
404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德中國基金 (基金之配息來源可能為本金) (China Fund)	貝萊德歐洲 靈活股票 基金 (Continental European Flexible Fund)	貝萊德新興歐洲 基金 (Emerging Europe Fund) ⁽³⁾
		USD	EUR	EUR
年初淨資產		1,153,645,347	5,070,548,567	161,213,607
收益				
現金及現金等價物的利息	2(b)	825,229	-	100,810
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	20,394,787	100,109,185	8,344,446
差價合約股利、扣繳稅淨額	2(c)	132,616	501,273	-
證券借貸收益	2(b)	97,678	609,198	66,474
管理費退款	4	24,144	-	-
其他補償	10	339	30,722	2,941
總收益	2(b)	21,474,793	101,250,378	8,514,671
費用				
現金及現金等價物的利息	2(b)	-	12,301	-
差價合約利息	2(c)	-	207,141	-
交換交易利息	2(c)	-	-	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	2,512,694	9,604,568	6,093
貸款承諾費	16	3,495	14,296	896
存託機構與存託費	2(h),7	306,246	801,954	711,478
分銷費	5	283,437	2,577,379	-
稅項	8	494,516	1,941,797	101,242
管理費	4	13,930,896	50,209,976	-
扣除管理費用抵免	4	-	-	-
總費用		17,531,284	65,369,412	819,709
淨收益 / (損失)		3,943,509	35,880,966	7,694,962
已實現淨增值 / (減值)：				
投資	2(a)	(226,404,936)	46,176,950	4,065,581
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	(30,828,098)	1,060,286	-
交易所買賣期貨合約	2(c)	9,226,114	4,955,599	7,295,018
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(5,153,139)	(26,327,073)	(9,940)
其他交易的外幣	2(i)	(424,151)	(66,709)	1,367,874
該年已實現淨增值 / (減值)		(253,584,210)	25,799,053	12,718,533
未實現增值 / (減值) 淨變化：				
投資	2(a)	49,520,390	762,421,078	86,897,429
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	9,226,114	(1,078,310)	-
交易所買賣期貨合約	2(c)	-	(6,605)	(156,422)
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	2,985,418	1,800,779	2,709
其他交易的外幣	2(i)	157	(13,058)	(2,537,781)
該年未實現增值 / (減值) 淨變化		61,732,079	763,123,884	84,205,935
營運導致淨資產增加 / (減少)		(187,908,622)	824,803,903	104,619,430
股本變化				
發行股份淨收益		472,830,004	1,378,460,726	-
股份回購淨支出		(418,187,058)	(1,943,396,503)	-
股本變化導致淨資產增加 / (減少)		54,642,946	(564,935,777)	-
已宣告股息	15	(46,969)	(9,216,487)	-
外匯調整	2(e)	-	-	-
年末淨資產		1,020,332,702	5,321,200,206	265,833,037

(3) 有關暫停基金之詳細資訊，請見附註 1。

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德新興市場 債券基金 (基金 主要係投資於非 投資等級之高風 險債券且配息來 源可能為本金) (Emerging Markets Bond Fund)	貝萊德新興市 場股票收益基金 (基金之配息來 源可能為本金) (Emerging Markets Equity Income Fund)	貝萊德新興市場 基金 (Emerging Markets Fund)
		USD	USD	USD
年初淨資產		912,526,191	314,381,909	2,246,518,528
收益				
現金及現金等價物的利息	2(b)	2,002,434	250,404	5,240,040
債券利息，扣繳稅淨額	2(b)	54,667,305	-	-
交換交易利息	2(c)	38,207	-	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	-	6,593,044	50,984,926
差價合約股利、扣繳稅淨額	2(c)	-	108,701	1,099,953
證券借貸收益	2(b)	245,229	32,002	264,525
管理費退款	4	-	-	-
其他補償	10	6,616	958	3,744
總收益	2(b)	56,959,791	6,985,109	57,593,188
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	80,460	1,200,903
交換交易利息	2(c)	2,299,389	-	-
差價合約股利、扣繳稅淨額	2(c)	-	1,182	-
年度服務費	6	948,501	412,786	2,345,933
貸款承諾費	16	2,743	876	6,609
存託機構與存託費	2(h),7	169,945	183,610	1,673,435
分銷費	5	480,975	42,629	644,938
稅項	8	279,612	80,435	527,600
管理費	4	7,415,771	1,591,522	18,051,497
扣除管理費用抵免	4	-	-	-
總費用		11,596,936	2,393,500	24,450,915
淨收益 / (損失)		45,362,855	4,591,609	33,142,273
已實現淨增值 / (減值)：				
投資	2(a)	(88,026,717)	(17,628,239)	(210,080,410)
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	1,068,130	3,046,751
交易所買賣期貨合約	2(c)	16,414,992	1,034,624	997,267
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	3,480,358	-	-
遠期外匯合約	2(c)	8,456,433	564,337	(2,572,657)
其他交易的外幣	2(i)	(27,950)	(34,973)	1,199,782
該年已實現淨增值 / (減值)		(59,702,884)	(14,996,121)	(207,409,267)
未實現增值 / (減值) 淨變化：				
投資	2(a)	105,917,746	31,940,915	265,581,313
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	1,106,976	3,426,633
交易所買賣期貨合約	2(c)	73,554	19,025	(1,449,309)
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	(4,424,119)	-	-
遠期外匯合約	2(c)	1,471,163	(72,495)	4,082
其他交易的外幣	2(i)	36,120	(415,003)	(3,606,083)
該年未實現增值 / (減值) 淨變化		103,074,464	32,579,418	263,956,636
營運導致淨資產增加 / (減少)		88,734,435	22,174,906	89,689,642
股本變化				
發行股份淨收益		320,870,810	45,178,458	904,438,826
股份回購淨支出		(328,962,097)	(175,086,206)	(734,149,154)
股本變化導致淨資產增加 / (減少)		(8,091,287)	(129,907,748)	170,289,672
已宣告股息	15	(10,290,807)	(1,373,221)	(3,033,772)
外匯調整	2(e)	-	-	-
年末淨資產		982,878,532	205,275,846	2,503,464,070

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德新興市場 當地債券基金 (基金有相當比 重投資於非 投資等級之高 風險債券) (Emerging Markets Local Currency Bond Fund)			貝萊德ESG社 會責任多 元資產基金 (基金之配息來 源可能為本金) (ESG Multi-Asset Fund)			貝萊德歐元優質 債券基金 (Euro Bond Fund)		
		USD	EUR	EUR						
年初淨資產		1,417,858,380	6,719,550,491	3,192,055,061						
收益										
現金及現金等價物的利息	2(b)	1,263,786	9,610,224	414,647						
債券利息，扣繳稅淨額	2(b)	108,720,090	51,598,824	57,213,634						
交換交易利息	2(c)	2,005,219	435,694	6,962,394						
差價合約利息	2(c)	-	-	-						
股票連結商品收益	2(c)	-	-	-						
貨幣市場存款利息	2(b)	-	-	-						
集體投資計劃收益，扣繳稅淨額	2(b)	-	26,690,985	-						
股利、預估繳稅淨額	2(b)	-	52,869,014	-						
差價合約股利、扣繳稅淨額	2(c)	-	-	-						
證券借貸收益	2(b)	160,091	666,429	426,675						
管理費退款	4	-	946,157	8,406						
其他補償	10	(320,666)	30,962	13,181						
總收益	2(b)	111,828,520	142,848,289	65,038,937						
費用										
現金及現金等價物的利息	2(b)	-	-	-						
差價合約利息	2(c)	-	-	-						
交換交易利息	2(c)	1,919,792	115,274	8,111,975						
差價合約股利、扣繳稅淨額	2(c)	-	-	-						
年度服務費	6	983,385	11,525,012	2,004,467						
貸款承諾費	16	4,384	18,970	9,016						
存託機構與存託費	2(h),7	1,087,746	994,645	573,494						
分銷費	5	149,544	20,603,274	537,594						
稅項	8	353,381	2,917,548	615,437						
管理費	4	8,237,483	70,802,046	12,841,543						
扣除管理費用抵免	4	-	-	-						
總費用		12,735,715	106,976,769	24,693,526						
淨收益 / (損失)		99,092,805	35,871,520	40,345,411						
已實現淨增值 / (減值)：										
投資	2(a)	(126,256,634)	(120,033,667)	(266,199,306)						
將予宣佈證券合約	2(c)	-	1,993,427	-						
差價合約	2(c)	-	-	-						
交易所買賣期貨合約	2(c)	(1,899,166)	(46,316,163)	4,614,930						
期權 / 交換選擇權合約	2(c)	(1,015,052)	(23,759,031)	(2,362,802)						
換匯交易	2(c)	(21,459)	(64,090,666)	(26,082,519)						
遠期外匯合約	2(c)	3,504,766	49,766,314	(17,648,237)						
其他交易的外幣	2(i)	1,045,319	(10,940,597)	(2,573,590)						
該年已實現淨增值 / (減值)		(124,642,226)	(213,380,383)	(310,251,524)						
未實現增值 / (減值) 淨變化：										
投資	2(a)	218,100,819	(226,177,245)	183,656,682						
將予宣佈證券合約	2(c)	-	(538,625)	-						
差價合約	2(c)	-	-	-						
交易所買賣期貨合約	2(c)	447,778	4,158,012	514,252						
期權 / 交換選擇權合約	2(c)	509,023	7,189,073	569,210						
換匯交易	2(c)	1,983,287	4,263,232	13,704,319						
遠期外匯合約	2(c)	2,836,342	(29,687,299)	(10,292,811)						
其他交易的外幣	2(i)	730,609	(1,245,113)	(258,730)						
該年未實現增值 / (減值) 淨變化		224,607,858	(242,037,965)	187,892,922						
營運導致淨資產增加 / (減少)		199,058,437	(419,546,828)	(82,013,191)						
股本變化										
發行股份淨收益		753,765,792	1,979,875,345	890,179,536						
股份回購淨支出		(736,541,937)	(2,209,848,888)	(2,051,132,155)						
股本變化導致淨資產增加 / (減少)		17,223,855	(229,973,543)	(1,160,952,619)						
已宣告股息	15	(6,260,897)	(10,715,727)	(1,022,125)						
外匯調整	2(e)	-	-	-						
年末淨資產		1,627,879,775	6,059,314,393	1,948,067,126						

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德歐元市場	貝萊德歐洲基金	貝萊德歐洲特
		基金 (Euro-Markets Fund)	(European Fund)	別時機基金 (European Special Situations Fund)
		EUR	EUR	EUR
年初淨資產		1,301,315,661	1,220,902,141	1,127,016,712
收益				
現金及現金等價物的利息	2(b)	28,192	28,084	22,519
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	25,662,073	23,662,052	22,621,487
差價合約股利、扣繳稅淨額	2(c)	-	-	-
證券借貸收益	2(b)	67,808	138,032	169,660
管理費退款	4	-	-	-
其他補償	10	15,416	22,150	19,829
總收益	2(b)	25,773,489	23,850,318	22,833,495
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	2,737,002	2,192,087	2,507,673
貸款承諾費	16	3,620	3,380	3,100
存託機構與存託費	2(h),7	200,002	192,209	196,706
分銷費	5	588,372	632,021	542,456
稅項	8	532,106	452,207	493,310
管理費	4	15,089,965	11,384,726	14,117,572
扣除管理費用抵免	4	-	-	-
總費用		19,151,067	14,856,630	17,860,817
淨收益 / (損失)		6,622,422	8,993,688	4,972,678
已實現淨增值 / (減值)：				
投資	2(a)	83,822,717	44,777,140	15,502,401
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(1,814,770)	(4,874,565)	(7,200,204)
其他交易的外幣	2(i)	(126,682)	230,832	(3,060)
該年已實現淨增值 / (減值)		81,881,265	40,133,407	8,299,137
未實現增值 / (減值) 淨變化：				
投資	2(a)	95,435,139	135,823,342	149,732,155
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(518,156)	(1,061,563)	(1,462,585)
其他交易的外幣	2(i)	1,859	5,383	21,377
該年未實現增值 / (減值) 淨變化		94,918,842	134,767,162	148,290,947
營運導致淨資產增加 / (減少)		183,422,529	183,894,257	161,562,762
股本變化				
發行股份淨收益		343,882,939	432,944,863	237,604,653
股份回購淨支出		(548,952,191)	(500,294,949)	(287,206,983)
股本變化導致淨資產增加 / (減少)		(205,069,252)	(67,350,086)	(49,602,330)
已宣告股息	15	(428,930)	(16,824)	(3,089)
外匯調整	2(e)	-	-	-
年末淨資產		1,279,240,008	1,337,429,488	1,238,974,055

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德歐洲價值	貝萊德新世代運	貝萊德環球資產
		型基金 (European Value Fund)	輸基金 (基金之配息來源可能為本金) (Future of Transport Fund)	配置基金 (基金之配息來源可能為本金) (Global Allocation Fund)
		EUR	USD	USD
年初淨資產		773,465,607	1,603,226,338	15,096,811,718
收益				
現金及現金等價物的利息	2(b)	15,545	4,423,242	7,871,309
債券利息，扣繳稅淨額	2(b)	-	-	259,728,067
交換交易利息	2(c)	-	-	33,911,443
差價合約利息	2(c)	-	-	6,085,802
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	9,485,987
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	244,153
股利、預估繳稅淨額	2(b)	26,899,300	19,955,061	132,026,774
差價合約股利、扣繳稅淨額	2(c)	-	-	21,162
證券借貸收益	2(b)	131,869	263,020	3,580,255
管理費退款	4	-	-	27,921
其他補償	10	24,615	5,371	60,690
總收益	2(b)	27,071,329	24,646,694	453,043,563
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	-	-	20,617,760
差價合約股利、扣繳稅淨額	2(c)	-	-	4,527,005
年度服務費	6	1,421,619	3,605,563	26,727,093
貸款承諾費	16	2,249	4,495	45,211
存託機構與存託費	2(h),7	138,173	265,667	1,794,818
分銷費	5	622,707	3,609,009	14,088,725
稅項	8	283,220	737,403	6,379,364
管理費	4	7,895,698	21,152,567	181,432,387
扣除管理費用抵免	4	-	-	-
總費用		10,363,666	29,374,704	255,612,363
淨收益 / (損失)		16,707,663	(4,728,010)	197,431,200
已實現淨增值 / (減值)：				
投資	2(a)	32,107,157	(35,020,821)	(32,087,780)
將予宣佈證券合約	2(c)	-	-	(19,687,135)
差價合約	2(c)	-	-	(25,171,502)
交易所買賣期貨合約	2(c)	-	-	(66,106,311)
期權 / 交換選擇權合約	2(c)	-	-	68,578,153
換匯交易	2(c)	-	-	(129,249,995)
遠期外匯合約	2(c)	(2,748,572)	10,562,437	1,249,433
其他交易的外幣	2(i)	251,677	(628,032)	14,730,566
該年已實現淨增值 / (減值)		29,610,262	(25,086,416)	(187,744,571)
未實現增值 / (減值) 淨變化：				
投資	2(a)	70,980,679	144,290,677	708,298,430
將予宣佈證券合約	2(c)	-	-	1,164,722
差價合約	2(c)	-	-	(1,568,236)
交易所買賣期貨合約	2(c)	-	-	32,457,417
期權 / 交換選擇權合約	2(c)	-	-	7,951,698
換匯交易	2(c)	-	-	38,830,171
遠期外匯合約	2(c)	(626,421)	4,218,130	53,364,185
其他交易的外幣	2(i)	27,818	26,654	1,598,251
該年未實現增值 / (減值) 淨變化		70,382,076	148,535,461	842,096,638
營運導致淨資產增加 / (減少)		116,700,001	118,721,035	851,783,267
股本變化				
發行股份淨收益		273,552,544	779,163,734	1,844,669,591
股份回購淨支出		(438,917,785)	(672,952,217)	(3,309,238,264)
股本變化導致淨資產增加 / (減少)		(165,365,241)	106,211,517	(1,464,568,673)
已宣告股息	15	(224,211)	(38,171)	(28,749,416)
外匯調整	2(e)	-	-	-
年末淨資產		724,576,156	1,828,120,719	14,455,276,896

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德環球企業 債券基金 (基金 之配息來源可能 為本金) (Global Corporate Bond Fund)	貝萊德環球動力 股票基金 (Global Dynamic Equity Fund)	貝萊德全球股 票收益基金 (基金之配息來 源可能為本金) (Global Equity Income Fund)
		USD	USD	USD
年初淨資產		801,859,454	453,941,160	939,683,090
收益				
現金及現金等價物的利息	2(b)	1,440,863	1,440,233	670,819
債券利息，扣繳稅淨額	2(b)	37,088,150	130	-
交換交易利息	2(c)	1,046,627	-	-
差價合約利息	2(c)	-	45,533	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	913,152	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	-	5,990,095	21,886,580
差價合約股利、扣繳稅淨額	2(c)	-	-	-
證券借貸收益	2(b)	90,232	80,080	102,094
管理費退款	4	-	-	-
其他補償	10	6,132	2,627	1,422
總收益	2(b)	40,585,156	7,558,698	22,660,915
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	2,479,358	-	-
差價合約股利、扣繳稅淨額	2(c)	-	21,248	-
年度服務費	6	958,070	953,750	1,987,827
貸款承諾費	16	2,420	1,329	2,750
存託機構與存託費	2(h),7	139,653	115,586	123,901
分銷費	5	74,697	610,296	809,308
稅項	8	328,684	186,260	388,332
管理費	4	5,006,479	5,382,928	11,790,804
扣除管理費用抵免	4	-	-	-
總費用		8,989,361	7,271,397	15,102,922
淨收益 / (損失)		31,595,795	287,301	7,557,993
已實現淨增值 / (減值)：				
投資	2(a)	(64,288,968)	6,656,130	(6,227,940)
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	(56,317)	-
交易所買賣期貨合約	2(c)	(7,187,164)	311,712	-
期權 / 交換選擇權合約	2(c)	(353,009)	2,808,884	-
換匯交易	2(c)	(9,139,594)	12,669	-
遠期外匯合約	2(c)	(10,976,077)	(1,235,423)	2,557,243
其他交易的外幣	2(i)	391,097	2,043	(49,393)
該年已實現淨增值 / (減值)		(91,553,715)	8,499,698	(3,720,090)
未實現增值 / (減值) 淨變化：				
投資	2(a)	86,859,150	29,587,509	95,417,015
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	122,574	-
交易所買賣期貨合約	2(c)	(1,394,199)	931,430	-
期權 / 交換選擇權合約	2(c)	(270,518)	1,338,500	-
換匯交易	2(c)	3,381,762	(12,669)	-
遠期外匯合約	2(c)	617,222	(272,273)	1,772,134
其他交易的外幣	2(i)	1,360,701	28,217	63,237
該年未實現增值 / (減值) 淨變化		90,554,118	31,723,288	97,252,386
營運導致淨資產增加 / (減少)		30,596,198	40,510,287	101,090,289
股本變化				
發行股份淨收益		516,927,402	109,644,409	216,487,808
股份回購淨支出		(462,211,353)	(195,094,808)	(330,081,199)
股本變化導致淨資產增加 / (減少)		54,716,049	(85,450,399)	(113,593,391)
已宣告股息	15	(8,364,841)	(70,459)	(8,004,613)
外匯調整	2(e)	-	-	-
年末淨資產		878,806,860	408,930,589	919,175,375

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德環球政府 債券基金 (Global Government Bond Fund)	貝萊德環球非投 資等級債券基金 (基金之配息來 源可能為本金) (Global High Yield Bond Fund)	貝萊德全球通膨 連結債券基金 (Global Inflation Linked Bond Fund)
		USD	USD	USD
年初淨資產		845,281,585	1,694,518,231	364,440,108
收益				
現金及現金等價物的利息	2(b)	1,089,552	2,403,436	43,642
債券利息，扣繳稅淨額	2(b)	26,748,892	100,219,447	2,838,873
交換交易利息	2(c)	2,815,400	2,439,417	785,462
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	299,207	178,752
股利、預估繳稅淨額	2(b)	-	146,578	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
證券借貸收益	2(b)	96,136	544,145	6,716
管理費退款	4	-	26,962	535
其他補償	10	1,087	6,524	566
總收益	2(b)	30,751,067	106,085,716	3,854,546
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	2,906,193	100,406	728,315
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	1,052,682	1,758,399	447,887
貸款承諾費	16	2,569	5,088	1,084
存託機構與存託費	2(h),7	237,514	216,090	80,952
分銷費	5	549,140	980,339	843,411
稅項	8	351,831	577,252	142,322
管理費	4	4,292,905	13,847,286	2,010,975
扣除管理費用抵免	4	-	-	-
總費用		9,392,834	17,484,860	4,254,946
淨收益 / (損失)		21,358,233	88,600,856	(400,400)
已實現淨增值 / (減值)：				
投資	2(a)	(41,590,726)	(126,978,312)	(15,532,438)
將予宣佈證券合約	2(c)	(1,134,586)	-	(1,057,942)
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	(14,299,393)	(1,977,381)	2,477,007
期權 / 交換選擇權合約	2(c)	(1,712,859)	(920,143)	24,463
換匯交易	2(c)	(7,568,707)	(11,358,330)	(873,959)
遠期外匯合約	2(c)	13,792,119	(1,070,932)	6,034,201
其他交易的外幣	2(i)	661,505	(1,902,729)	238,555
該年已實現淨增值 / (減值)		(51,852,647)	(144,207,827)	(8,690,113)
未實現增值 / (減值) 淨變化：				
投資	2(a)	26,440,489	155,726,576	10,048,487
將予宣佈證券合約	2(c)	(306,373)	-	115,279
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	234,283	104,959	(157,194)
期權 / 交換選擇權合約	2(c)	(21,327)	38,947	(123,814)
換匯交易	2(c)	2,185,642	6,557,073	251,967
遠期外匯合約	2(c)	364,337	8,614,867	93,064
其他交易的外幣	2(i)	(58,927)	198,604	31,268
該年未實現增值 / (減值) 淨變化		28,838,124	171,241,026	10,259,057
營運導致淨資產增加 / (減少)		(1,656,290)	115,634,055	1,168,544
股本變化				
發行股份淨收益		690,961,795	492,324,356	39,295,487
股份回購淨支出		(514,443,748)	(604,374,050)	(134,617,393)
股本變化導致淨資產增加 / (減少)		176,518,047	(112,049,694)	(95,321,906)
已宣告股息	15	(698,923)	(34,192,006)	(332)
外匯調整	2(e)	-	-	-
年末淨資產		1,019,444,419	1,663,910,586	270,286,414

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德環球前瞻 股票基金 (Global Long-Horizon Equity Fund)	貝萊德印度基金 (India Fund)	貝萊德日本靈 活股票基金 (Japan Flexible Equity Fund)
		USD	USD	JPY
年初淨資產		1,063,272,581	451,125,592	29,089,575,077
收益				
現金及現金等價物的利息	2(b)	1,036,352	80,758	-
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	10,720,345	3,865,976	581,249,901
差價合約股利、扣繳稅淨額	2(c)	-	-	-
證券借貸收益	2(b)	28,028	-	7,285,936
管理費退款	4	-	-	-
其他補償	10	657	-	-
總收益	2(b)	11,785,382	3,946,734	588,535,837
費用				
現金及現金等價物的利息	2(b)	-	-	2,970,459
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	2,850,307	800,756	58,971,145
貸款承諾費	16	3,077	1,331	87,056
存託機構與存託費	2(h),7	143,506	235,752	4,823,513
分銷費	5	1,007,903	267,813	45,819,944
稅項	8	588,777	168,524	12,123,566
管理費	4	15,487,931	5,266,284	326,178,297
扣除管理費用抵免	4	-	-	-
總費用		20,081,501	6,740,460	450,973,980
淨收益 / (損失)		(8,296,119)	(2,793,726)	137,561,857
已實現淨增值 / (減值)：				
投資	2(a)	(7,568,419)	(5,730,929)	2,113,338,740
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	8	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	385	-	911,261,077
其他交易的外幣	2(i)	(5,856)	(749,362)	(7,803,154)
該年已實現淨增值 / (減值)		(7,573,890)	(6,480,283)	3,016,796,663
未實現增值 / (減值) 淨變化：				
投資	2(a)	128,599,641	26,993,841	4,010,267,120
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	514	-	60,589,369
其他交易的外幣	2(i)	27,742	(70,136)	104,150
該年未實現增值 / (減值) 淨變化		128,627,897	26,923,705	4,070,960,639
營運導致淨資產增加 / (減少)		112,757,888	17,649,696	7,225,319,159
股本變化				
發行股份淨收益		424,457,382	150,335,159	33,207,820,984
股份回購淨支出		(215,419,999)	(149,356,854)	(34,491,034,714)
股本變化導致淨資產增加 / (減少)		209,037,383	978,305	(1,283,213,730)
已宣告股息	15	-	-	(1,538,341)
外匯調整	2(e)	-	-	-
年末淨資產		1,385,067,852	469,753,593	35,030,142,165

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德日本特別 時機基金 (Japan Small & MidCap Opportunities Fund)	貝萊德拉丁美 洲基金 (Latin American Fund)	貝萊德營 養科學基金 (Nutrition Fund)
		JPY	USD	USD
年初淨資產		20,235,105,162	835,233,169	348,357,484
收益				
現金及現金等價物的利息	2(b)	-	581,243	749,282
債券利息，扣繳稅淨額	2(b)	-	2,219	-
交換交易利息	2(c)	-	-	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	393,133,286	52,770,182	3,747,947
差價合約股利、扣繳稅淨額	2(c)	-	-	-
證券借貸收益	2(b)	15,745,155	51,150	37,236
管理費退款	4	-	-	-
其他補償	10	-	-	1,159
總收益	2(b)	408,878,441	53,404,794	4,535,624
費用				
現金及現金等價物的利息	2(b)	961,612	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	47,522,228	2,061,842	519,542
貸款承諾費	16	58,455	2,559	955
存託機構與存託費	2(h),7	5,390,109	283,774	66,518
分銷費	5	7,205,869	143,563	613,097
稅項	8	9,589,886	415,878	105,646
管理費	4	262,689,467	13,776,537	3,300,937
扣除管理費用抵免	4	-	-	-
總費用		333,417,626	16,684,153	4,606,695
淨收益 / (損失)		75,460,815	36,720,641	(71,071)
已實現淨增值 / (減值)：				
投資	2(a)	314,416,712	53,517,421	(34,532,843)
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	162,252,660	978,087	888,881
其他交易的外幣	2(i)	(2,941,772)	604,616	(110,577)
該年已實現淨增值 / (減值)		473,727,600	55,100,124	(33,754,539)
未實現增值 / (減值) 淨變化：				
投資	2(a)	1,757,410,227	85,670,023	13,822,110
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(6,874,901)	(99,685)	501,915
其他交易的外幣	2(i)	5,183,221	21,298	(8,912)
該年未實現增值 / (減值) 淨變化		1,755,718,547	85,591,636	14,315,113
營運導致淨資產增加 / (減少)		2,304,906,962	177,412,401	(19,510,497)
股本變化				
發行股份淨收益		6,202,800,959	293,257,830	59,936,611
股份回購淨支出		(7,287,480,296)	(369,073,522)	(118,462,216)
股本變化導致淨資產增加 / (減少)		(1,084,679,337)	(75,815,692)	(58,525,605)
已宣告股息	15	(244,649)	(205,553)	(4,879)
外匯調整	2(e)	-	-	-
年末淨資產		21,455,088,138	936,624,325	270,316,503

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德永續能 源基金 (基金 之配息來源可 能為本金) (Sustainable Energy Fund)	貝萊德世界債 券基金 (本基 金非屬環境、 社會及治理相 關主題基金) (Sustainable World Bond Fund) ⁽⁴⁾	貝萊德全球智 慧數據股票入 息基金 (基金 之配息來源 可能為本金) (Systematic Global Equity High Income Fund)
		USD	USD	USD
年初淨資產		6,450,497,616	1,128,318,997	4,369,623,100
收益				
現金及現金等價物的利息	2(b)	15,103,026	1,158,313	8,634,126
債券利息，扣繳稅淨額	2(b)	-	34,684,916	-
交換交易利息	2(c)	-	5,812,087	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	36,547	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	205,343	-
股利、預估繳稅淨額	2(b)	91,976,739	-	135,427,144
差價合約股利、扣繳稅淨額	2(c)	-	-	-
證券借貸收益	2(b)	1,094,512	175,306	2,548,157
管理費退款	4	-	1,670	-
其他補償	10	35,811	5,079	9,438
總收益	2(b)	108,210,088	42,079,261	146,618,865
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	-	6,957,630	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	14,633,929	737,275	9,673,501
貸款承諾費	16	18,606	3,489	12,815
存託機構與存託費	2(h),7	1,024,649	270,070	613,763
分銷費	5	9,359,758	179,737	90,812
稅項	8	3,078,062	239,198	2,011,803
管理費	4	97,013,965	2,379,444	58,676,619
扣除管理費用抵免	4	-	-	-
總費用		125,128,969	10,766,843	71,079,313
淨收益 / (損失)		(16,918,881)	31,312,418	75,539,552
已實現淨增值 / (減值)：				
投資	2(a)	197,955,799	(82,097,146)	(265,697,896)
將予宣佈證券合約	2(c)	-	(2,731,725)	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	(4,933,835)	41,915,986
期權 / 交換選擇權合約	2(c)	-	1,581,322	158,019,757
換匯交易	2(c)	-	(8,108,082)	-
遠期外匯合約	2(c)	4,209,567	1,116,255	(61,460,563)
其他交易的外幣	2(i)	(654,675)	3,113,270	1,553,489
該年已實現淨增值 / (減值)		201,510,691	(92,059,941)	(125,669,227)
未實現淨增值 / (減值) 淨變化：				
投資	2(a)	586,532,344	74,347,463	377,966,672
將予宣佈證券合約	2(c)	-	266,230	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	(1,829,443)	17,162,658
期權 / 交換選擇權合約	2(c)	-	115,518	(21,259,238)
換匯交易	2(c)	-	(994,532)	-
遠期外匯合約	2(c)	2,725,611	4,392,008	10,805,422
其他交易的外幣	2(i)	32,542	(27,679)	525,257
該年未實現淨增值 / (減值) 淨變化		589,290,497	76,269,565	385,200,771
營運導致淨資產增加 / (減少)		773,882,307	15,522,042	335,071,096
股本變化				
發行股份淨收益		1,416,439,233	174,137,025	3,567,211,114
股份回購淨支出		(1,699,489,184)	(391,444,708)	(2,914,995,940)
股本變化導致淨資產增加 / (減少)		(283,049,951)	(217,307,683)	652,215,174
已宣告股息	15	(1,472,062)	(1,207,239)	(348,199,443)
外匯調整	2(e)	-	-	-
年末淨資產		6,939,857,910	925,326,117	5,008,709,927

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德智慧數據 永續環球小型企 業基金 (原名 「貝萊德智慧數 據環球小型企業 基金」) (Systematic Sustainable Global SmallCap Fund) ⁽⁴⁾			貝萊德英國基金 (United Kingdom Fund)	貝萊德美國價值 型基金 (基金之 配息來源可能為 本金) (US Basic Value Fund)
		USD	GBP	USD		
年初淨資產		222,047,023	269,647,969	759,596,354		
收益						
現金及現金等價物的利息	2(b)	188,718	74,688	1,699,331		
債券利息, 扣繳稅淨額	2(b)	-	-	-		
交換交易利息	2(c)	-	-	-		
差價合約利息	2(c)	-	-	-		
股票連結商品收益	2(c)	-	-	-		
貨幣市場存款利息	2(b)	-	-	-		
集體投資計劃收益, 扣繳稅淨額	2(b)	-	-	-		
股利、預估繳稅淨額	2(b)	4,968,706	6,244,799	15,792,456		
差價合約股利、扣繳稅淨額	2(c)	-	-	-		
證券借貸收益	2(b)	130,767	5,024	80,364		
管理費退款	4	-	-	-		
其他補償	10	640	-	4,838		
總收益	2(b)	5,288,831	6,324,511	17,576,989		
費用						
現金及現金等價物的利息	2(b)	-	-	-		
差價合約利息	2(c)	-	-	-		
交換交易利息	2(c)	-	-	-		
差價合約股利、扣繳稅淨額	2(c)	-	-	-		
年度服務費	6	421,487	520,519	1,686,116		
貸款承諾費	16	645	763	2,403		
存託機構與存託費	2(h),7	326,404	38,098	116,835		
分銷費	5	137,983	219,716	558,392		
稅項	8	119,584	100,462	347,162		
管理費	4	3,344,256	2,963,538	9,567,118		
扣除管理費用抵免	4	-	-	-		
總費用		4,350,359	3,843,096	12,278,026		
淨收益 / (損失)		938,472	2,481,415	5,298,963		
已實現淨增值 / (減值) :						
投資	2(a)	(6,401,525)	(1,861,290)	27,626,214		
將予宣佈證券合約	2(c)	-	-	-		
差價合約	2(c)	-	-	-		
交易所買賣期貨合約	2(c)	84,043	-	-		
期權 / 交換選擇權合約	2(c)	-	-	-		
換匯交易	2(c)	-	-	-		
遠期外匯合約	2(c)	(477,059)	560,079	552,575		
其他交易的外幣	2(i)	(106,414)	(39,457)	128,340		
該年已實現淨增值 / (減值)		(6,900,955)	(1,340,668)	28,307,129		
未實現增值 / (減值) 淨變化 :						
投資	2(a)	30,585,385	12,632,398	22,265,164		
將予宣佈證券合約	2(c)	-	-	-		
差價合約	2(c)	-	-	-		
交易所買賣期貨合約	2(c)	107,485	-	-		
期權 / 交換選擇權合約	2(c)	-	-	-		
換匯交易	2(c)	-	-	-		
遠期外匯合約	2(c)	392,340	48,106	365,715		
其他交易的外幣	2(i)	10,092	(7,084)	166		
該年未實現增值 / (減值) 淨變化		31,095,302	12,673,420	22,631,045		
營運導致淨資產增加 / (減少)		25,132,819	13,814,167	56,237,137		
股本變化						
發行股份淨收益		54,554,182	21,244,001	379,622,222		
股份回購淨支出		(46,449,260)	(91,469,599)	(305,574,883)		
股本變化導致淨資產增加 / (減少)		8,104,922	(70,225,598)	74,047,339		
已宣告股息	15	-	(434,832)	(110,907)		
外匯調整	2(e)	-	-	-		
年末淨資產		255,284,764	212,801,706	889,769,923		

⁽⁴⁾ 基金名稱於該年度內變更, 詳情請參閱備註 1。

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營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德美元優	貝萊德美元非投	貝萊德美元儲備
		質債券基金 (US Dollar Bond Fund)	資等級債券基金 (基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund)	基金 (US Dollar Reserve Fund)
		USD	USD	USD
年初淨資產		572,662,883	2,357,372,193	505,636,900
收益				
現金及現金等價物的利息	2(b)	1,759,569	2,226,153	1,840
債券利息，扣繳稅淨額	2(b)	19,393,307	129,454,302	9,005,967
交換交易利息	2(c)	447,021	1,512,143	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	10,829	-	12,928,904
集體投資計劃收益，扣繳稅淨額	2(b)	-	(1,465)	-
股利、預估繳稅淨額	2(b)	-	648,520	302
差價合約股利、扣繳稅淨額	2(c)	-	-	-
證券借貸收益	2(b)	12,970	557,461	-
管理費退款	4	-	10,918	-
其他補償	10	(12)	5,245	-
總收益	2(b)	21,623,684	134,413,277	21,937,013
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	491,498	18,006	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	502,194	2,433,459	372,291
貸款承諾費	16	1,685	7,092	-
存託機構與存託費	2(h),7	168,092	225,787	64,738
分銷費	5	186,234	196,635	69,638
稅項	8	186,415	783,295	51,364
管理費	4	2,851,292	19,060,743	2,215,239
扣除管理費用抵免	4	-	-	-
總費用		4,387,410	22,725,017	2,773,270
淨收益 / (損失)		17,236,274	111,688,260	19,163,743
已實現淨增值 / (減值)：				
投資	2(a)	(25,538,436)	(141,478,548)	1,038,091
將予宣佈證券合約	2(c)	(1,653,063)	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	(2,897,890)	(3,520,342)	-
期權 / 交換選擇權合約	2(c)	(1,657,356)	(284,757)	-
換匯交易	2(c)	(93,898)	(17,381,781)	-
遠期外匯合約	2(c)	2,266,249	659,890	744,526
其他交易的外幣	2(i)	(190,333)	(456,021)	(11,354)
該年已實現淨增值 / (減值)		(29,764,727)	(162,461,559)	1,771,263
未實現增值 / (減值) 淨變化：				
投資	2(a)	5,042,655	157,571,324	53,518
將予宣佈證券合約	2(c)	377,081	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	(543,345)	203,897	-
期權 / 交換選擇權合約	2(c)	(184,181)	(149,120)	-
換匯交易	2(c)	(217,373)	9,374,903	-
遠期外匯合約	2(c)	(204,013)	(1,615,688)	589,414
其他交易的外幣	2(i)	32,016	(2,704)	(307)
該年未實現增值 / (減值) 淨變化		4,302,840	165,382,612	642,625
營運導致淨資產增加 / (減少)		(8,225,613)	114,609,313	21,577,631
股本變化				
發行股份淨收益		258,208,562	631,111,452	911,220,226
股份回購淨支出		(266,681,671)	(1,151,559,738)	(923,854,581)
股本變化導致淨資產增加 / (減少)		(8,473,109)	(520,448,286)	(12,634,355)
已宣告股息	15	(2,297,426)	(65,645,476)	-
外匯調整	2(e)	-	-	-
年末淨資產		553,666,735	1,885,887,744	514,580,176

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德美國靈活股票基金 (US Flexible Equity Fund)	貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)	貝萊德美國增長型基金 (US Growth Fund)
		USD	USD	USD
年初淨資產		1,544,907,233	101,674,992	310,964,654
收益				
現金及現金等價物的利息	2(b)	809,365	21,984	149,939
債券利息，扣繳稅淨額	2(b)	-	3,348,100	-
交換交易利息	2(c)	-	-	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	13,413,336	-	1,423,435
差價合約股利、扣繳稅淨額	2(c)	-	-	-
證券借貸收益	2(b)	90,791	-	22,934
管理費退款	4	-	-	-
其他補償	10	-	-	630
總收益	2(b)	14,313,492	3,370,084	1,596,938
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	2,579,954	116,414	722,505
貸款承諾費	16	4,225	324	933
存託機構與存託費	2(h),7	187,645	51,996	41,981
分銷費	5	537,424	76,154	408,389
稅項	8	539,536	38,976	149,978
管理費	4	16,304,879	512,013	3,941,495
扣除管理費用抵免	4	-	-	-
總費用		20,153,663	795,877	5,265,281
淨收益 / (損失)		(5,840,171)	2,574,207	(3,668,343)
已實現淨增值 / (減值)：				
投資	2(a)	45,192,792	(3,045,139)	(2,446,176)
將予宣佈證券合約	2(c)	-	(268,685)	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	491,995	-
期權 / 交換選擇權合約	2(c)	-	3,004	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	3,094,293	371	302,735
其他交易的外幣	2(i)	(343,843)	134	(15,958)
該年已實現淨增值 / (減值)		47,943,242	(2,818,320)	(2,159,399)
未實現增值 / (減值) 淨變化：				
投資	2(a)	142,138,183	(3,372,911)	72,301,426
將予宣佈證券合約	2(c)	-	(115,160)	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	(80,573)	-
期權 / 交換選擇權合約	2(c)	-	(9,547)	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	792,007	(62)	(78,355)
其他交易的外幣	2(i)	(7,628)	31	36
該年未實現增值 / (減值) 淨變化		142,922,562	(3,578,222)	72,223,107
營運導致淨資產增加 / (減少)		185,025,633	(3,822,335)	66,395,365
股本變化				
發行股份淨收益		785,407,099	15,509,628	156,142,468
股份回購淨支出		(633,592,214)	(25,885,814)	(141,438,777)
股本變化導致淨資產增加 / (減少)		151,814,885	(10,376,186)	14,703,691
已宣告股息	15	-	(300,789)	-
外匯調整	2(e)	-	-	-
年末淨資產		1,881,747,751	87,175,682	392,063,710

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德美國中型 企業價值基金 (US Mid-Cap Value Fund)	貝萊德世界能源 基金 (基金之配 息來源可能為 本金) (World Energy Fund)	貝萊德世界金融 基金 (基金之 配息來源可能 為本金) (World Financials Fund)
		USD	USD	USD
年初淨資產		264,640,243	3,014,573,608	1,419,083,947
收益				
現金及現金等價物的利息	2(b)	599,540	1,846,914	2,172,592
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	-	-
股利、預估繳稅淨額	2(b)	4,035,989	113,986,110	50,941,533
差價合約股利、扣繳稅淨額	2(c)	-	-	947,148
證券借貸收益	2(b)	39,403	1,581,115	113,065
管理費退款	4	-	-	-
其他補償	10	1,462	35,989	9,473
總收益	2(b)	4,676,394	117,450,128	54,183,811
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	648,495	6,906,259	3,725,457
貸款承諾費	16	795	9,284	4,251
存託機構與存託費	2(h),7	70,715	375,915	600,244
分銷費	5	221,121	1,293,733	1,780,594
稅項	8	127,509	1,329,403	731,501
管理費	4	3,543,209	49,583,736	21,291,173
扣除管理費用抵免	4	-	-	-
總費用		4,611,844	59,498,330	28,133,220
淨收益 / (損失)		64,550	57,951,798	26,050,591
已實現淨增值 / (減值)：				
投資	2(a)	324,687	250,961,954	(134,871,291)
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	5,940,381
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	(147,393)	6,445,222	156,263
其他交易的外幣	2(i)	(28,148)	(10,783)	73,243
該年已實現淨增值 / (減值)		149,146	257,396,393	(128,701,404)
未實現增值 / (減值) 淨變化：				
投資	2(a)	14,555,830	24,907,538	416,173,833
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	26,861	2,494,000	537,894
其他交易的外幣	2(i)	4,169	171,763	161,117
該年未實現增值 / (減值) 淨變化		14,586,860	27,573,301	416,872,844
營運導致淨資產增加 / (減少)		14,800,556	342,921,492	314,222,031
股本變化				
發行股份淨收益		116,969,346	2,352,677,207	917,261,477
股份回購淨支出		(153,019,994)	(2,717,740,548)	(858,467,546)
股本變化導致淨資產增加 / (減少)		(36,050,648)	(365,063,341)	58,793,931
已宣告股息	15	-	(2,347,688)	(490,374)
外匯調整	2(e)	-	-	-
年末淨資產		243,390,151	2,990,084,071	1,791,609,535

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德世界黃金 基金 (基金之配 息來源可能為 本金) (World Gold Fund)	貝萊德世界健康 科學基金 (基金 之配息來源可能 為本金) (World Healthscience Fund)	貝萊德世界礦業 基金 (基金之配 息來源可能為 本金) (World Mining Fund)
		USD	USD	USD
年初淨資產		3,351,047,354	13,872,428,365	5,369,730,517
收益				
現金及現金等價物的利息	2(b)	2,398,915	753,968	3,747,919
債券利息，扣繳稅淨額	2(b)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約利息	2(c)	-	-	-
股票連結商品收益	2(c)	-	-	-
貨幣市場存款利息	2(b)	-	-	-
集體投資計劃收益，扣繳稅淨額	2(b)	-	12,129,995	-
股利、預估繳稅淨額	2(b)	76,754,500	164,420,590	199,926,058
差價合約股利、扣繳稅淨額	2(c)	-	-	-
證券借貸收益	2(b)	1,188,152	1,290,929	1,393,168
管理費退款	4	-	-	-
其他補償	10	(45)	8,670	17,949
總收益	2(b)	80,341,522	178,604,152	205,085,094
費用				
現金及現金等價物的利息	2(b)	-	-	-
差價合約利息	2(c)	-	-	-
交換交易利息	2(c)	-	-	-
差價合約股利、扣繳稅淨額	2(c)	-	-	-
年度服務費	6	9,519,583	28,469,401	13,295,676
貸款承諾費	16	11,049	43,318	16,626
存託機構與存託費	2(h),7	588,590	1,474,488	920,324
分銷費	5	2,013,632	15,604,882	2,181,968
稅項	8	1,949,933	6,481,523	2,658,516
管理費	4	65,504,769	187,666,975	93,267,574
扣除管理費用抵免	4	-	-	-
總費用		79,587,556	239,740,587	112,340,684
淨收益 / (損失)		753,966	(61,136,435)	92,744,410
已實現淨增值 / (減值)：				
投資	2(a)	109,760,740	243,643,956	367,969,292
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	2,192,198	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	10,467,812	(9,154,552)	6,990,663
其他交易的外幣	2(i)	(425,789)	(35,744)	(3,795,502)
該年已實現淨增值 / (減值)		119,802,763	236,645,858	371,164,453
未實現增值 / (減值) 淨變化：				
投資	2(a)	708,438,461	1,095,239,556	180,603,785
將予宣佈證券合約	2(c)	-	-	-
差價合約	2(c)	-	-	-
交易所買賣期貨合約	2(c)	-	-	-
期權 / 交換選擇權合約	2(c)	-	-	-
換匯交易	2(c)	-	-	-
遠期外匯合約	2(c)	2,891,530	(22,841,472)	5,406,895
其他交易的外幣	2(i)	53,240	143,662	525,953
該年未實現增值 / (減值) 淨變化		711,383,231	1,072,541,746	186,536,633
營運導致淨資產增加 / (減少)		831,939,960	1,248,051,169	650,445,496
股本變化				
發行股份淨收益		1,492,090,919	3,598,057,269	1,312,342,710
股份回購淨支出		(1,693,743,776)	(5,106,265,684)	(1,919,112,010)
股本變化導致淨資產增加 / (減少)		(201,652,857)	(1,508,208,415)	(606,769,300)
已宣告股息	15	(77,747)	(465,545)	(3,725,117)
外匯調整	2(e)	-	-	-
年末淨資產		3,981,256,710	13,611,805,574	5,409,681,596

營業報表及淨資產變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

基金名稱	附註	貝萊德世界地產 證券基金 (基金之 配息來源可能為 本金) (World Real Estate Securities Fund)	貝萊德世界科技 基金 (基金之 配息來源可能 為本金) (World Technology Fund)
		USD	USD
年初淨資產		146,252,232	8,792,222,507
收益			
現金及現金等價物的利息	2(b)	266,346	452,162
債券利息, 扣繳稅淨額	2(b)	-	-
交換交易利息	2(c)	-	-
差價合約利息	2(c)	-	-
股票連結商品收益	2(c)	-	-
貨幣市場存款利息	2(b)	-	-
集體投資計劃收益, 扣繳稅淨額	2(b)	-	11,501,949
股利、預估繳稅淨額	2(b)	3,712,024	34,243,946
差價合約股利、扣繳稅淨額	2(c)	27,709	-
證券借貸收益	2(b)	23,478	1,349,054
管理費退款	4	-	-
其他補償	10	87	22,982
總收益	2(b)	4,029,644	47,570,093
費用			
現金及現金等價物的利息	2(b)	-	-
差價合約利息	2(c)	67,620	-
交換交易利息	2(c)	-	-
差價合約股利、扣繳稅淨額	2(c)	-	-
年度服務費	6	267,856	18,208,203
貸款承諾費	16	423	24,586
存託機構與存託費	2(h),7	65,948	913,314
分銷費	5	52,306	8,833,124
稅項	8	56,741	4,005,977
管理費	4	1,328,512	112,310,659
扣除管理費用抵免	4	-	-
總費用		1,839,406	144,295,863
淨收益 / (損失)		2,190,238	(96,725,770)
已實現淨增值 / (減值) :			
投資	2(a)	(13,536,369)	(732,661,122)
將予宣佈證券合約	2(c)	-	-
差價合約	2(c)	21,765	-
交易所買賣期貨合約	2(c)	190,546	-
期權 / 交換選擇權合約	2(c)	-	-
換匯交易	2(c)	-	-
遠期外匯合約	2(c)	35,317	(4,392,379)
其他交易的外幣	2(i)	140,397	(1,460,634)
該年已實現淨增值 / (減值)		(13,148,344)	(738,514,135)
未實現增值 / (減值) 淨變化 :			
投資	2(a)	37,110	2,175,910,109
將予宣佈證券合約	2(c)	-	-
差價合約	2(c)	190,546	-
交易所買賣期貨合約	2(c)	-	-
期權 / 交換選擇權合約	2(c)	-	-
換匯交易	2(c)	-	-
遠期外匯合約	2(c)	(277,482)	3,942,879
其他交易的外幣	2(i)	(984)	6,902
該年未實現增值 / (減值) 淨變化		(50,810)	2,179,859,890
營運導致淨資產增加 / (減少)		(11,008,916)	1,344,619,985
股本變化			
發行股份淨收益		105,465,030	2,628,393,957
股份回購淨支出		(42,595,527)	(2,965,786,635)
股本變化導致淨資產增加 / (減少)		62,869,503	(337,392,678)
已宣告股息	15	(219,051)	(661,162)
外匯調整	2(e)	-	-
年末淨資產		197,893,768	9,798,788,652

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德亞洲巨龍基金 (Asian Dragon Fund)				
A 類配息 (A) 英國申報基金股份	122,237	668	43,028	79,877
A 類非配息股份	6,642,214	1,061,794	2,034,621	5,669,387
A 類非配息股份澳幣避險	249,176	41,339	53,600	236,915
A 類非配息股份瑞士法郎避險	127,319	984	35,007	93,296
A 類非配息股份歐元避險	838,097	107,313	217,745	727,665
A 類非配息股份波蘭幣避險	379,424	14,200	218,433	175,191
A 類非配息股份新加坡幣避險	8,718,012	1,592,392	2,565,224	7,745,180
C 類非配息股份	1,621,808	313,938	812,948	1,122,798
D 類配息 (A) 英國申報基金股份	566,845	4,109	197,702	373,252
D 類非配息股份	4,501,985	1,009,030	1,659,396	3,851,619
D 類非配息股份澳幣避險	297	-	-	297
D 類非配息股份瑞士法郎避險	80,461	20,887	33,400	67,948
D 類非配息股份歐元避險	819,558	144,257	170,510	793,305
E 類非配息股份	1,457,725	121,818	315,393	1,264,150
I 類配息 (A) 股份	23,589	7	13,562	10,034
I 類配息 (A) 英國申報基金股份	46,180	-	42,057	4,123
I 類非配息股份	207,827	482,060	165,218	524,669
I 類非配息股份澳幣避險	1,481	-	-	1,481
X 類配息 (A) 英國申報基金股份	172	-	-	172
X 類非配息股份	1,649,459	706,903	84,296	2,272,066

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金） (Asian Tiger Bond Fund)				
A 類配息 (D) 股份	7,300,063	1,022,303	2,043,407	6,278,959
A 類配息 (M) 股份	16,080,600	943,215	4,017,024	13,006,791
A 類配息 (M) 股份澳幣避險	2,888,760	87,814	615,596	2,360,978
A 類配息 (M) 股份歐元避險	1,362,202	19,967	326,954	1,055,215
A 類配息 (M) 股份港幣避險	31,155,645	2,952,792	5,548,683	28,559,754
A 類配息 (M) 股份紐元避險	1,070,792	94,691	303,227	862,256
A 類配息 (M) 股份新加坡幣避險	2,712,499	40,038	502,230	2,250,307
A 類配息 (R) (M) (G) 股份澳幣避險	15,869,724	3,372,456	3,469,340	15,772,840
A 類配息 (R) (M) (G) 股份加拿大幣避險	6,881,181	1,870,354	2,111,867	6,639,668
A 類配息 (R) (M) (G) 股份離岸人民幣避險	4,313,321	1,545,791	1,129,926	4,729,186
A 類配息 (R) (M) (G) 股份紐元避險	3,850,884	479,035	1,221,977	3,107,942
A 類配息 (R) (M) (G) 股份南非幣避險	1,256,236	150,567	257,514	1,149,289
A 類配息 (S) (M) (G) 股份	98,366,048	20,420,264	31,995,786	86,790,526
A 類配息 (S) (M) (G) 股份離岸人民幣避險	-	358	-	358
A 類配息 (S) (M) (G) 股份歐元避險	7,357,079	1,751,244	1,825,230	7,283,093
A 類配息 (S) (M) (G) 股份英鎊避險	14,424,976	4,106,054	3,872,631	14,658,399
A 類配息 (S) (M) (G) 股份港幣避險	17,754,556	4,384,214	6,527,365	15,611,405
A 類配息 (S) (M) (G) 股份新加坡幣避險	30,791,887	4,942,222	5,514,828	30,219,281
A 類非配息股份	11,164,183	1,253,381	3,502,991	8,914,573
A 類非配息股份歐元避險	2,485,459	431,073	1,326,369	1,590,163
A 類非配息股份港幣避險	388	-	-	388
A 類非配息股份新加坡幣避險	6,824,406	1,656,935	2,132,929	6,348,412
C 類配息 (D) 股份	118,127	959	19,219	99,867
C 類非配息股份	142,491	25,801	57,389	110,903
D 類配息 (A) 英國申報基金股份英鎊避險	1,280,686	257,377	503,854	1,034,209
D 類配息 (M) 股份	5,363,177	1,117,844	2,229,423	4,251,598
D 類配息 (M) 股份港幣避險	1,170,316	-	-	1,170,316
D 類配息 (M) 股份新加坡幣避險	80,084	-	40,486	39,598
D 類配息 (S) (M) (G) 股份	7,816,567	2,066,634	1,797,252	8,085,949
D 類非配息股份	14,946,431	2,898,929	6,518,450	11,326,910
D 類非配息股份歐元避險	2,462,020	609,568	1,156,955	1,914,633
D 類非配息股份新加坡幣避險	4,987,526	619,192	2,203,158	3,403,560
E 類非配息股份	1,151,225	21,844	216,218	956,851
E 類非配息股份歐元避險	2,914,604	221,609	2,064,183	1,072,030
I 類配息 (A) 英國申報基金股份英鎊避險	1,138,776	164,492	244,366	1,058,902
I 類配息 (M) 股份	6,388,488	3,302,861	4,784,258	4,907,091
I 類配息 (Q) 股份歐元避險	10,668,847	197,980	10,430,768	436,059
I 類非配息股份	29,059,667	4,037,622	10,372,973	22,724,316
I 類非配息股份歐元避險	22,482,248	1,682,943	11,753,705	12,411,486
I 類非配息股份新加坡幣避險	3,564,269	651,682	440,294	3,775,657
I 類非配息英國申報基金股份瑞士法郎避險	8,625,753	440,094	2,435,436	6,630,411
SR 類配息 (A) 英國申報基金股份英鎊避險	44,800	-	44,439	361
SR 類配息 (M) 英國申報基金股份	500	-	-	500
SR 類非配息英國申報基金股份	301,541	44,547	231,194	114,894
SR 類非配息英國申報基金股份歐元避險	421	-	-	421
X 類配息 (M) 股份	10	-	-	10
X 類非配息股份	1,663,112	10,239	579,717	1,093,634
X 類非配息股份歐元避險	472	-	-	472

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德中國基金 (基金之配息來源可能為本金) (China Fund)				
A 類配息 (A) 英國申報基金股份英鎊避險	164,577	36,738	27,606	173,709
A 類配息 (T) 股份	-	151,116	54,394	96,722
A 類非配息股份	35,743,471	19,757,187	18,010,351	37,490,307
A 類非配息股份澳幣避險	4,195,568	1,254,869	1,218,160	4,232,277
A 類非配息股份離岸人民幣避險	1,837,698	803,558	434,142	2,207,114
A 類非配息股份歐元避險	1,284,403	1,667,655	1,267,135	1,684,923
A 類非配息股份港幣	14,195,773	2,523,994	3,877,561	12,842,206
A 類非配息股份新加坡幣避險	1,525,006	709,181	516,166	1,718,021
AI 類非配息股份歐元避險	445	35,530	35,520	455
C 類非配息股份	778,366	185,397	203,141	760,622
D 類配息 (A) 英國申報基金股份英鎊避險	7,975	20,572	11,883	16,664
D 類非配息股份	9,943,117	2,059,912	1,949,130	10,053,899
D 類非配息股份歐元避險	659,019	505,594	192,160	972,453
D 類非配息股份港幣	474	-	-	474
D 類非配息股份新加坡幣避險	642	-	-	642
D 類非配息英國申報基金股份英鎊避險	2,250,676	503,281	519,612	2,234,345
E 類非配息股份歐元避險	2,375,621	572,097	480,896	2,466,822
I 類非配息股份	5,514,671	723,507	1,547,690	4,690,488
I 類非配息股份歐元避險	445	-	-	445
X 類非配息股份	67,767	35,665	28,927	74,505
貝萊德歐洲靈活股票基金 (Continental European Flexible Fund)				
A 類配息 (A) 股份	2,439,012	336,347	500,919	2,274,440
A 類配息 (A) 英國申報基金股份	1,246,997	93,841	177,292	1,163,546
A 類配息 (A) 英國申報基金股份英鎊避險	416,056	37,437	61,890	391,603
A 類非配息股份	4,509,623	338,473	1,444,641	3,403,455
A 類非配息股份美金避險	15,990,535	840,459	5,119,207	11,711,787
A 類非配息英國申報基金股份	28,509,580	3,812,478	7,939,084	24,382,974
AI 類非配息股份	196,751	12,176	41,679	167,248
C 類非配息股份	2,844,134	275,034	342,023	2,777,145
D 類配息 (A) 英國申報基金股份	11,063,281	2,609,162	4,020,773	9,651,670
D 類配息 (A) 英國申報基金股份英鎊避險	2,678,100	282,704	563,164	2,397,640
D 類配息 (A) 英國申報基金股份美金避險	237,653	24,996	85,542	177,107
D 類非配息股份	26,087,445	6,289,674	10,030,891	22,346,228
D 類非配息股份美金避險	4,303,814	457,906	1,602,922	3,158,798
D 類非配息英國申報基金股份	1,427,671	226,050	480,693	1,173,028
D 類非配息英國申報基金股份英鎊避險	1,753,358	161,624	678,017	1,236,965
E 類非配息股份	9,545,393	1,032,406	1,857,557	8,720,242
I 類配息 (A) 英國申報基金股份	15,911,227	4,058,917	6,921,435	13,048,709
I 類配息 (A) 英國申報基金股份美金避險	11,870	21,850	1,716	32,004
I 類非配息股份	27,987,271	15,240,989	13,469,991	29,758,269
I 類非配息股份美金避險	1,932,972	976,247	676,445	2,232,774
I 類非配息英國申報基金股份	206,559	273,176	95,797	383,938
I 類非配息英國申報基金股份英鎊避險	12,574,410	3,922,410	8,048,042	8,448,778
SR 類配息 (A) 英國申報基金股份	286,421	637,778	308,062	616,137
SR 類配息 (A) 英國申報基金股份美金避險	728,256	-	728,167	89
SR 類非配息英國申報基金股份	7,618,032	1,138,815	2,082,827	6,674,020
SR 類非配息英國申報基金股份美金避險	1,044,701	167,980	803,129	409,552
X 類配息 (A) 英國申報基金股份	186,229	62,207	104,265	144,171
X 類非配息股份	693,284	1,913,848	627,678	1,979,454
貝萊德新興歐洲基金 (Emerging Europe Fund)⁽³⁾				
A 類配息 (A) 股份	41,415	-	-	41,415
A 類配息 (A) 英國申報基金股份	7,206	-	-	7,206
A 類非配息股份	4,248,968	-	-	4,248,968
A 類非配息股份新加坡幣避險	94,143	-	-	94,143
C 類非配息股份	64,429	-	-	64,429
D 類配息 (A) 英國申報基金股份	2,885	-	-	2,885
D 類非配息股份	340,629	-	-	340,629
D 類非配息英國申報基金股份英鎊避險	1,496	-	-	1,496
E 類非配息股份	199,797	-	-	199,797
I 類非配息股份	841,082	-	-	841,082
X 類配息 (A) 英國申報基金股份	40	-	-	40
X 類非配息股份	11	-	-	11

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金） (Emerging Markets Bond Fund)				
A 類配息 (A) 股份	6,263,092	11,019	778,163	5,495,948
A 類配息 (D) 股份	653,392	39,574	94,989	597,977
A 類配息 (M) 股份	2,283,089	723,548	580,270	2,426,367
A 類配息 (R) (M) (G) 股份澳幣避險	1,340,433	679,324	711,967	1,307,790
A 類配息 (R) (M) (G) 股份紐元避險	312,882	348,245	341,306	319,821
A 類配息 (R) (M) (G) 股份南非幣避險	183,486	79,178	73,557	189,107
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	345	13	-	358
A 類配息 (S) (M) (G) 股份	8,186,749	1,889,119	1,996,634	8,079,234
A 類配息 (S) (M) (G) 股份加拿大幣避險	694,900	69,926	82,401	682,425
A 類配息 (S) (M) (G) 股份英鎊避險	846,518	229,229	358,892	716,855
A 類配息 (S) (M) (G) 股份港幣避險	2,818,615	437,969	392,731	2,863,853
A 類非配息股份	4,689,414	4,755,884	4,707,535	4,737,763
A 類非配息股份歐元避險	6,122,703	53,391	1,497,281	4,678,813
A 類非配息股份英鎊避險	1,275,921	3,218	101,011	1,178,128
AI 類配息 (Q) 股份歐元避險	23,826	3,346	12,442	14,730
AI 類非配息股份歐元避險	18,460	1,015	851	18,624
C 類配息 (D) 股份	103,811	2,103	12,651	93,263
C 類非配息股份	1,224,614	12,348	185,052	1,051,910
D 類配息 (M) 股份	781,722	790,712	21,352	1,551,082
D 類非配息股份	211,497	34,692	107,860	138,329
D 類非配息股份歐元避險	2,832,099	2,019,897	1,619,733	3,232,263
D 類非配息英國申報基金股份	1,271,820	1,310,352	700,379	1,881,793
E 類配息 (Q) 股份歐元避險	559,261	38,382	41,263	556,380
E 類非配息股份	3,319,684	142,214	626,591	2,835,307
E 類非配息股份歐元避險	906,212	127,776	253,831	780,157
I 類配息 (A) 股份	77,069	18,448	7,100	88,417
I 類配息 (A) 英國申報基金股份歐元避險	483	26	-	509
I 類配息 (A) 英國申報基金股份英鎊避險	388	-	-	388
I 類配息 (Q) 股份歐元避險	294,047	17,943	280,139	31,851
I 類非配息股份	13,172,377	3,920,576	2,527,740	14,565,213
I 類非配息股份歐元避險	1,255,550	5,112,970	154,689	6,213,831
I 類非配息英國申報基金股份瑞士法郎避險	492	-	-	492
I 類非配息英國申報基金股份英鎊避險	350	-	-	350
X 類配息 (Q) 股份瑞士法郎避險	1,469,005	85,749	-	1,554,754
X 類配息 (Q) 股份歐元避險	540	31	-	571
X 類非配息股份	3,021,903	749,770	2,564,262	1,207,411
X 類非配息股份歐元避險	7,459,196	794,941	2,258,582	5,995,555
貝萊德新興市場股票收益基金（基金之配息來源可能為本金） (Emerging Markets Equity Income Fund)				
A 類配息 (Q) (G) 股份	410,473	7,173	43,130	374,516
A 類配息 (R) (M) (G) 股份澳幣避險	151,886	97,676	114,877	134,685
A 類配息 (R) (M) (G) 股份離岸人民幣避險	507	53	73	487
A 類配息 (R) (M) (G) 股份紐元避險	19,919	148,136	133,205	34,850
A 類配息 (S) (M) (G) 股份	1,146,242	1,229,298	1,262,523	1,113,017
A 類配息 (S) (M) (G) 股份加拿大幣避險	24,756	41,146	547	65,355
A 類配息 (S) (M) (G) 股份歐元避險	112,152	56,735	35,918	132,969
A 類配息 (S) (M) (G) 股份英鎊避險	197,485	246,935	250,234	194,186
A 類配息 (S) (M) (G) 股份港幣避險	238,621	148,765	153,629	233,757
A 類配息 (S) (M) (G) 股份新加坡幣避險	108,498	28,718	28,495	108,721
A 類非配息股份	1,555,601	387,340	556,629	1,386,312
A 類非配息股份歐元避險	484	58,818	4,471	54,831
AI 類配息 (Q) (G) 股份歐元避險	497	4,392	4,373	516
AI 類非配息股份	448	-	-	448
D 類配息 (Q) (G) 英國申報基金股份	544,037	112,307	154,078	502,266
D 類非配息股份	1,725	-	-	1,725
D 類非配息股份歐元避險	7,596	-	7,141	455
D 類非配息英國申報基金股份	5,922,063	790,783	1,787,800	4,925,046
E 類配息 (Q) (G) 股份歐元避險	416,443	42,322	12,951	445,814
E 類非配息股份歐元避險	384,095	65,834	47,708	402,221
I 類非配息股份	733,205	-	-	733,205
I 類非配息股份瑞士法郎避險	621	-	-	621
X 類配息 (S) (M) (G) 股份	90	3	78	15
X 類非配息股份	9,665,197	-	7,150,823	2,514,374

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德新興市場基金 (Emerging Markets Fund)				
A 類配息 (A) 股份	52,164	17,270	2,058	67,376
A 類非配息股份	11,144,696	2,026,462	2,178,641	10,992,517
A 類非配息股份歐元避險	72,409	98,483	10,829	160,063
AI 類非配息股份	112,236	30,255	55,367	87,124
C 類非配息股份	887,431	97,201	158,160	826,472
D 類非配息股份	5,603,383	2,631,416	2,136,012	6,098,787
D 類非配息股份歐元避險	116,690	124,588	92,128	149,150
E 類非配息股份	2,301,011	423,411	464,086	2,260,336
I 類配息 (A) 股份	2,196,879	2	411	2,196,470
I 類配息 (Q) 英國申報基金股份	13,357,564	510,189	634,176	13,233,577
I 類非配息股份	38,094,548	40,621,652	30,627,469	48,088,731
SI 類非配息股份	50,869,424	10,635,178	-	61,504,602
X 類非配息股份	30,309,001	3,459,010	7,860,773	25,907,238
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券) (Emerging Markets Local Currency Bond Fund)				
A 類配息 (A) 股份	66,992	3,434	23,521	46,905
A 類配息 (D) 股份	1,556,927	24,933	113,268	1,468,592
A 類配息 (M) 股份	7,099,506	813,510	1,567,265	6,345,751
A 類配息 (M) 股份澳幣避險	68,007	-	-	68,007
A 類配息 (R) (M) (G) 股份澳幣避險	470,004	882	38,044	432,842
A 類配息 (R) (M) (G) 股份紐元避險	36,093	-	-	36,093
A 類配息 (S) (M) (G) 股份	2,913,157	79,570	366,029	2,626,698
A 類配息 (S) (M) (G) 股份加拿大幣避險	94,900	509	-	95,409
A 類配息 (S) (M) (G) 股份英鎊避險	348,818	30,488	18,892	360,414
A 類配息 (S) (M) (G) 股份港幣避險	299,445	-	104,056	195,389
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,024,762	104,644	203,976	925,430
A 類非配息股份	7,478,586	4,389,062	1,872,444	9,995,204
A 類非配息股份瑞士法郎避險	124,452	-	31,523	92,929
A 類非配息股份歐元避險	974,355	33,480,624	15,899,082	18,555,897
A 類非配息股份波蘭幣避險	992,266	696,038	838,757	849,547
A 類非配息股份瑞典幣避險	430	-	-	430
A 類非配息股份新加坡幣避險	200,820	2,615,266	1,343,401	1,472,685
AI 類配息 (Q) 股份	516	3,644	-	4,160
AI 類非配息股份	440	-	-	440
C 類配息 (D) 股份	126,061	111	-	126,172
C 類非配息股份	256,260	56,217	144,069	168,408
D 類配息 (A) 股份	76,127	3,866	8,077	71,916
D 類配息 (M) 股份	231,724	1,990	86,789	146,925
D 類配息 (M) 股份澳幣避險	512	-	-	512
D 類配息 (M) 英國申報基金股份英鎊避險	546,412	61,748	319,334	288,826
D 類配息 (Q) 英國申報基金股份	4,789	-	-	4,789
D 類非配息股份	3,432,030	2,428,549	2,837,835	3,022,744
D 類非配息股份瑞士法郎避險	56,290	-	-	56,290
D 類非配息股份歐元避險	2,920,140	2,840,930	1,897,084	3,863,986
D 類非配息股份波蘭幣避險	52,040	-	-	52,040
D 類非配息股份新加坡幣避險	641	-	-	641
D 類非配息英國申報基金股份英鎊避險	60,504	28,031	23,140	65,395
E 類配息 (Q) 股份歐元避險	232,681	34,925	16,084	251,522
E 類非配息股份	805,381	84,323	130,219	759,485
E 類非配息股份歐元避險	476,242	119,567	79,698	516,111
I 類配息 (M) 英國申報基金股份英鎊避險	9	-	9	-
I 類配息 (Q) 股份	5,469,222	1,789,163	2,749,886	4,508,499
I 類非配息股份	32,509,117	8,185,959	11,025,753	29,669,323
I 類非配息股份歐元避險	3,618,056	6,528,773	2,487,301	7,659,528
S 類配息 (M) 股份	-	461	-	461
S 類配息 (M) 英國申報基金股份英鎊避險	390	-	390	-
S 類非配息股份	-	999	-	999
S 類非配息股份歐元避險	-	458	-	458
SR 類配息 (M) 英國申報基金股份	500	-	-	500
SR 類配息 (M) 英國申報基金股份英鎊避險	360	-	-	360
SR 類非配息英國申報基金股份	171,720	26,624	73,369	124,975
SR 類非配息英國申報基金股份歐元避險	415	-	-	415
X 類配息 (Q) 股份英鎊避險	380	-	-	380
X 類非配息股份	17,722,251	8,042,735	752,863	25,012,123
X 類非配息股份英鎊避險	16,946,407	-	14,451,420	2,494,987

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (ESG Multi-Asset Fund)				
A 類配息 (A) 股份	112,069,822	24,386,267	26,980,386	109,475,703
A 類配息 (R) (M) (G) 股份新加坡幣避險	3,344,410	611,898	976,479	2,979,829
A 類配息 (R) (M) (G) 股份美金避險	5,120,680	744,419	1,948,056	3,917,043
A 類配息 (T) 股份離岸人民幣避險	318	4,443	-	4,761
A 類配息 (T) 股份新加坡幣避險	31,656	124,840	58,965	97,531
A 類配息 (T) 股份美金避險	55,974	454,271	277,802	232,443
A 類非配息股份	44,074,038	14,717,920	15,544,057	43,247,901
A 類非配息股份澳幣避險	874,230	463,913	494,314	843,829
A 類非配息股份新加坡幣避險	843,420	365,508	310,717	898,211
A 類非配息股份美金避險	4,623,445	1,597,084	1,973,122	4,247,407
A 類非配息股份南非幣避險	365,347	346,895	353,703	358,539
AI 類非配息股份	23,992,237	2,578,092	8,417,504	18,152,825
C 類非配息股份	63,674,543	9,243,482	10,804,395	62,113,630
C 類非配息股份美金避險	581,628	139,617	211,212	510,033
D 類非配息股份	30,587,379	19,486,229	34,504,686	15,568,922
D 類非配息股份美金避險	2,311,262	311,829	173,742	2,449,349
E 類非配息股份	102,855,416	12,911,427	20,387,814	95,379,029
E 類非配息股份美金避險	2,582,985	588,531	729,200	2,442,316
I 類非配息股份	30,162,033	34,663,006	16,135,338	48,689,701
I 類非配息股份巴西雷亞爾避險	44,154	349	8,678	35,825
I 類非配息股份美金避險	1,811,328	12,830,982	1,221,302	13,421,008
貝萊德歐元優質債券基金 (Euro Bond Fund)				
A 類配息 (A) 股份	3,094,421	190,205	395,461	2,889,165
A 類配息 (A) 英國申報基金股份	4,672	687	659	4,700
A 類配息 (D) 股份	407,063	50,373	186,800	270,636
A 類配息 (M) 股份	175,073	46,744	47,487	174,330
A 類非配息股份	15,812,901	4,932,621	6,758,494	13,987,028
A 類非配息股份日圓避險	548	16,800	-	17,348
A 類非配息股份波蘭幣避險	49,340	9,904	48,237	11,007
A 類非配息股份美金避險	250,577	192,924	332,986	110,515
AI 類非配息股份	19,184	42,604	8,634	53,154
C 類非配息股份	312,093	70,176	66,343	315,926
D 類配息 (A) 股份	1,160,851	35,627	437,375	759,103
D 類配息 (A) 英國申報基金股份	8,166	1,821	2,540	7,447
D 類配息 (A) 英國申報基金股份英鎊避險	20,601	5	5	20,601
D 類配息 (M) 股份	103,765	1,633	24,283	81,115
D 類非配息股份	13,166,241	3,519,672	6,954,816	9,731,097
D 類非配息股份瑞士法郎避險	190,407	15,931	3,202	203,136
D 類非配息股份美金避險	871,569	502,618	936,836	437,351
E 類配息 (Q) 股份	1,380,330	71,155	169,913	1,281,572
E 類非配息股份	2,723,160	1,023,380	547,663	3,198,877
I 類配息 (A) 英國申報基金股份	631,021	389,247	798,765	221,503
I 類配息 (A) 英國申報基金股份英鎊避險	2,005,261	266,451	2,271,365	347
I 類配息 (A) 英國申報基金股份美金避險	1,692,643	260,591	1,952,734	500
I 類非配息股份	116,340,142	41,369,574	87,366,304	70,343,412
I 類非配息股份瑞士法郎避險	43,694	65,034	90,714	18,014
I 類非配息股份日圓避險	548	-	-	548
I 類非配息股份美金避險	40,569,383	4,292,952	44,051,631	810,704
S 類配息 (A) 股份	734,494	5,602	41,598	698,498
S 類配息 (M) 股份	-	457	-	457
S 類非配息股份	-	913	-	913
SR 類非配息英國申報基金股份	84,739	658,729	84,324	659,144
SR 類非配息英國申報基金股份美金避險	38,343	-	7,911	30,432
X 類非配息股份	5,265,156	1,018,173	312,471	5,970,858

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德歐元市場基金 (Euro-Markets Fund)				
A 類配息 (A) 股份	2,999,503	61,127	236,975	2,823,655
A 類配息 (A) 英國申報基金股份	9,976	9,237	13,041	6,172
A 類非配息股份	15,882,891	4,795,493	5,085,245	15,593,139
A 類非配息股份瑞士法郎避險	266,299	2,705	33,645	235,359
A 類非配息股份英鎊避險	157,236	13,249	19,792	150,693
A 類非配息股份港幣避險	31,814	-	347	31,467
A 類非配息股份新加坡幣避險	36,712	276	12,625	24,363
A 類非配息股份美金避險	2,346,923	109,816	834,474	1,622,265
AI 類非配息股份	62,850	8,744	47,968	23,626
C 類非配息股份	396,286	64,592	147,194	313,684
D 類配息 (A) 股份	61,259	325	16,712	44,872
D 類配息 (A) 英國申報基金股份	139,189	4,041	14,347	128,883
D 類非配息股份	79,682	363,683	371,873	71,492
D 類非配息股份美金避險	809,875	137,896	483,515	464,256
D 類非配息英國申報基金股份	5,969,142	750,547	1,544,086	5,175,603
D 類非配息英國申報基金股份瑞士法郎避險	516,094	192,979	171,242	537,831
E 類非配息股份	2,986,918	188,930	536,096	2,639,752
I 類配息 (A) 股份	97,104	1,654	24,854	73,904
I 類非配息股份	7,223,318	740,190	5,372,694	2,590,814
S 類配息 (A) 股份	35,540	2,169	6,235	31,474
S 類非配息股份	129,083	10,846	34,010	105,919
X 類非配息股份	5	1,243,150	530	1,242,625
貝萊德歐洲基金 (European Fund)				
A 類配息 (A) 股份	34,414	4,790	3,481	35,723
A 類配息 (A) 英國申報基金股份	3,007	350	1,479	1,878
A 類非配息股份	2,895,006	492,784	1,025,663	2,362,127
A 類非配息股份澳幣避險	205,765	44,740	52,908	197,597
A 類非配息股份加拿大幣避險	107,308	2,308	53,251	56,365
A 類非配息股份離岸人民幣避險	4,678	6,944	832	10,790
A 類非配息股份英鎊避險	170,745	26,311	39,689	157,367
A 類非配息股份港幣避險	5,145,657	124,043	1,862,674	3,407,026
A 類非配息股份紐元避險	80,149	5,596	27,432	58,313
A 類非配息股份新加坡幣避險	570,410	771,993	151,651	1,190,752
A 類非配息股份美金避險	3,261,973	314,541	1,006,069	2,570,445
C 類非配息股份	215,942	13,529	44,730	184,741
D 類配息 (A) 英國申報基金股份	6,730	1,489	485	7,734
D 類非配息股份	157,856	64,474	70,650	151,680
D 類非配息股份美金避險	234,005	36,031	140,213	129,823
D 類非配息英國申報基金股份	783,774	656,403	420,488	1,019,689
E 類非配息股份	507,462	39,143	77,617	468,988
I 類非配息股份	587,551	415,567	381,159	621,959
I 類非配息股份美金避險	8,261	258,656	165,238	101,679
S 類非配息股份	1,655,358	2,051,428	318,615	3,388,171
X 類非配息股份	1,654,304	380,942	610,773	1,424,473
貝萊德歐洲特別時機基金 (European Special Situations Fund)				
A 類配息 (A) 股份	216,295	78,112	21,421	272,986
A 類非配息股份	9,281,550	1,258,532	2,491,716	8,048,366
A 類非配息股份澳幣避險	111,358	16,114	39,670	87,802
A 類非配息股份加拿大幣避險	28,052	32,156	44,994	15,214
A 類非配息股份離岸人民幣避險	115	581	-	696
A 類非配息股份英鎊避險	83,030	26,423	23,771	85,682
A 類非配息股份港幣避險	82,640	111,612	108,039	86,213
A 類非配息股份美金避險	6,677,795	636,092	953,750	6,360,137
C 類非配息股份	297,082	22,347	29,759	289,670
D 類非配息股份	3,353,535	770,819	505,214	3,619,140
D 類非配息股份美金避險	553,795	1,821,147	1,325,754	1,049,188
E 類非配息股份	1,609,361	142,035	288,503	1,462,893
I 類配息 (A) 股份	462	3	-	465
I 類非配息股份	13,173,643	2,995,599	2,885,896	13,283,346
X 類非配息股份	164,806	-	24,558	140,248

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德歐洲價值型基金 (European Value Fund)				
A 類配息 (A) 股份	191,484	27,867	35,211	184,140
A 類配息 (A) 英國申報基金股份	8,007	7,252	298	14,961
A 類非配息股份 ⁽⁶⁾	2,641,740	860,034	1,247,937	2,253,837
A 類非配息股份澳幣避險	135,651	48,661	116,761	67,551
A 類非配息股份離岸人民幣避險	8,778	562	9,012	328
A 類非配息股份港幣避險	194,305	3,661	141,040	56,926
A 類非配息股份美金避險	2,812,000	445,774	1,279,150	1,978,624
C 類非配息股份	273,844	106,170	105,047	274,967
D 類配息 (A) 英國申報基金股份	8,245	2,555	2,758	8,042
D 類非配息股份	2,190,999	867,795	1,581,735	1,477,059
D 類非配息股份美金避險	298,200	724,028	490,809	531,419
E 類非配息股份	1,108,157	235,995	298,990	1,045,162
I 類非配息股份	8,697,417	3,649,699	6,203,883	6,143,233
S 類配息 (A) 股份	63,435	15	3,312	60,138
X 類非配息股份	6,178,292	-	433	6,177,859
貝萊德新世代運輸基金 (基金之配息來源可能為本金) (Future of Transport Fund)				
A 類配息 (A) 股份	548,661	158,055	28,347	678,369
A 類配息 (A) 英國申報基金股份	621,631	12,631	104,585	529,677
A 類配息 (T) 股份	-	268,157	133,076	135,081
A 類非配息股份	26,583,703	4,553,856	7,659,665	23,477,894
A 類非配息股份離岸人民幣避險	1,146,581	442,214	291,315	1,297,480
A 類非配息股份歐元避險	3,421,002	632,076	998,003	3,055,075
A 類非配息股份新加坡幣避險	702,931	99,361	156,869	645,423
AI 類非配息股份	3,059,929	605,184	1,311,078	2,354,035
C 類非配息股份	-	445	-	445
D 類非配息股份歐元避險	1,158,325	741,964	804,494	1,095,795
D 類非配息英國申報基金股份	13,177,570	12,631,639	17,415,533	8,393,676
D 類非配息英國申報基金股份英鎊避險	883,182	98,173	308,404	672,951
E 類非配息股份	25,860,309	5,328,130	5,936,622	25,251,817
E 類非配息股份歐元避險	20,252,445	2,213,434	3,921,793	18,544,086
I 類配息 (A) 英國申報基金股份	500	26,484	-	26,984
I 類非配息股份	12,854,899	14,139,537	3,723,723	23,270,713
I 類非配息股份歐元避險	600,086	639,192	240,090	999,188
X 類非配息股份	405,392	22,358	403,106	24,644
Z 類非配息英國申報基金股份	500	7,061,561	-	7,062,061

⁽⁶⁾ 贖回的股份包括 ECS - 貝萊德歐洲價值型基金合併為貝萊德歐洲價值型基金時 (2002 年執行的合併) 發行的所註銷的未分配股份。股份註銷並未對基金的資產淨值造成負面影響。

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球資產配置基金（基金之配息來源可能為本金）(Global Allocation Fund)				
A 類配息 (A) 股份	17,604,736	1,737,452	2,101,731	17,240,457
A 類配息 (A) 股份歐元避險	1,543,275	29,383	457,375	1,115,283
A 類配息 (T) 股份	-	500	-	500
A 類配息 (T) 股份 AUD hedged	-	725	-	725
A 類配息 (T) 股份離岸人民幣避險	-	357	-	357
A 類配息 (T) 股份 EUR hedged	-	447	-	447
A 類配息 (T) 股份 HKD hedged	-	391	-	391
A 類配息 (T) 股份新加坡幣避險	-	661	-	661
A 類配息 (T) 股份 ZAR hedged	-	897	-	897
A 類配息 (Y) (Q) (G) 股份	500	-	-	500
A 類配息 (Y) (Q) (G) 股份澳幣避險	659	-	-	659
A 類配息 (Y) (Q) (G) 股份新加坡幣避險	671	-	-	671
A 類非配息股份	101,005,256	8,025,472	17,412,325	91,618,403
A 類非配息股份澳幣避險	9,677,733	636,263	1,272,540	9,041,456
A 類非配息股份瑞士法郎避險	1,976,802	135,358	292,190	1,819,970
A 類非配息股份離岸人民幣避險	1,023,898	616,441	379,551	1,260,788
A 類非配息股份歐元避險	21,760,112	6,298,861	8,727,475	19,331,498
A 類非配息股份英鎊避險	2,254,257	163,633	326,792	2,091,098
A 類非配息股份港幣避險	12,206,707	8,291,069	8,927,494	11,570,282
A 類非配息股份波蘭幣避險	2,043,045	352,834	812,710	1,583,169
A 類非配息股份新加坡幣避險	5,666,392	566,939	886,052	5,347,279
AI 類非配息股份	679,806	142,487	279,491	542,802
AI 類非配息股份歐元避險	435,504	53,691	254,566	234,629
C 類非配息股份	7,432,839	441,347	1,053,187	6,820,999
C 類非配息股份歐元避險	1,742,541	138,970	371,346	1,510,165
D 類配息 (A) 股份	395,599	146,416	63,549	478,466
D 類配息 (A) 股份歐元避險	237,054	18,703	54,311	201,446
D 類非配息股份	4,023,133	1,668,375	1,051,154	4,640,354
D 類非配息股份澳幣避險	378,898	24,190	101,022	302,066
D 類非配息股份瑞士法郎避險	244,331	37,535	45,678	236,188
D 類非配息股份歐元避險	6,502,621	1,202,002	1,890,657	5,813,966
D 類非配息股份英鎊避險	1,086,894	167,745	181,546	1,073,093
D 類非配息股份波蘭幣避險	27,362	-	14,166	13,196
D 類非配息股份新加坡幣避險	121,602	67,555	50,377	138,780
D 類非配息英國申報基金股份	10,426,228	2,182,266	2,756,862	9,851,632
E 類非配息股份	23,046,329	3,779,582	6,141,084	20,684,827
E 類非配息股份歐元避險	10,857,252	781,301	1,665,704	9,972,849
E 類非配息股份波蘭幣避險	251,548	40,690	43,526	248,712
I 類非配息股份	11,086,556	1,301,609	4,383,241	8,004,924
I 類非配息股份歐元避險	4,322,605	855,805	2,476,653	2,701,757
I 類非配息股份新加坡幣避險	15	-	-	15
J 類非配息股份	202,000	-	44,432	157,568
S 類非配息股份	-	4,741	-	4,741
S 類非配息股份歐元避險	-	458	-	458
X 類配息 (A) 股份	37,772,778	3,620,378	5,771,215	35,621,941
X 類非配息股份	9,335,941	445,962	1,504,576	8,277,327
X 類非配息股份澳幣避險	3,813,652	124,403	606,955	3,331,100
X 類非配息股份歐元避險	450	-	-	450
X 類非配息股份日圓避險	3,053,845	80,834	641,969	2,492,710

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球企業債券基金 (基金之配息來源可能為本金) (Global Corporate Bond Fund)				
A 類配息 (A) 股份歐元避險	170,833	3,915	1,061	173,687
A 類配息 (M) (G) 股份	-	500	-	500
A 類配息 (M) 股份澳幣避險	138,566	74,478	34,717	178,327
A 類配息 (M) 股份加拿大幣避險	133,948	20,106	-	154,054
A 類配息 (M) 股份英鎊避險	69,173	26,790	15,949	80,014
A 類配息 (M) 股份紐元避險	333,712	14,973	19,830	328,855
A 類配息 (Q) 股份	77,298	23,824	29,045	72,077
A 類配息 (R) (M) (G) 股份澳幣避險	2,081,486	971,651	724,885	2,328,252
A 類配息 (R) (M) (G) 股份離岸人民幣避險	1,622,700	12,695,505	2,129,481	12,188,724
A 類配息 (R) (M) (G) 股份紐元避險	121,878	30,247	3,158	148,967
A 類配息 (S) (M) (G) 股份	14,133,536	5,752,320	3,870,970	16,014,886
A 類配息 (S) (M) (G) 股份港幣避險	587,696	65,126	288,187	364,635
A 類配息 (S) (M) (G) 股份新加坡幣避險	89,580	3,137,047	168,183	3,058,444
A 類非配息股份	5,408,192	6,334,604	3,340,658	8,402,138
A 類非配息股份歐元避險	2,537,573	257,676	234,760	2,560,489
A 類非配息股份瑞典幣避險	4,068	217	2,041	2,244
D 類配息 (Q) 股份英鎊避險	370	-	-	370
D 類非配息股份	1,340,266	1,864,662	200,562	3,004,366
D 類非配息股份歐元避險	7,178,123	2,181,406	5,715,320	3,644,209
D 類非配息英國申報基金股份英鎊避險	2,137,310	3,247,701	3,277,569	2,107,442
E 類非配息股份	505,345	46,180	99,431	452,094
E 類非配息股份歐元避險	744,094	209,575	128,368	825,301
I 類配息 (A) 英國申報基金股份英鎊避險	106,784	-	58,463	48,321
I 類非配息股份	6,206,047	3,254,450	787,992	8,672,505
I 類非配息股份加拿大幣避險	590	-	-	590
I 類非配息股份歐元避險	4,927,885	4,147,557	3,669,629	5,405,813
X 類配息 (A) 英國申報基金股份英鎊避險	7	-	-	7
X 類非配息股份	1,750,953	238,300	613,541	1,375,712
X 類非配息股份歐元避險	15,979,723	625,833	11,608,890	4,996,666
X 類非配息股份挪威克朗避險	644,421	85,228	-	729,649
貝萊德環球動力股票基金 (Global Dynamic Equity Fund)				
A 類配息 (A) 股份	61,983	3,282	9,867	55,398
A 類非配息股份	8,831,429	970,793	3,373,980	6,428,242
A 類非配息股份離岸人民幣避險	310	3,305	-	3,615
A 類非配息股份歐元避險	305,617	51,487	40,061	317,043
C 類非配息股份	1,245,675	52,298	155,984	1,141,989
C 類非配息股份歐元避險	134,864	123,494	96,377	161,981
D 類配息 (A) 股份	398,886	23,326	42,998	379,214
D 類非配息股份	2,037,149	186,562	388,963	1,834,748
D 類非配息股份歐元避險	67,368	9,811	24,364	52,815
E 類非配息股份	2,008,822	198,849	223,045	1,984,626
E 類非配息股份歐元避險	193,531	15,705	25,919	183,317
I 類非配息股份	6,082,343	6,418,928	7,337,348	5,163,923
X 類非配息股份	7	-	-	7

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德全球股票收益基金（基金之配息來源可能為本金）(Global Equity Income Fund)				
A 類配息 (A) (G) 股份	1,161,462	86,039	243,168	1,004,333
A 類配息 (A) (G) 股份歐元避險	80,819	1,638	499	81,958
A 類配息 (Q) (G) 股份	4,805,980	141,735	877,010	4,070,705
A 類配息 (Q) (G) 股份歐元避險	785,416	33,586	73,563	745,439
A 類配息 (Q) (G) 股份新加坡幣避險	1,031,716	196,191	145,906	1,082,001
A 類配息 (Q) (G) 英國申報基金股份	1,484,050	221,565	149,111	1,556,504
A 類配息 (R) (M) (G) 股份澳幣避險	1,911,828	133,541	390,010	1,655,359
A 類配息 (R) (M) (G) 股份離岸人民幣避險	86,495	451	22,744	64,202
A 類配息 (R) (M) (G) 股份南非幣避險	220,223	235,498	232,105	223,616
A 類配息 (S) (M) (G) 股份	5,507,892	277,254	1,097,439	4,687,707
A 類配息 (S) (M) (G) 股份離岸人民幣避險	144,551	4,393	15,783	133,161
A 類配息 (S) (M) (G) 股份港幣避險	69,036	9,249	18,976	59,309
A 類配息 (S) (M) (G) 股份新加坡幣避險	5,067,120	201,680	594,234	4,674,566
A 類配息 (T) 股份	-	36,137	18,391	17,746
A 類非配息股份	15,428,394	1,043,859	5,810,604	10,661,649
A 類非配息股份瑞士法郎避險	420,679	35,970	50,112	406,537
A 類非配息股份歐元避險	1,116,075	330,851	303,385	1,143,541
A 類非配息股份波蘭幣避險	2,661,542	7,156,973	7,890,123	1,928,392
A 類非配息股份新加坡幣避險	666,930	140,545	85,197	722,278
AI 類配息 (Q) (G) 股份歐元避險	538,188	127,365	253,924	411,629
AI 類非配息股份	157,872	165,527	83,726	239,673
AI 類非配息股份歐元避險	31,667	45,292	8,571	68,388
C 類配息 (Q) (G) 股份	1,209,955	15,101	152,447	1,072,609
C 類非配息股份	2,037,516	37,625	282,285	1,792,856
D 類配息 (A) (G) 股份	619,781	45,621	50,911	614,491
D 類配息 (Q) (G) 股份	793,380	74,162	215,568	651,974
D 類配息 (Q) (G) 股份歐元避險	176,820	32,789	16,376	193,233
D 類配息 (Q) (G) 英國申報基金股份	213,293	91,158	111,080	193,371
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	150,241	17,482	69,231	98,492
D 類非配息股份	5,004,844	1,011,127	2,471,817	3,544,154
D 類非配息股份瑞士法郎避險	262,338	5	20,700	241,643
D 類非配息股份歐元避險	315,231	55,501	209,025	161,707
D 類非配息股份波蘭幣避險	1,397	-	-	1,397
D 類非配息股份新加坡幣避險	11,723	-	2,250	9,473
E 類配息 (Q) (G) 股份	1,415,413	102,814	304,097	1,214,130
E 類配息 (Q) (G) 股份歐元避險	1,165,567	73,241	238,398	1,000,410
E 類非配息股份	1,128,943	152,503	219,805	1,061,641
E 類非配息股份歐元避險	69,234	32,349	12,171	89,412
I 類非配息股份	6,851,367	1,433,584	2,073,413	6,211,538
I 類非配息英國申報基金股份	-	5,318,927	500,252	4,818,675
SR 類非配息 (S) (M) (G) 股份	500	-	-	500
SR 類非配息股份	500	-	-	500
X 類非配息股份	9	-	-	9

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德環球政府債券基金 (Global Government Bond Fund)				
A 類配息 (D) 股份	40,208	3,153	5,496	37,865
A 類配息 (D) 股份歐元避險	17,532	51,129	68	68,593
A 類配息 (M) 股份	468,842	153,998	221,174	401,666
A 類配息 (M) 股份歐元避險	75,020	15,413	10,051	80,382
A 類配息 (M) 股份英鎊避險	66,513	43,862	22,138	88,237
A 類配息 (M) 股份港幣避險	390	1	1	390
A 類非配息股份	4,022,093	1,899,464	1,808,687	4,112,870
A 類非配息股份歐元避險	6,485,003	12,864,524	10,919,904	8,429,623
C 類配息 (D) 股份	6,190	-	-	6,190
C 類配息 (D) 股份歐元避險	5,030	-	3,290	1,740
C 類配息 (M) 股份	6	-	-	6
C 類非配息股份	95,049	55,359	34,562	115,846
C 類非配息股份歐元避險	207,586	138,280	70,267	275,599
D 類配息 (M) 股份	30,182	78	6,275	23,985
D 類配息 (M) 股份歐元避險	3,827	-	3,823	4
D 類非配息股份	394,819	548,746	298,347	645,218
D 類非配息股份歐元避險	6,479,906	4,849,920	3,487,080	7,842,746
E 類非配息股份	522,117	82,425	81,652	522,890
E 類非配息股份歐元避險	2,955,425	1,942,927	429,795	4,468,557
I 類配息 (A) 股份歐元避險	431	1,908,426	18,846	1,890,011
I 類非配息股份	2,481,834	4,288,731	615,975	6,154,590
I 類非配息股份歐元避險	4,798,632	6,073,421	2,329,747	8,542,306
X 類非配息股份歐元避險	1,141,795	534,017	-	1,675,812
X 類非配息股份挪威克朗避險	647,353	88,112	-	735,465
X 類非配息股份瑞典幣避險	24,883,514	1,456,168	6,347,571	19,992,111
X 類非配息英國申報基金股份	31,884	6,399	5,349	32,934
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (Global High Yield Bond Fund)				
A 類配息 (D) 英國申報基金股份	1,508,028	43,931	543,733	1,008,226
A 類配息 (D) 英國申報基金股份歐元避險	729,678	134,724	254,079	610,323
A 類配息 (M) 股份	8,337,121	1,210,678	2,404,391	7,143,408
A 類配息 (M) 股份歐元避險	2,216,254	481,977	495,915	2,202,316
A 類配息 (Q) 股份	140,754	155,896	24,601	272,049
A 類配息 (R) (M) (G) 股份澳幣避險	8,711,524	371,083	1,708,095	7,374,512
A 類配息 (R) (M) (G) 股份南非幣避險	3,279,272	294,671	693,407	2,880,536
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	30,289	16,409	10,382	36,316
A 類配息 (S) (M) (G) 股份	39,035,228	2,694,445	7,978,832	33,750,841
A 類配息 (S) (M) (G) 股份港幣避險	1,881,509	120,928	563,996	1,438,441
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,064,969	80,203	112,391	1,032,781
A 類非配息股份	7,045,422	5,681,927	5,487,537	7,239,812
A 類非配息股份歐元避險	2,619,992	202,835	368,480	2,454,347
A 類非配息股份英鎊避險	819,954	60,399	119,596	760,757
A 類非配息股份波蘭幣避險	2,693,755	76,228	635,285	2,134,698
A 類非配息股份瑞典幣避險	3,493,700	508,642	1,392,948	2,609,394
AI 類配息 (Q) 股份歐元避險	68,209	3,764	25,636	46,337
AI 類非配息股份歐元避險	25,673	8,405	14,822	19,256
C 類配息 (D) 股份	260,476	8,366	5	268,837
C 類非配息股份	559,432	82,210	71,773	569,869
C 類非配息股份歐元避險	777,174	50,138	111,949	715,363
D 類配息 (M) 股份	6,179,830	3,326,023	3,340,904	6,164,949
D 類配息 (M) 股份歐元避險	461,971	427,688	237,506	652,153
D 類配息 (Q) 股份英鎊避險	1,617,388	193,567	687,538	1,123,417
D 類非配息股份	6,178,697	2,123,696	3,347,162	4,955,231
D 類非配息英國申報基金股份歐元避險	6,502,679	1,742,616	3,564,993	4,680,302
D 類非配息英國申報基金股份英鎊避險	316,910	127,225	244,083	200,052
E 類配息 (Q) 股份歐元避險	5,886,424	589,005	1,114,012	5,361,417
E 類非配息股份	2,282,667	414,042	525,738	2,170,971
E 類非配息股份歐元避險	2,526,032	370,808	568,948	2,327,892
I 類配息 (M) 股份	14,200,454	3,646,010	3,323,379	14,523,085
I 類非配息股份	9,775,396	1,086,820	1,571,467	9,290,749
I 類非配息股份加拿大幣避險	590	-	-	590
I 類非配息股份歐元避險	8,020,229	8,780,261	5,541,723	11,258,767
I 類非配息英國申報基金股份瑞士法郎避險	457	-	-	457
X 類配息 (A) 股份歐元避險	2,961,505	-	-	2,961,505
X 類非配息股份	9,156	5,955	5,600	9,511
X 類非配息股份歐元避險	2,130,160	-	-	2,130,160

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德全球通膨連結債券基金 (Global Inflation Linked Bond Fund)				
A 類配息 (M) 股份	145,748	10,386	83,083	73,051
A 類非配息股份	3,523,608	945,450	1,708,837	2,760,221
A 類非配息股份歐元避險	771,878	35,604	186,177	621,305
C 類配息 (M) 股份	28,828	-	-	28,828
C 類非配息股份	346,138	11,659	156,475	201,322
D 類配息 (M) 股份	1,737	-	-	1,737
D 類非配息股份	1,721,628	450,533	1,010,374	1,161,787
D 類非配息股份歐元避險	3,409,599	729,353	1,108,809	3,030,143
E 類非配息股份歐元避險	13,629,415	340,108	3,360,196	10,609,327
I 類非配息股份	2,562,839	-	2,370,047	192,792
X 類非配息股份歐元避險	375,679	68,072	97,039	346,712
貝萊德環球前瞻股票基金 (Global Long-Horizon Equity Fund)				
A 類配息 (A) 股份	14,807	4,501	1,540	17,768
A 類配息 (A) 英國申報基金股份	939,648	5,032	52,921	891,759
A 類非配息股份	8,304,168	2,270,647	1,407,153	9,167,662
A 類非配息股份新加坡幣避險	4,669	626	1,353	3,942
AI 類非配息股份	187,604	34,651	71,490	150,765
C 類非配息股份	502,391	65,853	123,921	444,323
D 類配息 (A) 英國申報基金股份	366,644	1,857,090	451,263	1,772,471
D 類非配息股份	1,934,123	1,478,756	493,997	2,918,882
E 類非配息股份	1,710,947	415,488	262,341	1,864,094
I 類非配息股份	2,087,146	294,482	719,001	1,662,627
X 類非配息股份	2,569,970	307,838	336,785	2,541,023
貝萊德印度基金 (India Fund)				
A 類配息 (A) 英國申報基金股份	46,393	3,843	8,909	41,327
A 類非配息股份	5,303,349	2,426,800	2,465,438	5,264,711
C 類非配息股份	250,738	38,476	69,432	219,782
D 類配息 (A) 英國申報基金股份	151,389	43,564	39,251	155,702
D 類非配息股份	251,526	76,905	91,332	237,099
E 類非配息股份	830,196	111,076	169,509	771,763
I 類非配息股份	13,617,254	1,595,768	1,949,388	13,263,634
X 類非配息股份	849,541	760,380	250,046	1,359,875
貝萊德日本靈活股票基金 (Japan Flexible Equity Fund)				
A 類配息 (A) 英國申報基金股份	73,581	9,292	4,871	78,002
A 類非配息股份	4,512,175	5,677,338	6,611,299	3,578,214
A 類非配息股份歐元避險	143,061	203,750	98,458	248,353
A 類非配息股份美金避險	538,457	1,172,809	1,027,587	683,679
C 類非配息股份	1,633,008	170,301	1,011,752	791,557
D 類配息 (A) 英國申報基金股份	132,601	35,209	112,640	55,170
D 類非配息股份	3,724,408	708,144	2,826,461	1,606,091
D 類非配息股份歐元避險	1,266,797	1,002,166	867,548	1,401,415
E 類非配息股份	1,079,181	2,847,459	2,801,848	1,124,792
E 類非配息股份歐元避險	1,815,521	210,271	388,919	1,636,873
I 類非配息股份	85,905	3,534,980	428,747	3,192,138
X 類非配息股份	397,181	12,568	106,018	303,731
X 類非配息股份歐元避險	448	-	-	448
貝萊德日本特別時機基金 (Japan Small & MidCap Opportunities Fund)				
A 類配息 (A) 英國申報基金股份	233	1,050	-	1,283
A 類非配息股份	1,675,461	525,676	554,734	1,646,403
A 類非配息股份歐元避險	43,707	6,693	20,328	30,072
A 類非配息股份美金避險	610,753	564,777	620,147	555,383
C 類非配息股份	26,252	350	4,316	22,286
D 類配息 (A) 英國申報基金股份	3,993	2,818	4,559	2,252
D 類非配息股份	331,609	4,323	67,028	268,904
D 類非配息股份歐元避險	3,248	890	153	3,985
E 類非配息股份	147,130	37,266	43,958	140,438
I 類非配息股份	478	-	-	478
I 類非配息股份歐元避險	430	-	-	430
X 類非配息股份	2,126	-	2,123	3

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德拉丁美洲基金 (Latin American Fund)				
A 類配息 (A) 股份	29,883	3,731	4,376	29,238
A 類配息 (A) 英國申報基金股份	10,617	1,106	2,373	9,350
A 類非配息股份	12,115,267	3,392,793	4,515,888	10,992,172
A 類非配息股份澳幣避險	657,955	343,865	483,768	518,052
A 類非配息股份瑞士法郎避險	9,709	14,482	1,630	22,561
A 類非配息股份港幣避險	147,967	64,046	33,699	178,314
A 類非配息股份波蘭幣避險	2,794,404	8,601,050	8,512,421	2,883,033
A 類非配息股份新加坡幣避險	645,744	605,799	415,535	836,008
C 類非配息股份	86,067	49,568	51,810	83,825
D 類配息 (A) 股份	1,203	-	-	1,203
D 類配息 (A) 英國申報基金股份	21,167	45,866	25,723	41,310
D 類非配息股份	1,365,548	294,026	577,048	1,082,526
D 類非配息股份瑞士法郎避險	39,917	-	-	39,917
D 類非配息股份歐元避險	4,522	28,764	13,577	19,709
D 類非配息股份波蘭幣避險	1,592	-	-	1,592
D 類非配息股份新加坡幣避險	790	-	-	790
D 類非配息英國申報基金股份英鎊避險	7,337	54,564	24,028	37,873
E 類非配息股份	438,999	106,071	220,141	324,929
I 類非配息股份	326,487	796,208	529,380	593,315
J 類非配息股份	146,399	9,583	22,990	132,992
X 類配息 (A) 英國申報基金股份	64	-	-	64
X 類非配息股份	894	738	1,207	425
貝萊德營養科學基金 (Nutrition Fund)				
A 類配息 (A) 股份歐元避險	34,494	601	14,652	20,443
A 類配息 (A) 英國申報基金股份	500	200	-	700
A 類配息 (A) 英國申報基金股份英鎊避險	47,722	4,013	4,303	47,432
A 類非配息股份	2,617,885	323,097	794,226	2,146,756
A 類非配息股份歐元避險	606,735	66,409	114,666	558,478
A 類非配息股份港幣	326,437	45,975	137,856	234,556
A 類非配息股份波蘭幣避險	711,419	174,813	308,328	577,904
A 類非配息股份新加坡幣避險	1,090,494	37,064	246,000	881,558
AI 類非配息股份	446,926	49,226	190,804	305,348
C 類非配息股份	700,549	59,618	123,924	636,243
D 類配息 (A) 股份歐元避險	14,859	-	452	14,407
D 類配息 (A) 英國申報基金股份英鎊避險	51,685	3,644	7,987	47,342
D 類非配息股份	3,493,273	2,033,414	2,490,210	3,036,477
D 類非配息股份歐元避險	713,967	60,740	689,376	85,331
D 類非配息股份新加坡幣避險	72,221	34,489	14,402	92,308
D 類非配息英國申報基金股份英鎊避險	46,666	8,437	25,261	29,842
E 類非配息股份	8,311,801	968,428	1,551,885	7,728,344
I 類配息 (A) 英國申報基金股份	500	-	-	500
I 類非配息股份	6,190,123	95,316	2,076,583	4,208,856
I 類非配息股份日圓避險	553	-	-	553
X 類非配息股份	331,158	646,057	219,167	758,048

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德永續能源基金（基金之配息來源可能為本金） (Sustainable Energy Fund)				
A 類配息 (A) 股份	6,801,749	1,823,989	571,977	8,053,761
A 類配息 (A) 英國申報基金股份	2,007,415	313,388	467,724	1,853,079
A 類配息 (T) 股份	-	73,166	8,347	64,819
A 類非配息股份	182,317,913	30,209,088	42,470,974	170,056,027
A 類非配息股份澳幣避險	521,077	527,801	386,335	662,543
A 類非配息股份加拿大幣避險	167,152	519,477	501,225	185,404
A 類非配息股份離岸人民幣避險	1,388,599	547,993	509,436	1,427,156
A 類非配息股份歐元避險	5,772,254	2,576,449	2,775,874	5,572,829
A 類非配息股份英鎊避險	331,574	113,121	173,435	271,260
A 類非配息股份港幣避險	1,204,864	128,302	487,268	845,898
A 類非配息股份紐元避險	50,924	164,843	185,368	30,399
A 類非配息股份新加坡幣避險	6,167,033	1,212,124	1,749,823	5,629,334
AI 類非配息股份	10,010,624	1,293,171	4,744,767	6,559,028
C 類非配息股份	13,501,873	2,692,085	2,210,404	13,983,554
D 類配息 (A) 股份	6,587,432	940,572	1,573,300	5,954,704
D 類配息 (A) 英國申報基金股份	11,271,963	3,457,299	2,857,426	11,871,836
D 類非配息股份	37,892,542	11,878,601	8,555,058	41,216,085
D 類非配息股份新加坡幣避險	19,075	57,994	12,500	64,569
E 類非配息股份	99,439,179	20,186,456	23,388,950	96,236,685
E 類非配息股份歐元避險	3,838,745	799,203	1,194,128	3,443,820
I 類配息 (A) 英國申報基金股份	3,267,941	309,746	650,814	2,926,873
I 類配息 (Q) 股份	744,317	1,052,681	-	1,796,998
I 類非配息股份	16,895,045	1,647,618	3,297,090	15,245,573
I 類非配息英國申報基金股份	20,506,708	4,941,129	3,121,426	22,326,411
S 類配息 (A) 股份	-	447	-	447
S 類非配息股份	547,857	17,323	39,353	525,827
X 類配息 (T) 股份	160,370	46,848	138,158	69,060
X 類非配息股份	7,004,685	330,890	2,626,227	4,709,348
X 類非配息股份歐元避險	2,420,955	1,596,687	1,794,773	2,222,869
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） (Sustainable World Bond Fund)⁽⁴⁾				
A 類配息 (D) 股份	100,985	2,435	75,249	28,171
A 類配息 (M) 股份	200,673	71,556	61,310	210,919
A 類配息 (R) (M) (G) 股份離岸人民幣避險	5,826	2,554	-	8,380
A 類配息 (S) (M) (G) 股份新加坡幣避險	21,233	1,317	216	22,334
A 類非配息股份	1,088,332	136,786	351,078	874,040
A 類非配息股份歐元避險	235,080	45,335	170,321	110,094
A 類非配息英國申報基金股份英鎊避險	380,127	104,280	86,740	397,667
C 類配息 (D) 股份	14,197	85	1,296	12,986
D 類配息 (M) 股份	69,194	1,388	3	70,579
D 類非配息股份	1,743,877	823,280	1,119,552	1,447,605
D 類非配息股份瑞士法郎避險	526,909	-	29,499	497,410
D 類非配息股份歐元避險	79,158	16,554	11,250	84,462
D 類非配息英國申報基金股份英鎊避險	2,267,755	768,216	800,711	2,235,260
E 類非配息股份	465,044	130,959	88,527	507,476
I 類配息 (A) 股份歐元避險	2,598,665	1,953,192	1,604,344	2,947,513
I 類非配息股份	392,265	2,587,303	1,851,935	1,127,633
X 類非配息股份	4,350,456	71,966	1,950,084	2,472,338
X 類非配息股份瑞士法郎避險	8	-	-	8
X 類非配息股份丹麥克朗避險	5	-	-	5
X 類非配息股份歐元避險	242,391	21,213	5,440	258,164
X 類非配息股份英鎊避險	17,080,519	-	754,776	16,325,743
X 類非配息股份挪威克朗避險	40,693,062	5,408,709	-	46,101,771
X 類非配息股份紐元避險	795	-	-	795

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）(Systematic Global Equity High Income Fund)				
A 類配息 (A) (G) 股份	37,513	298,869	60,412	275,970
A 類配息 (A) (G) 股份瑞士法郎避險	5,313	26,874	1,328	30,859
A 類配息 (Q) (G) 股份	18,713,685	1,247,741	3,490,660	16,470,766
A 類配息 (Q) (G) 股份歐元避險	3,166,171	1,302,829	432,862	4,036,138
A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	505,187	135,207	111,056	529,338
A 類配息 (R) (M) (G) 股份澳幣避險	48,019,600	20,115,440	21,290,825	46,844,215
A 類配息 (R) (M) (G) 股份加拿大幣避險	8,010,442	6,021,531	4,560,029	9,471,944
A 類配息 (R) (M) (G) 股份離岸人民幣避險	24,617,543	35,064,904	8,938,182	50,744,265
A 類配息 (R) (M) (G) 股份紐元避險	6,150,253	2,150,158	3,095,441	5,204,970
A 類配息 (R) (M) (G) 股份南非幣避險	1,229,805	807,136	752,297	1,284,644
A 類配息 (S) (M) (G) 股份	249,652,387	243,044,489	220,175,376	272,521,500
A 類配息 (S) (M) (G) 股份歐元避險	-	453	-	453
A 類配息 (S) (M) (G) 股份港幣避險	70,489,444	20,888,535	30,288,865	61,089,114
A 類配息 (S) (M) (G) 股份新加坡幣避險	435,295	917,568	228,692	1,124,171
A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	11,077,832	3,684,767	4,690,813	10,071,786
A 類非配息股份	10,950,933	3,315,089	4,179,917	10,086,105
A 類非配息股份歐元避險	1,806,605	261,533	363,408	1,704,730
A 類非配息股份港幣避險	4,238	49,319	3,851	49,706
A 類非配息股份新加坡幣避險	355,936	57,139	12,944	400,131
A 類非配息英國申報基金股份瑞士法郎避險	149,451	5,278	34,358	120,371
C 類配息 (Q) (G) 股份	515,349	820	199,482	316,687
C 類非配息股份	87,304	5,657	12,459	80,502
D 類配息 (A) (G) 股份	65,630	82,696	-	148,326
D 類配息 (A) (G) 股份瑞士法郎避險	45,928	193,724	29,648	210,004
D 類配息 (Q) (G) 股份	11,097,909	1,494,363	1,459,734	11,132,538
D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	5,813,987	1,241,482	592,747	6,462,722
D 類配息 (Q) (G) 英國申報基金股份歐元避險	3,208,567	1,046,402	1,711,001	2,543,968
D 類配息 (Q) (G) 英國申報基金股份英鎊避險	1,209,707	125,893	640,498	695,102
D 類配息 (S) (M) (G) 股份	500	2,007,408	24,300	1,983,608
D 類配息 (S) (M) (G) 股份新加坡幣避險	446,874	504,088	166,502	784,460
D 類非配息股份歐元避險	568,952	190,682	186,962	572,672
D 類非配息英國申報基金股份	2,212,516	283,608	729,010	1,767,114
D 類非配息英國申報基金股份瑞士法郎避險	1,426,068	125,955	152,713	1,399,310
E 類配息 (Q) (G) 股份歐元避險	1,080,488	144,781	145,389	1,079,880
E 類非配息股份	31,921	51,397	13,182	70,136
E 類非配息股份歐元避險	77,289	19,965	22,824	74,430
I 類配息 (A) (G) 股份	500	73,642,843	8,480,720	65,162,623
I 類配息 (M) (G) 股份	1,894,064	185	-	1,894,249
I 類配息 (Q) (G) 股份	41,306,931	3,897,323	36,653,111	8,551,143
I 類配息 (Q) 英國申報基金股份瑞士法郎避險	175,843	1,427,088	53,900	1,549,031
I 類配息 (Q) 英國申報基金股份歐元避險	735,907	64,783	501,100	299,590
I 類非配息股份	608,479	1,219	455,906	153,792
SR 類非配息 (S) (M) (G) 股份	500	-	-	500
SR 類非配息股份	500	-	-	500
X 類非配息股份	578,379	41,316	83,570	536,125
貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」）(Systematic Sustainable Global SmallCap Fund) ⁽⁴⁾				
A 類非配息股份	1,424,149	280,725	209,789	1,495,085
A 類非配息股份澳幣避險	439,995	43,005	44,067	438,933
C 類非配息股份	74,159	6,172	17,542	62,789
D 類非配息股份	131,057	70,513	73,112	128,458
E 類非配息股份	93,738	36,628	23,428	106,938
X 類非配息股份英鎊避險	760,161	265,679	436,989	588,851

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德英國基金 (United Kingdom Fund)				
A 類配息 (A) 英國申報基金股份	211,606	1,640	17,703	195,543
A 類非配息股份	1,057,234	55,820	213,385	899,669
C 類非配息股份	42,677	5,262	7,011	40,928
D 類配息 (A) 英國申報基金股份	92,825	11,055	25,877	78,003
D 類非配息股份	42,159	14,441	27,791	28,809
D 類非配息英國申報基金股份	204,298	8,051	95,957	116,392
E 類非配息股份	368,771	27,348	86,590	309,529
I 類配息 (A) 英國申報基金股份	1,289,383	202,773	714,048	778,108
I 類非配息股份	1,189,612	380,695	720,959	849,348
X 類非配息股份	147,509	347	137,400	10,456
貝萊德美國價值型基金 (基金之配息來源可能為本金) (US Basic Value Fund)				
A 類配息 (A) 股份	16,245	6,252	5,700	16,797
A 類配息 (A) 英國申報基金股份	7,284	103	4,517	2,870
A 類配息 (T) 股份	-	15,408	9,926	5,482
A 類非配息股份 ⁽⁷⁾	3,773,530	865,432	1,292,744	3,346,218
A 類非配息股份離岸人民幣避險	1,521	2,808	2,808	1,521
A 類非配息股份歐元避險	332,074	75,861	356,560	51,375
A 類非配息股份新加坡幣避險	22,044	47	8,922	13,169
C 類非配息股份	280,188	23,947	91,036	213,099
C 類非配息股份歐元避險	10,426	1,975	1,558	10,843
D 類配息 (A) 股份	70,098	465	106	70,457
D 類配息 (A) 英國申報基金股份	12,054	8,061	10,129	9,986
D 類非配息股份	1,029,419	1,441,540	618,638	1,852,321
D 類非配息股份歐元避險	11,838	276,304	94,479	193,663
E 類非配息股份	572,929	35,147	82,400	525,676
E 類非配息股份歐元避險	108,222	13,916	40,659	81,479
I 類非配息股份	958,986	584,134	284,772	1,258,348
X 類非配息股份	8,952	-	938	8,014
貝萊德美元優質債券基金 (US Dollar Bond Fund)				
A 類配息 (D) 股份	510,550	109,524	139,349	480,725
A 類配息 (M) 股份	714,627	742,393	476,802	980,218
A 類非配息股份	2,184,187	2,310,621	2,009,791	2,485,017
C 類配息 (D) 股份	546,140	3,395	152,546	396,989
C 類非配息股份	237,681	65,221	107,503	195,399
D 類配息 (M) 股份	2,958,188	330,099	137,347	3,150,940
D 類非配息股份	4,791,425	3,375,746	1,132,698	7,034,473
D 類非配息英國申報基金股份英鎊避險	7,008	146	190	6,964
E 類非配息股份	292,675	83,950	59,149	317,476
I 類配息 (Q) 股份	263,645	72,872	60,505	276,012
I 類非配息股份	18,151,552	2,799,390	9,594,535	11,356,407
I 類非配息股份歐元避險	5,397,430	2,041,060	4,541,030	2,897,460
X 類配息 (Q) 股份	500	-	-	500
X 類非配息股份	168,538	4,602	8,192	164,948

⁽⁷⁾ 贖回的股份包括 ECS - 貝萊德美國價值型基金合併為美國價值型基金時 (2002 年執行的合併) 發行的所註銷的未分配股份。股份註銷並未對基金的資產淨值造成負面影響。

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金) (US Dollar High Yield Bond Fund)				
A 類配息 (A) 英國申報基金股份英鎊避險	104,359	3,077	301	107,135
A 類配息 (D) 股份	9,325,297	528,251	1,918,022	7,935,526
A 類配息 (M) 股份	17,098,452	2,044,759	5,867,675	13,275,536
A 類配息 (M) 股份澳幣避險	1,258,350	1,100,982	909,868	1,449,464
A 類配息 (M) 股份加拿大幣避險	650,570	153,680	145,665	658,585
A 類配息 (M) 股份歐元避險	379,652	45,817	64,088	361,381
A 類配息 (M) 股份英鎊避險	617,092	8,432	139,407	486,117
A 類配息 (M) 股份紐元避險	308,379	20,789	22,114	307,054
A 類配息 (M) 股份新加坡幣避險	1,271,914	11,597	101,006	1,182,505
A 類配息 (R) (M) (G) 股份澳幣避險	8,638,823	258,914	1,217,310	7,680,427
A 類配息 (R) (M) (G) 股份南非幣避險	1,717,156	249,534	447,289	1,519,401
A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	45,215	57,215	532	101,898
A 類配息 (S) (M) (G) 股份	165,208,335	12,090,653	47,319,782	129,979,206
A 類配息 (S) (M) (G) 股份港幣避險	15,535,128	1,712,579	11,374,182	5,873,525
A 類配息 (S) (M) (G) 股份新加坡幣避險	1,449,696	46,043	171,157	1,324,582
A 類非配息股份	8,990,579	9,006,375	10,267,840	7,729,114
A 類非配息股份澳幣避險	184,729	51,037	46,781	188,985
A 類非配息股份瑞士法郎避險	107,476	46,213	83,205	70,484
A 類非配息股份歐元避險	69,136	3,434	22,352	50,218
A 類非配息股份新加坡幣避險	90,200	252,356	263,946	78,610
C 類配息 (D) 股份	637,630	5,072	86,932	555,770
C 類非配息股份	316,879	16,322	66,774	266,427
D 類配息 (A) 英國申報基金股份英鎊避險	1,436,709	83,222	1,225,380	294,551
D 類配息 (M) 股份	12,221,460	1,963,731	4,418,368	9,766,823
D 類配息 (M) 股份新加坡幣避險	282,111	10,000	27,563	264,548
D 類非配息股份澳幣避險	107,352	16,967	53,239	71,080
D 類非配息股份瑞士法郎避險	306,408	-	53,361	253,047
D 類非配息股份歐元避險	246,794	207,342	380,895	73,241
D 類非配息股份新加坡幣避險	16,662	-	2,194	14,468
D 類非配息英國申報基金股份	6,195,563	1,914,639	3,083,139	5,027,063
E 類非配息股份	455,300	85,970	138,849	402,421
E 類非配息股份歐元避險	953	13,957	539	14,371
I 類配息 (A) 英國申報基金股份英鎊避險	872,712	609,046	489,400	992,358
I 類配息 (M) 股份	15,705,324	127,795	11,119,069	4,714,050
I 類非配息股份	22,593,825	3,487,605	4,046,664	22,034,766
I 類非配息股份歐元避險	3,143,684	1,065,980	3,958,445	251,219
I 類非配息英國申報基金股份瑞士法郎避險	449	-	-	449
I 類非配息英國申報基金股份英鎊避險	382	-	-	382
SR 類配息 (A) 英國申報基金股份英鎊避險	364	-	-	364
SR 類配息 (M) 英國申報基金股份	52,588	63,548	115,636	500
SR 類非配息英國申報基金股份	291,662	77,559	253,294	115,927
SR 類非配息英國申報基金股份歐元避險	15,051	-	-	15,051
X 類配息 (S) (M) (G) 股份	4,697,932	299,837	-	4,997,769
X 類非配息股份	393,926	59,173	70,190	382,909
貝萊德美元儲備基金 (US Dollar Reserve Fund)				
A 類非配息股份	2,729,063	5,477,957	5,488,212	2,718,808
A 類非配息股份英鎊避險	61,296	14,319	14,478	61,137
C 類非配息股份	119,308	31,401	61,015	89,694
D 類非配息股份英鎊避險	535	1,765	1,960	340
E 類非配息股份	183,383	42,408	84,490	141,301
E 類非配息股份英鎊避險	8,530	13,728	3,012	19,246
X 類非配息股份	988,952	759,803	969,866	778,889

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德美國靈活股票基金 (US Flexible Equity Fund)				
A 類配息 (A) 股份	66,490	33,020	8,840	90,670
A 類配息 (A) 股份歐元避險	26,754	19,434	11,547	34,641
A 類配息 (A) 英國申報基金股份	217,674	9,409	23,586	203,497
A 類非配息股份	12,046,000	2,051,389	3,150,094	10,947,295
A 類非配息股份離岸人民幣避險	328	16,422	8,257	8,493
A 類非配息股份捷克克朗避險	-	1,061	-	1,061
A 類非配息股份歐元避險	1,268,168	184,570	193,385	1,259,353
A 類非配息股份日圓避險	555	-	-	555
AI 類非配息股份	61,199	19,064	51,646	28,617
C 類非配息股份	544,466	50,240	73,897	520,809
C 類非配息股份歐元避險	51,982	13,037	22,448	42,571
D 類配息 (A) 股份	309	96	96	309
D 類配息 (A) 英國申報基金股份	2,028,233	20,888	256,954	1,792,167
D 類非配息股份	1,958,804	639,646	927,518	1,670,932
D 類非配息股份歐元避險	1,546,449	878,682	1,553,411	871,720
E 類非配息股份	812,192	302,305	266,996	847,501
E 類非配息股份歐元避險	400,529	116,997	113,331	404,195
I 類非配息股份	14,339,607	14,124,572	9,106,805	19,357,374
I 類非配息股份歐元避險	430	3,410,944	118,603	3,292,771
X 類非配息股份	579,729	123,621	47,349	656,001
X 類非配息股份歐元避險	448	-	-	448
X 類非配息股份英鎊避險	-	389	-	389
貝萊德美國政府房貸債券基金 (US Government Mortgage Impact Fund)				
A 類配息 (D) 股份	755,857	9,234	233,882	531,209
A 類配息 (M) 股份	269,995	6,121	22,190	253,926
A 類非配息股份	1,546,416	192,218	320,752	1,417,882
C 類配息 (D) 股份	56,668	366	14,499	42,535
C 類非配息股份	227,669	22,184	58,645	191,208
D 類配息 (M) 股份	564,005	308,814	474,870	397,949
D 類非配息股份	1,672,336	456,251	632,683	1,495,904
E 類非配息股份	448,958	33,891	108,144	374,705
I 類配息 (M) 股份	500	-	-	500
I 類非配息股份	1,700,500	-	-	1,700,500
X 類配息 (M) 股份	500	-	-	500
ZI 類非配息股份	-	500	-	500
ZI 類非配息股份歐元避險	-	509	-	509
貝萊德美國增長型基金 (US Growth Fund)				
A 類配息 (A) 股份	25,594	4,013	3,028	26,579
A 類非配息股份	652,131	768,585	521,380	899,336
A 類非配息股份歐元避險	268,568	544,207	109,161	703,614
A 類非配息英國申報基金股份	4,193,727	1,650,933	1,972,149	3,872,511
AI 類非配息股份	126,324	18,114	45,303	99,135
C 類非配息股份	690,995	56,174	97,716	649,453
D 類配息 (A) 股份	622,588	69,873	96,848	595,613
D 類非配息股份	561,165	299,973	249,244	611,894
D 類非配息英國申報基金股份	1,407,723	449,900	909,214	948,409
E 類非配息股份	1,827,397	328,286	325,044	1,830,639
I 類非配息股份	789,180	1,617,085	678,195	1,728,070
X 類非配息股份	500	-	-	500
貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund)				
A 類非配息股份	583,405	162,668	221,786	524,287
A 類非配息股份澳幣避險	134,830	45,950	77,798	102,982
C 類非配息股份	37,088	9,859	15,016	31,931
D 類非配息股份	144,005	82,426	127,213	99,218
E 類非配息股份	89,870	90,945	107,706	73,109
I 類非配息股份	1,176	433,073	192,159	242,090

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界能源基金（基金之配息來源可能為本金） (World Energy Fund)				
A 類配息 (A) 股份	1,548,699	582,678	1,286,601	844,776
A 類配息 (A) 英國申報基金股份	434,985	425,429	476,888	383,526
A 類配息 (T) 股份	-	291,125	198,344	92,781
A 類非配息股份	96,028,758	46,731,671	70,647,946	72,112,483
A 類非配息股份澳幣避險	1,810,780	1,778,761	1,894,385	1,695,156
A 類非配息股份瑞士法郎避險	301,458	191,836	119,746	373,548
A 類非配息股份歐元避險	13,940,503	5,467,716	10,184,757	9,223,462
A 類非配息股份港幣避險	8,074,926	6,059,828	10,264,051	3,870,703
A 類非配息股份新加坡幣避險	16,427,907	13,958,138	16,248,494	14,137,551
AI 類非配息股份	315,497	90,986	209,999	196,484
C 類非配息股份	2,425,575	403,848	1,588,394	1,241,029
C 類非配息股份歐元避險	1,458,133	285,867	627,967	1,116,033
D 類配息 (A) 股份	148,117	27,924	90,205	85,836
D 類配息 (A) 英國申報基金股份	4,553,071	4,292,832	5,008,489	3,837,414
D 類非配息股份	8,415,986	4,045,360	6,538,941	5,922,405
D 類非配息股份瑞士法郎避險	260,209	43,658	77,377	226,490
D 類非配息股份歐元避險	3,176,828	966,417	2,553,593	1,589,652
E 類非配息股份	8,449,073	2,360,333	5,302,340	5,507,066
E 類非配息股份歐元避險	4,558,451	877,468	2,269,350	3,166,569
I 類配息 (Q) 英國申報基金股份	-	36,032,432	19,480	36,012,952
I 類非配息股份	2,914,366	18,190,129	16,122,895	4,981,600
I 類非配息股份歐元避險	4,867,988	5,109,529	2,720,583	7,256,934
S 類非配息股份	393,377	787,591	745,633	435,335
S 類非配息股份歐元避險	117,968	95,367	123,822	89,513
X 類配息 (T) 股份	61,872	27,927	89,299	500
X 類非配息股份	1,187,563	196,210	676,288	707,485
貝萊德世界金融基金（基金之配息來源可能為本金） (World Financials Fund)				
A 類配息 (A) 股份	786,324	310,566	82,341	1,014,549
A 類配息 (T) 股份	-	135,375	117,223	18,152
A 類非配息股份港幣避險	422,706	46,684	190,344	279,046
A 類非配息股份新加坡幣避險	6,296,195	961,050	2,123,853	5,133,392
A 類非配息英國申報基金股份	27,817,702	9,447,878	15,227,130	22,038,450
AI 類非配息股份	4,370,273	804,725	1,222,193	3,952,805
C 類非配息股份	1,612,597	357,445	325,052	1,644,990
D 類非配息英國申報基金股份	5,164,775	4,824,935	4,412,272	5,577,438
E 類非配息股份	8,110,539	1,550,417	1,848,074	7,812,882
I 類非配息股份	485,560	24,212,055	5,531,563	19,166,052
S 類非配息股份	-	967	-	967
S 類非配息股份歐元避險	-	465	-	465
X 類配息 (T) 股份	906,925	223,865	698,268	432,522
X 類非配息股份	275,146	35,579	103,973	206,752

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界黃金基金（基金之配息來源可能為本金） (World Gold Fund)				
A 類配息 (A) 股份	300,401	106,884	149,411	257,874
A 類配息 (A) 英國申報基金股份	1,848,256	435,500	496,884	1,786,872
A 類配息 (T) 股份	-	203,817	42,238	161,579
A 類非配息股份	19,226,696	3,274,773	4,029,559	18,471,910
A 類非配息股份澳幣避險	3,133,571	981,953	1,281,004	2,834,520
A 類非配息股份瑞士法郎避險	1,988,185	629,924	570,934	2,047,175
A 類非配息股份歐元避險	28,373,589	10,359,628	13,934,985	24,798,232
A 類非配息股份港幣避險	9,879,857	12,031,550	10,015,121	11,896,286
A 類非配息股份波蘭幣避險	362,062	87,556	127,054	322,564
A 類非配息股份新加坡幣避險	14,663,541	5,871,843	4,815,157	15,720,227
A 類非配息英國申報基金股份	67,300,343	25,841,288	27,598,751	65,542,880
AI 類非配息股份	154,026	18,235	64,175	108,086
AI 類非配息股份歐元避險	91,013	12,029	34,233	68,809
C 類非配息股份	1,769,385	186,321	441,193	1,514,513
C 類非配息股份歐元避險	3,359,781	764,210	679,238	3,444,753
D 類配息 (A) 股份	99,778	81,115	76,512	104,381
D 類非配息股份	8,800,571	2,654,543	4,856,399	6,598,715
D 類非配息股份瑞士法郎避險	1,560,279	54,107	745,264	869,122
D 類非配息股份歐元避險	6,759,375	5,043,631	5,504,239	6,298,767
D 類非配息股份新加坡幣避險	447,796	165,436	16,089	597,143
D 類非配息英國申報基金股份英鎊避險	274,305	388,169	234,873	427,601
E 類非配息股份	7,840,315	3,934,805	4,673,189	7,101,931
E 類非配息股份歐元避險	13,551,659	3,067,180	4,158,899	12,459,940
I 類非配息股份	6,113,527	2,504,053	2,322,736	6,294,844
I 類非配息股份歐元避險	830,412	7,125,154	3,596,803	4,358,763
S 類非配息股份	13,437	-	1,352	12,085
X 類配息 (T) 股份	500	-	-	500
X 類非配息股份	464,661	55,420	254,372	265,709
貝萊德世界健康科學基金（基金之配息來源可能為本金） (World Healthscience Fund)				
A 類配息 (A) 股份	63,604,256	14,568,428	11,658,668	66,514,016
A 類配息 (T) 股份	-	162,613	43,824	118,789
A 類非配息股份	115,922,160	20,152,935	32,491,989	103,583,106
A 類非配息股份澳幣避險	4,513,479	583,278	1,333,441	3,763,316
A 類非配息股份離岸人民幣避險	3,332,977	816,621	1,310,832	2,838,766
A 類非配息股份港幣避險	1,377,296	213,803	666,314	924,785
A 類非配息股份日圓避險	99,934	50,671	4,329	146,276
A 類非配息股份新加坡幣避險	8,785,510	2,162,724	2,496,449	8,451,785
A 類非配息英國申報基金股份歐元避險	9,693,849	2,729,241	4,231,681	8,191,409
AI 類非配息股份	3,575,788	1,424,978	1,578,961	3,421,805
C 類非配息股份	7,506,383	1,320,748	1,395,623	7,431,508
D 類配息 (A) 股份	3,743,895	734,100	1,394,911	3,083,084
D 類配息 (Q) 英國申報基金股份	4,500,144	684,511	1,767,251	3,417,404
D 類非配息股份	23,217,365	7,347,322	11,695,775	18,868,912
D 類非配息股份歐元避險	3,511,784	3,781,820	4,505,063	2,788,541
E 類非配息股份	40,826,578	5,767,609	9,685,156	36,909,031
E 類非配息股份歐元避險	895,384	882,690	397,923	1,380,151
I 類配息 (A) 英國申報基金股份	500	-	-	500
I 類非配息股份	108,974,792	63,669,820	77,980,928	94,663,684
I 類非配息股份歐元避險	3,736,784	977,411	2,319,396	2,394,799
S 類非配息股份	-	2,688,843	18,507	2,670,336
S 類非配息股份歐元避險	-	829,702	-	829,702
X 類配息 (T) 股份	637,323	134,925	445,566	326,682
X 類非配息股份	315,976	928,608	280,375	964,209

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界礦業基金（基金之配息來源可能為本金） (World Mining Fund)				
A 類配息 (A) 股份	1,124,704	190,077	221,188	1,093,593
A 類配息 (A) 英國申報基金股份	395,289	103,676	153,464	345,501
A 類配息 (T) 股份	-	101,943	57,659	44,284
A 類非配息股份	69,613,826	12,952,256	16,884,386	65,681,696
A 類非配息股份澳幣避險	2,868,440	1,504,061	1,396,203	2,976,298
A 類非配息股份瑞士法郎避險	933,663	189,488	185,845	937,306
A 類非配息股份歐元避險	18,007,314	3,292,614	6,077,032	15,222,896
A 類非配息股份港幣避險	1,663,894	1,210,187	1,721,775	1,152,306
A 類非配息股份波蘭幣避險	6,686,153	4,873,281	6,610,384	4,949,050
A 類非配息股份新加坡幣避險	12,246,404	3,308,773	5,470,941	10,084,236
AI 類非配息股份	30,249	7,878	13,067	25,060
AI 類非配息股份歐元避險	54,775	5,522	29,906	30,391
C 類非配息股份	857,737	111,977	199,106	770,608
C 類非配息股份歐元避險	3,919,275	737,328	1,170,791	3,485,812
D 類配息 (A) 英國申報基金股份	1,850,376	781,467	623,789	2,008,054
D 類非配息股份	4,690,474	1,018,956	2,122,827	3,586,603
D 類非配息股份瑞士法郎避險	1,108,857	125,036	542,738	691,155
D 類非配息股份歐元避險	5,596,042	1,466,201	2,203,927	4,858,316
D 類非配息股份波蘭幣避險	1,796	-	-	1,796
D 類非配息股份新加坡幣避險	63,688	52,114	27,172	88,630
D 類非配息英國申報基金股份英鎊避險	298,537	138,041	163,165	273,413
E 類非配息股份	5,088,199	1,508,265	2,363,917	4,232,547
E 類非配息股份歐元避險	10,009,454	1,262,780	2,838,659	8,433,575
I 類配息 (A) 英國申報基金股份	-	346,840	26,296	320,544
I 類非配息股份	7,265,711	1,697,355	3,734,711	5,228,355
I 類非配息股份歐元避險	20,329,183	581,323	19,948,215	962,291
I 類非配息英國申報基金股份	-	681,843	19,321	662,522
S 類非配息股份	71,989	69,807	32,276	109,520
S 類非配息股份歐元避險	314,749	322,569	174,580	462,738
X 類配息 (T) 股份	78,507	21,828	61,187	39,148
X 類非配息股份	455,875	24,306	208,271	271,910
X 類非配息股份歐元避險	537	-	-	537
貝萊德世界地產證券基金（基金之配息來源可能為本金） (World Real Estate Securities Fund)				
A 類配息 (R) (M) (G) 股份離岸人民幣避險	35,464	21,738	26,881	30,321
A 類配息 (S) (M) (G) 股份	360,309	56,156	72,288	344,177
A 類配息 (S) (M) (G) 股份港幣避險	54,786	2,621	56,909	498
A 類配息 (S) (M) (G) 股份新加坡幣避險	39,208	35,276	36,362	38,122
A 類配息 (T) 股份	-	6,231	2,101	4,130
A 類非配息股份	3,980,154	5,679,531	1,030,767	8,628,918
D 類配息 (S) (M) (G) 股份	-	500	-	500
D 類非配息股份	1,850,604	1,201,909	1,381,090	1,671,423
D 類非配息股份瑞士法郎避險	56,465	-	3,485	52,980
E 類非配息股份	1,001,566	72,247	176,504	897,309
X 類配息 (Q) 股份	-	5,544	2	5,542
X 類配息 (T) 股份	320,775	119,971	244,627	196,119
X 類非配息股份	2,922,864	456,806	451,728	2,927,942
X 類非配息股份澳幣避險	200,314	36,418	40,638	196,094

已發行股份變動表

自 2022 年 9 月 1 日至 2023 年 8 月 31 日之年度續

	年初已發行股份	發行股份	贖回股份	年末已發行股份
貝萊德世界科技基金（基金之配息來源可能為本金）(World Technology Fund)				
A 類配息 (A) 股份	610,067	1,025,179	585,924	1,049,322
A 類配息 (A) 英國申報基金股份	417	340,591	85,914	255,094
A 類配息 (T) 股份	-	1,877,964	752,745	1,125,219
A 類非配息股份	84,641,888	24,528,999	26,252,903	82,917,984
A 類非配息股份澳幣避險	4,582,608	3,690,482	3,240,958	5,032,132
A 類非配息股份離岸人民幣避險	2,927,985	3,658,750	1,874,184	4,712,551
A 類非配息股份日圓避險	6,099	101,045	2,360	104,784
A 類非配息股份新加坡幣避險	16,364,558	5,698,210	3,623,277	18,439,491
A 類非配息英國申報基金股份歐元避險	2,719,365	1,156,969	1,275,775	2,600,559
AI 類非配息股份	2,645,527	739,000	1,014,809	2,369,718
C 類非配息股份	3,938,939	751,867	518,512	4,172,294
D 類非配息股份	20,342,089	6,954,931	11,116,721	16,180,299
D 類非配息股份歐元避險	921,747	537,580	681,564	777,763
E 類非配息股份	25,824,106	4,371,323	3,913,431	26,281,998
E 類非配息股份歐元避險	867,895	1,242,503	459,339	1,651,059
I 類配息 (A) 英國申報基金股份	125,840	-	47,596	78,244
I 類配息 (Q) 英國申報基金股份英鎊避險	173,282	21,320	57,876	136,726
I 類非配息股份	23,624,496	10,035,702	10,392,068	23,268,130
I 類非配息股份巴西雷亞爾避險	25,670	20,881	13,386	33,165
I 類非配息股份歐元避險	4,260,169	634,278	893,710	4,000,737
I 類非配息英國申報基金股份	11,201,730	2,314,492	5,426,240	8,089,982
X 類配息 (T) 股份	1,017,732	336,782	774,621	579,893
X 類非配息股份	265,332	87,707	59,360	293,679

貝萊德亞洲巨龍基金 (Asian Dragon Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			馬來西亞		
			4,393,300 Malayan Banking	8,625,633	1.10
			8,014,700 Public Bank	7,306,499	0.93
				15,932,132	2.03
普通股 / 優先股 (股份)			新加坡		
開曼群島			1,871,400 Oversea-Chinese Banking	17,375,032	2.22
3,614,992 Alibaba	41,575,064	5.30	5,848,900 Singapore Telecommunications	10,298,320	1.31
42,244 Alibaba	3,918,554	0.50		27,673,352	3.53
1,131,500 Baidu	20,111,126	2.57	韓國		
3,162,000 China Mengniu Dairy	10,643,509	1.36	287,650 Hanwha Solutions	7,932,546	1.01
3,358,666 China Resources Land	14,196,111	1.81	878,044 Samsung Electronics	44,441,947	5.67
1,989,500 CK Hutchison	10,844,240	1.38	289,818 Samsung Electronics	11,840,493	1.51
1,250,900 ENN Energy	9,808,820	1.25	26,051 Samsung SDI	12,101,618	1.55
746,400 NetEase	15,588,509	1.99	59,127 SK Innovation	7,940,263	1.01
796,080 Tencent	32,988,238	4.21		84,256,867	10.75
	159,674,171	20.37	台灣		
中國			727,000 Accton Technology	10,911,896	1.39
426,800 Asymchem Laboratories Tianjin	7,805,222	0.99	1,246,000 Delta Electronics	13,537,300	1.73
2,251,000 China Merchants Bank	8,897,259	1.14	111,000 eMemory Technology	6,326,122	0.81
2,381,864 China Yangtze Power	7,222,183	0.92	1,220,420 Hiwin Technologies	7,855,993	1.00
5,199,000 CMOG	3,108,935	0.40	421,000 Lotes	11,434,999	1.46
6,596,300 CMOG	5,195,185	0.66	3,522,952 Taiwan Semiconductor Manufacturing	60,731,917	7.75
2,788,200 Haier Smart Home	9,009,953	1.15	569,147 Yageo	8,667,705	1.11
366,100 Jiangsu Yanghe Brewery	6,753,023	0.86		119,465,932	15.25
Joint-Stock			泰國		
2,251,294 LONGi Green Energy Technology	8,215,665	1.05	5,690,900 CP ALL	10,604,158	1.35
991,600 WuXi AppTec	11,108,109	1.42	英國		
2,179,800 Zhejiang Sanhua Intelligent Controls	8,898,547	1.14	770,994 Prudential	9,617,833	1.23
3,174,000 Zijin Mining	4,993,915	0.64	美國		
2,408,142 Zijin Mining	4,091,161	0.52	228,239 Air Lease	9,323,563	1.19
	85,299,157	10.89	41,944 Albemarle*	8,340,564	1.06
香港			180,956 Cognizant Technology Solutions	12,972,736	1.66
2,462,600 AIA	22,355,939	2.85		30,636,863	3.91
4,366,500 BOC Hong Kong	12,136,935	1.55	普通股 / 優先股 (股份) 總額	749,119,444	95.60
1,804,000 Galaxy Entertainment	11,937,762	1.52	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	749,119,444	95.60
9,972,000 Guangdong Investment	7,794,025	1.00	其他可轉讓證券		
1,766,786 Link REIT	8,762,996	1.12	普通股 (股份)		
	62,987,657	8.04	香港		
印度			9,828,600 Euro-Asia Agricultural**	-	0.00
1,730,921 Axis Bank	20,354,243	2.60	普通股 (股份) 總額	-	0.00
801,770 Cipla	12,179,630	1.55	其他可轉讓證券總額	-	0.00
477,202 Godrej Properties	9,486,829	1.21	普通股 / 優先股 (股份) 總額	749,119,444	95.60
601,203 HDFC Bank	11,412,044	1.46	其他淨資產	34,477,271	4.40
942,769 Infosys	16,346,889	2.09	淨資產總額 (美金)	783,596,715	100.00
746,639 Jio Financial Services	2,105,907	0.27			
2,371,903 Mahindra & Mahindra Financial Services	8,527,948	1.09			
746,639 Reliance Industries	21,708,435	2.77			
1,077,478 SBI Cards & Payment Services	10,627,545	1.35			
	112,749,470	14.39			
印尼					
27,012,900 Bank Central Asia	16,273,365	2.08			
35,259,000 Bank Mandiri Persero	13,948,487	1.78			
	30,221,852	3.86			

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德亞洲巨龍基金 (Asian Dragon Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	3,504,214	USD	2,281,352	BNY Mellon	15/9/2023	(10,568)
USD	183,401	AUD	283,692	BNY Mellon	15/9/2023	(435)
未實現淨減值						(11,003)
瑞士法郎避險股份類別						
CHF	2,495,656	USD	2,857,116	BNY Mellon	15/9/2023	(28,035)
USD	611,916	CHF	536,949	BNY Mellon	15/9/2023	3,233
未實現淨減值						(24,802)
歐元避險股份類別						
EUR	20,800,888	USD	22,813,877	BNY Mellon	15/9/2023	(233,902)
USD	1,931,315	EUR	1,772,005	BNY Mellon	15/9/2023	7,755
未實現淨減值						(226,147)
波蘭幣避險股份類別						
PLN	23,117,716	USD	5,688,466	BNY Mellon	15/9/2023	(79,584)
USD	489,974	PLN	2,009,295	BNY Mellon	15/9/2023	2,471
未實現淨減值						(77,113)
新加坡幣避險股份類別						
USD	25,762	SGD	34,876	BNY Mellon	5/9/2023	(41)
SGD	110,124,489	USD	81,797,282	BNY Mellon	15/9/2023	(286,179)
USD	6,588,111	SGD	8,914,869	BNY Mellon	15/9/2023	(10,412)
未實現淨減值						(296,632)
未實現淨減值總額 (美金曝險部位 - 美金 124,570,111)						(635,697)

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現減值 (美金)
新加坡			
38,800	Oversea-Chinese Banking	HSBC Bank	(18,062)
			(18,062)
合計 (美金曝險部位 - 美金 360,363)			(18,062)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
金融	26.98
科技	21.48
通訊	16.83
非週期性消費品	7.56
工業	6.44
能源	4.83
基本材料	4.29
週期性消費品	4.02
公共事業	3.17
其他淨資產	4.40
<hr/>	
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				USD 975,000 China Great Wall International IV 3.125% 31/7/2024*				921,375	0.03
基金				USD 3,591,000 China Great Wall International V 2.375% 18/8/2030				2,338,028	0.08
1,192,840	盧森堡 BlackRock Global Funds - China Onshore Bond Fund**	16,694,345	0.60	USD 4,445,000	China Great Wall International VI 4.25% 28/4/2025	4,097,801	0.14		
572,094	BlackRock Global Funds - Sustainable Asian Bond Fund**	5,057,310	0.18	USD 6,488,000	China Huaneng Hong Kong Treasury Management 3.08% 9/12/2025*	6,104,430	0.22		
		21,751,655	0.78	USD 1,000,000	China Railway Xunjie 3.25% 28/7/2026	941,450	0.03		
新加坡				USD 4,700,000	Chinalco Capital 2.125% 3/6/2026	4,286,612	0.15		
8,035,000	iShares USD Asia High Yield Bond Index ETF~	47,727,900	1.71	USD 8,000,000	Chinalco Capital 2.95% 24/2/2027	7,425,760	0.27		
總基金數		69,479,555	2.49	USD 2,813,000	CLP Power HK Finance 3.55% 6/2/2025	2,695,712	0.10		
債券				USD 5,949,000	CNOOC Finance 2003 5.5% 21/5/2033*	6,035,063	0.22		
澳洲				USD 6,700,000	CNPC Global Capital 1.35% 23/6/2025	6,214,082	0.22		
USD 1,800,000	Australia & New Zealand Banking 4.4% 19/5/2026	1,727,907	0.06	USD 9,091,000	CNPC HK Overseas Capital 5.95% 28/4/2041*	9,666,279	0.35		
USD 8,000,000	Commonwealth Bank of Australia 2.688% 11/3/2031	6,273,300	0.23	USD 4,250,000	Coastal Emerald 4.3% 1/8/2024*	4,145,599	0.15		
USD 7,500,000	Commonwealth Bank of Australia 3.784% 14/3/2032*	6,250,248	0.22	USD 3,532,000	Elect Global Investments 4.1% 3/6/2025	2,872,629	0.10		
USD 1,800,000	Macquarie Bank 4.875% 10/6/2025	1,755,062	0.06	USD 2,550,000	ENN Clean Energy International Investment 3.375% 12/5/2026*	2,343,603	0.08		
USD 2,400,000	National Australia Bank 2.332% 21/8/2030	1,870,917	0.07	HKD 16,000,000	Farsail Goldman International 7% 24/11/2026	561,011	0.02		
USD 3,000,000	National Australia Bank 2.99% 21/5/2031*	2,396,348	0.09	USD 1,500,000	Fortune Star BVI 5.95% 19/10/2025	1,178,700	0.04		
		20,273,782	0.73	USD 2,100,000	Fortune Star BVI 6.85% 2/7/2024*	1,917,562	0.07		
百慕達				USD 1,329,000	Greenland Global Investment 6.75% 26/9/2025	139,545	0.01		
USD 742,000	Hopson Development 7% 18/5/2024*	558,281	0.02	USD 2,000,000	Guojing Capital BVI 6.3% 2/12/2025*	2,018,651	0.07		
USD 7,500,000	Kunlun Energy 3.75% 13/5/2025*	7,274,550	0.26	USD 1,600,000	HKT Capital No 2 3.625% 2/4/2025*	1,548,888	0.05		
USD 3,819,000	Luye Pharma 6.25% 6/7/2028	3,430,752	0.12	USD 300,000	HKT Capital No 4 3% 14/7/2026	279,191	0.01		
USD 14,875,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	13,088,289	0.47	USD 6,795,000	HKT Capital No 6 3% 18/1/2032*	5,632,749	0.20		
		24,351,872	0.87	USD 900,000	Huafa 2019 I 4.25% 3/7/2024	877,361	0.03		
英屬維京群島				USD 1,250,000	Huafa 2020 I 2.8% 4/11/2025*	1,133,731	0.04		
USD 2,700,000	Amipeace 1.5% 22/10/2025*	2,481,205	0.09	USD 2,400,000	Huantaihu International Investment 7.3% 16/2/2026	2,388,000	0.09		
USD 9,205,000	Bluestar Finance 3.1% 12/7/2024	8,951,299	0.32	USD 2,301,000	Huarong Finance 2017 4.25% 7/11/2027	1,739,671	0.06		
USD 5,000,000	Chalco Hong Kong Investment 2.1% 28/7/2026	4,537,875	0.16	USD 2,450,000	Huarong Finance 2017 4.75% 27/4/2027*	1,925,933	0.07		
USD 3,366,000	Champion Path 4.5% 27/1/2026	2,982,562	0.11	USD 7,562,000	Huarong Finance 2019 3.25% 13/11/2024*	6,918,549	0.25		
EUR 6,175,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024*	6,368,178	0.23	USD 2,229,000	Huarong Finance 2019 3.75% 29/5/2024*	2,106,405	0.08		
USD 3,925,000	China Cinda 2020 I Management 1.875% 20/1/2026	3,525,769	0.13	USD 12,450,000	Huarong Finance 2019 6.895% 24/2/2025	11,324,022	0.41		
USD 5,847,000	China Cinda 2020 I Management 3.25% 28/1/2027	5,319,133	0.19	USD 3,027,000	Huarong Finance II 4.625% 3/6/2026	2,514,665	0.09		
USD 3,530,000	China Cinda 2020 I Management 5.75% 7/2/2027*	3,473,414	0.12	USD 2,750,000	Huarong Finance II 5% 19/11/2025	2,378,750	0.09		
USD 2,900,000	China Cinda Finance 2015 I 4.25% 23/4/2025*	2,796,151	0.10	USD 19,530,000	Inventive Global Investments 1.65% 3/9/2025	17,941,820	0.64		
USD 1,475,000	China Cinda Finance 2017 I 4.375% 8/2/2025	1,431,945	0.05	USD 9,905,000	JIC Zhixin 2.125% 27/8/2030	8,145,971	0.29		
				HKD 3,000,000	Link CB 1.6% 3/4/2024	371,511	0.01		

∞ 交叉傘型持股及投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,300,000	New Metro Global 4.5% 2/5/2026	352,001	0.01	USD 8,900,000	Alibaba 3.15% 9/2/2051*	5,385,167	0.19
USD 926,000	New Metro Global 4.625% 15/10/2025	275,518	0.01	USD 4,800,000	Alibaba 3.25% 9/2/2061*	2,772,744	0.10
USD 1,200,000	New Metro Global 4.8% 15/12/2024	472,176	0.02	USD 13,697,000	Alibaba 4% 6/12/2037	11,120,526	0.40
USD 7,850,000	NWD Finance BVI 4.125% 10/3/2028	3,900,626	0.14	USD 7,000,000	Avi Funding 3.8% 16/9/2025*	6,779,010	0.24
USD 8,815,000	Ocean Laurel 2.375% 20/10/2025	8,105,833	0.29	USD 4,056,000	Baidu 1.72% 9/4/2026*	3,669,524	0.13
USD 200,000	Oriental Capital 7% 28/9/2025*	189,488	0.01	USD 6,800,000	Baidu 4.375% 29/3/2028*	6,517,528	0.23
USD 11,650,000	Peak RE Bvi 5.35% 28/10/2025	9,760,253	0.35	USD 15,510,000	CCBL Cayman 1 1.6% 15/9/2026	13,822,279	0.49
USD 850,000	RKPF Overseas 2019 A 5.9% 5/3/2025*	477,245	0.02	USD 2,000,000	CCBL Cayman 1 1.99% 21/7/2025	1,867,710	0.07
USD 600,000	RKPF Overseas 2019 A 6% 4/9/2025	279,000	0.01	USD 15,600,000	CDBL Funding 1 3.5% 24/10/2027	14,623,752	0.52
USD 4,563,000	SF Investment 2.875% 20/2/2030*	3,916,058	0.14	USD 6,194,000	CDBL Funding 2 1.375% 4/3/2024	6,053,025	0.22
USD 2,000,000	SF Investment 2021 2.375% 17/11/2026	1,811,730	0.06	USD 16,400,000	CDBL Funding 2 2.75% 2/3/2025*	15,692,340	0.56
USD 3,693,000	SF Investment 2021 3.125% 17/11/2031*	3,107,789	0.11	USD 1,273,000	China Aoyuan 6.35% 8/2/2024	38,190	0.00
USD 1,000,000	SFG International 2.4% 3/6/2026	898,015	0.03	USD 2,413,000	China Aoyuan 7.95% 19/2/2023***	72,390	0.00
USD 23,000,000	Sinochem Offshore Capital 2.25% 24/11/2026*	20,616,855	0.74	USD 6,400,000	China Modern Dairy 2.125% 14/7/2026	5,511,680	0.20
USD 6,350,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027*	571,500	0.02	USD 10,945,000	China Resources Land 3.75% 9/12/2024*	10,451,818	0.37
USD 2,800,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	336,910	0.01	EUR 4,292,000	CK Hutchison Europe Finance 18 2% 13/4/2030*	4,079,588	0.14
USD 3,324,280	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	3,242,470	0.12	EUR 4,000,000	CK Hutchison Europe Finance 21 0.75% 2/11/2029	3,537,138	0.13
USD 13,000,000	Studio City 7% 15/2/2027	12,341,615	0.44	USD 18,850,000	CK Hutchison International 23 4.75% 21/4/2028*	18,375,545	0.66
USD 3,400,000	Studio City Finance 5% 15/1/2029*	2,558,007	0.09	USD 26,700,000	CK Hutchison International 23 4.875% 21/4/2033*	25,741,470	0.92
USD 9,000,000	Studio City Finance 6% 15/7/2025*	8,478,765	0.30	USD 3,735,000	Country Garden 2.7% 12/7/2026	326,813	0.01
USD 19,971,000	Sunny Express Enterprises 3.125% 23/4/2030*	17,777,086	0.64	USD 4,500,000	Country Garden 3.125% 22/10/2025	405,000	0.02
EUR 3,482,000	Talent Yield Euro 1% 24/9/2025	3,484,491	0.13	USD 1,200,000	Country Garden 3.3% 12/1/2031	96,000	0.00
USD 16,940,000	TCL Technology Investments 1.875% 14/7/2025*	15,651,289	0.56	USD 818,000	Country Garden 3.875% 22/10/2030	65,186	0.00
USD 9,000,000	TSMC Global 1.375% 28/9/2030	7,043,895	0.25	USD 1,350,000	Country Garden 4.2% 6/2/2026	117,437	0.00
USD 6,300,000	TSMC Global 2.25% 23/4/2031	5,191,672	0.19	USD 7,226,000	Country Garden 4.8% 6/8/2030	578,080	0.02
USD 1,500,000	Vertex Capital Investment 4.75% 3/4/2024	1,475,835	0.06	USD 6,900,000	Country Garden 5.125% 14/1/2027	568,180	0.02
USD 900,000	Wanda Properties Global 11% 13/2/2026	353,025	0.01	USD 500,000	Country Garden 5.625% 15/12/2026	43,758	0.00
USD 4,255,000	Wharf REIC Finance BVI 2.875% 7/5/2030*	3,624,856	0.13	USD 200,000	Country Garden 5.625% 14/1/2030	16,046	0.00
USD 1,449,000	Yunda Investment 2.25% 19/8/2025	1,293,508	0.05	USD 500,000	Country Garden 7.25% 8/4/2026	43,750	0.00
		312,586,151	11.20	USD 2,000,000	Doha Finance 2.375% 31/3/2026	1,837,480	0.06
	開曼群島			USD 1,400,000	EMG SUKUK 4.564% 18/6/2024	1,377,971	0.05
USD 2,300,000	AAC Technologies 3.75% 2/6/2031*	1,533,019	0.06	USD 8,000,000	ENN Energy 4.625% 17/5/2027*	7,792,831	0.28
USD 690,000	AC Energy Finance International 5.1% 25/11/2025	534,508	0.02	USD 6,500,000	ESR 1.5% 30/9/2025	6,443,125	0.23
USD 4,035,000	Agile 5.5% 21/4/2025	504,375	0.02	USD 16,875,000	Fantasia 9.875% 19/10/2023	843,750	0.03
USD 1,100,000	Agile 5.5% 17/5/2026	111,337	0.00	USD 8,000,000	Fantasia 10.875% 2/3/2024	400,000	0.01
USD 200,000	Agile 5.75% 2/1/2025	29,628	0.00	USD 5,000,000	Fantasia 11.75% 17/4/2022***	250,000	0.01
USD 2,442,000	Agile 6.05% 13/10/2025	280,830	0.01	USD 8,660,000	Fantasia 11.875% 1/6/2023***	433,000	0.02
USD 4,800,000	Alibaba 2.7% 9/2/2041*	3,074,196	0.11	USD 8,200,000	FWD 5.75% 9/7/2024	8,018,575	0.29
				USD 8,500,000	Gaci First Investment 4.875% 14/2/2035	8,033,520	0.29
				USD 1,200,000	Greentown China 5.65% 13/7/2025*	969,000	0.04
				USD 8,255,000	Haidilao International 2.15% 14/1/2026*	7,470,775	0.27
				USD 3,300,000	Hansoh Pharmaceutical 0% 22/1/2026	3,198,921	0.11

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至 2023 年 8 月 31 日止之投資組合

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USD 6,300,000	Hutchison Whampoa International 03/33 7.45% 24/11/2033	7,244,181	0.26	USD 475,000	中國 Agricultural Bank of China 1.2% 22/10/2025*	434,578	0.02
USD 1,900,000	Link Finance Cayman 2009 2.75% 19/1/2032*	1,556,898	0.06	USD 2,950,000	Bank of China 3.875% 30/6/2025	2,868,580	0.10
USD 3,146,000	Longfor 3.85% 13/1/2032	1,712,761	0.06	USD 19,600,000	Bank of China 4.75% 23/11/2025*	19,315,996	0.69
USD 2,570,000	Longfor 3.95% 16/9/2029*	1,524,408	0.06	USD 14,930,000	China Life Insurance Overseas 5.35% 15/8/2033	14,740,802	0.53
USD 600,000	Longfor 4.5% 16/1/2028*	392,409	0.01	CNY 20,000,000	Chongqing Longhu Development 3.7% 9/12/2036	2,532,665	0.09
USD 25,600,000	Meituan 0% 27/4/2027	22,656,000	0.81	USD 4,000,000	Chongqing Nan'an Urban Construction & Development 4.66% 4/6/2024	3,911,500	0.14
USD 20,626,000	Meituan 3.05% 28/10/2030*	16,304,647	0.58	USD 7,275,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	6,266,430	0.22
USD 11,800,000	Melco Resorts Finance 4.875% 6/6/2025*	11,206,283	0.40	USD 500,000	Henan Water Conservancy Investment 2.8% 18/9/2025	466,385	0.02
USD 2,700,000	Melco Resorts Finance 5.25% 26/4/2026*	2,511,000	0.09	USD 1,000,000	Jinan Hi-tech 2.8% 22/11/2024	953,470	0.03
USD 5,300,000	Melco Resorts Finance 5.625% 17/7/2027*	4,781,051	0.17	USD 2,000,000	Kunming Rail Transit 8.5% 7/12/2025	1,648,981	0.06
USD 8,725,000	Melco Resorts Finance 5.75% 21/7/2028	7,739,991	0.28	CNH 10,000,000	Pharmaron Beijing 0% 18/6/2026	1,352,498	0.05
USD 5,640,000	MGM China 5.25% 18/6/2025	5,426,159	0.19	USD 2,000,000	Pharmaron Beijing 0% 18/6/2026	1,847,500	0.07
USD 21,000,000	MGM China 5.375% 15/5/2024	20,714,400	0.74	USD 2,060,000	Sunshine Life Insurance 4.5% 20/4/2026*	1,834,955	0.07
USD 5,800,000	OmGrid Funding 5.196% 16/5/2027	5,551,673	0.20	USD 1,550,000	Taizhou Urban Construction and Investment Development 2.05% 2/9/2024	1,474,639	0.05
USD 2,000,000	PCGI Intermediate 4.75% 28/10/2024	1,882,500	0.07	USD 3,500,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	3,491,250	0.13
USD 7,846,660	Pearl II 6% 2/10/2023	215,862	0.01	USD 800,000	Wuhan Urban Construction 2.25% 9/7/2024	771,908	0.03
USD 900,000	Sands China 2.8% 8/3/2027*	780,606	0.03	USD 600,000	Zhengzhou Urban Construction Investment 3.8% 16/1/2025	575,079	0.02
USD 3,000,000	Sands China 3.35% 8/3/2029*	2,490,765	0.09	USD 13,318,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	11,690,274	0.42
USD 2,500,000	Sands China 4.3% 8/1/2026	2,342,000	0.08	USD 3,415,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	2,909,939	0.10
USD 6,900,000	Sands China 5.375% 8/8/2025*	6,682,271	0.24			79,087,429	2.84
USD 20,750,000	Sands China 5.65% 8/8/2028*	19,541,831	0.70		法國		
USD 930,000	Seazen 4.45% 13/7/2025	289,965	0.01	SGD 8,000,000	Credit Agricole 5.25% 7/9/2033	5,918,087	0.21
USD 793,000	Seazen 6% 12/8/2024*	420,290	0.02		香港		
USD 2,460,000	Shui On Development 5.5% 29/6/2026*	1,119,300	0.04	USD 8,500,000	Airport Authority 3.25% 12/1/2052*	6,158,760	0.22
USD 800,000	Shui On Development 6.15% 24/8/2024*	534,392	0.02	USD 4,600,000	Bank of Communications Hong Kong 2.304% 8/7/2031	4,180,273	0.15
USD 10,167,000	Sinic 8.5% 24/1/2022***	135,729	0.01	USD 5,547,000	Bank of East Asia 5.825% 21/10/2025	4,284,198	0.15
USD 6,000,000	Sinic 9.5% 18/10/2021***	31,500	0.00	USD 1,500,000	Bank of East Asia 5.875% 19/9/2024*	1,246,147	0.04
USD 2,960,000	Sunac China 5.95% 26/4/2024***	325,600	0.01	USD 6,000,000	Bank of East Asia 6.75% 15/3/2027*	5,892,390	0.21
USD 2,595,000	Sunac China 6.5% 9/7/2023***	285,450	0.01	USD 20,000,000	Blossom Joy 2.2% 21/10/2030*	16,546,000	0.59
USD 830,000	Sunac China 6.65% 3/8/2024	91,300	0.00	USD 6,250,000	China Taiping Insurance 6.4% 9/3/2028*	6,390,156	0.23
USD 500,000	Sunac China 6.8% 20/10/2024***	55,000	0.00	USD 3,300,000	Chong Hing Bank 5.5% 3/8/2025	3,114,903	0.11
USD 500,000	Sunac China 7% 9/7/2025	55,000	0.00	USD 12,790,000	CITIC 2.85% 25/2/2030	11,104,150	0.40
USD 2,390,000	Sunac China 7.95% 11/10/2023***	262,900	0.01	USD 1,800,000	CITIC 4% 11/1/2028	1,713,996	0.06
USD 1,800,000	Swire Pacific MTN Financing 3.875% 21/9/2025	1,736,865	0.06	USD 8,000,000	CNAC HK Finbridge 5.125% 14/3/2028*	7,786,280	0.28
USD 6,000,000	Tencent 2.39% 3/6/2030*	4,931,250	0.18	USD 4,950,000	Dah Sing Bank 3% 2/11/2031	4,314,717	0.15
USD 6,000,000	Tencent 2.88% 22/4/2031	5,004,570	0.18	USD 4,600,000	Far East Horizon 2.625% 3/3/2024*	4,320,458	0.15
USD 25,950,000	Tencent 3.24% 3/6/2050	15,907,220	0.57				
USD 12,688,000	Tencent 3.68% 22/4/2041*	9,252,280	0.34				
USD 7,301,000	Tencent 3.925% 19/1/2038	5,785,276	0.21				
USD 19,700,000	Tencent 3.975% 11/4/2029*	18,125,379	0.65				
USD 8,030,000	Tingyi Cayman Islands 1.625% 24/9/2025*	7,390,491	0.26				
USD 11,350,000	Weibo 3.375% 8/7/2030*	8,891,136	0.31				
USD 17,500,000	Wynn Macau 4.875% 1/10/2024*	17,061,363	0.61				
USD 1,000,000	Wynn Macau 5.125% 15/12/2029*	819,315	0.03				
USD 15,200,000	Wynn Macau 5.5% 15/1/2026	14,266,796	0.51				
USD 6,800,000	Wynn Macau 5.5% 1/10/2027*	6,098,240	0.22				
USD 4,400,000	Wynn Macau 5.625% 26/8/2028*	3,865,202	0.14				
USD 3,586,000	Zhongsheng 3% 13/1/2026*	3,281,531	0.12				
		480,789,551	17.20				

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至 2023 年 8 月 31 日止之投資組合

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USD 1,300,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024	454,662	0.02	USD 4,774,000	GMR Hyderabad International Airport 4.25% 27/10/2027	4,263,158	0.15
USD 4,165,000	GLP China 2.95% 29/3/2026*	2,383,338	0.08	USD 3,450,000	GMR Hyderabad International Airport 4.75% 2/2/2026*	3,293,422	0.12
USD 1,000,000	Hainan State Farms International HK 3% 3/2/2024	973,910	0.04	USD 4,910,000	HDFC Bank 3.7% 25/8/2026*	4,266,790	0.15
USD 3,000,000	Hongkong International Qingdao 4% 8/10/2024	2,924,795	0.10	INR 2,518,600,000	HDFC Bank 7.65% 25/5/2033	30,535,032	1.09
USD 1,500,000	Huatong International Investment 2.98% 4/3/2024	1,465,440	0.05	USD 382,000	Muthoot Finance 4.4% 2/9/2023	381,962	0.01
USD 8,400,000	ICBCIL Finance 1.75% 25/8/2025*	7,776,132	0.28	EUR 5,779,000	NTPC 2.75% 1/2/2027	5,871,164	0.21
USD 15,850,000	ICBCIL Finance 2.25% 2/11/2026*	14,367,629	0.51	USD 9,900,000	Oil & Natural Gas 3.375% 5/12/2029*	8,746,699	0.31
USD 11,100,000	Lenovo 3.421% 2/11/2030*	9,255,347	0.33	USD 5,200,000	Oil India 5.125% 4/2/2029	5,089,526	0.18
USD 4,699,000	Minsheng Hong Kong International Leasing Via Landmark Funding 2020 3.15% 10/3/2024	4,550,394	0.16	USD 1,400,000	ONGC Videsh 4.625% 15/7/2024	1,384,285	0.05
USD 2,100,000	Nanyang Commercial Bank 3.8% 20/11/2029	2,017,302	0.07	EUR 6,334,000	Power Finance 1.841% 21/9/2028	5,790,727	0.21
USD 6,680,000	Pingan Real Estate Capital 2.75% 29/7/2024*	5,344,000	0.19	USD 8,671,000	Power Finance 3.75% 6/12/2027*	8,002,596	0.29
USD 200,000	SCI HK Development 2.95% 30/3/2024	194,602	0.01	USD 8,322,000	Power Finance 3.9% 16/9/2029*	7,435,208	0.27
USD 950,000	Shanghai Hong Kong International Investments 5% 16/6/2025	883,082	0.03	USD 5,721,000	Power Finance 4.5% 18/6/2029*	5,323,848	0.19
USD 3,900,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	3,266,250	0.12	USD 10,200,000	REC 2.25% 1/9/2026*	9,221,667	0.33
USD 3,600,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027*	2,760,228	0.10	USD 700,000	REC 3.5% 12/12/2024	677,362	0.02
USD 5,845,000	Yango Justice International 7.5% 15/4/2024***	87,675	0.00	USD 23,969,000	REC 3.875% 7/7/2027	22,301,836	0.80
USD 8,143,000	Yango Justice International 7.5% 17/2/2025***	122,145	0.01	USD 9,750,000	Reliance Industries 3.625% 12/1/2052*	6,667,343	0.24
USD 12,155,000	Yango Justice International 7.875% 4/9/2024	182,325	0.01	USD 11,000,000	Reliance Industries 3.667% 30/11/2027*	10,325,150	0.37
USD 10,535,000	Yango Justice International 8.25% 25/11/2023***	158,025	0.01	USD 11,675,000	Shriram Finance 4.4% 13/3/2024*	11,491,411	0.41
USD 1,500,000	Yanlord Land HK 5.125% 20/5/2026*	858,750	0.03	USD 14,150,000	Summit Digital Infrastructure 2.875% 12/8/2031*	11,145,248	0.40
USD 1,478,000	Zhejiang Seaport International 1.98% 17/3/2026*	1,351,350	0.05	USD 17,000,000	UltraTech Cement 2.8% 16/2/2031	13,760,905	0.49
		138,429,809	4.94			217,757,783	7.79
	印度				印尼		
USD 4,000,000	Adani Electricity Mumbai 3.949% 12/2/2030*	2,958,300	0.11	USD 700,000	Bank Mandiri Persero 4.75% 13/5/2025	688,625	0.02
USD 2,300,000	Adani Green Energy 4.375% 8/9/2024	2,151,604	0.08	USD 3,458,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	3,220,522	0.12
USD 4,600,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energy 6.25% 10/12/2024*	4,368,965	0.16	USD 7,637,000	Bank Tabungan Negara Persero 4.2% 23/1/2025*	7,256,677	0.26
USD 2,000,000	Adani Ports & Special Economic Zone 4% 30/7/2027	1,676,690	0.06	USD 13,980,000	Freeport Indonesia 5.315% 14/4/2032*	13,017,757	0.47
USD 10,000,000	Adani Ports & Special Economic Zone 4.2% 4/8/2027*	8,430,550	0.30	USD 5,000,000	Hutama Karya Persero 3.75% 11/5/2030	4,523,525	0.16
USD 6,000,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029	4,786,830	0.17	USD 9,700,000	Indonesia Government International Bond 1.85% 12/3/2031	7,785,026	0.28
USD 9,000,000	Adani Transmission Step-One 4% 3/8/2026*	7,875,765	0.28	USD 2,556,000	Indonesia Government International Bond 3.5% 14/2/2050*	1,888,744	0.07
USD 862,000	Axis Bank 4.1% 8/9/2026*	751,797	0.03	USD 7,667,000	Indonesia Government International Bond 3.55% 31/3/2032	6,831,924	0.24
USD 9,300,000	Export-Import Bank of India 3.375% 5/8/2026	8,781,943	0.31	USD 6,800,000	Indonesia Government International Bond 3.7% 30/10/2049*	5,204,924	0.19
				USD 14,700,000	Indonesia Government International Bond 4.35% 11/1/2048*	12,609,807	0.45
				USD 16,000,000	Indonesia Government International Bond 4.65% 20/9/2032	15,476,960	0.55
				USD 15,078,000	Indonesia Government International Bond 4.75% 18/7/2047*	13,883,521	0.50

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USD 3,920,000 Indonesia Government International Bond 4.85% 11/1/2033*	3,846,245	0.14	科威特		
USD 16,700,000 Indonesia Government International Bond 5.125% 15/1/2045*	16,236,575	0.58	USD 10,151,000 Burgan Bank SAK 2.75% 15/12/2031	7,734,402	0.28
USD 5,825,000 Indonesia Government International Bond 5.45% 20/9/2052*	5,756,352	0.20	盧森堡		
USD 7,788,000 Indonesia Government International Bond 6.625% 17/2/2037	8,692,498	0.31	EUR 12,300,000 China Construction Bank Europe 0% 28/6/2024	12,875,689	0.46
USD 11,142,000 Pertamina Persero 2.3% 9/2/2031*	9,016,942	0.32	USD 8,600,000 Greensaif Pipelines Bidco 6.129% 23/2/2038*	8,643,860	0.31
USD 5,000,000 Pertamina Persero 3.1% 21/1/2030*	4,347,848	0.16		21,519,549	0.77
USD 19,600,000 Pertamina Persero 5.625% 20/5/2043*	18,315,612	0.65	馬來西亞		
USD 2,775,000 Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	2,702,156	0.10	USD 1,800,000 Axiata SPV2 4.357% 24/3/2026*	1,748,790	0.06
USD 21,800,000 Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030*	18,534,251	0.66	USD 15,795,000 Dua Capital 2.78% 11/5/2031	13,346,933	0.48
USD 1,130,000 Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.375% 5/2/2030*	985,473	0.03	USD 21,000,000 Export-Import Bank of Malaysia 1.831% 26/11/2026	18,752,895	0.67
USD 8,800,000 Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.875% 17/7/2029	8,004,744	0.29	USD 9,000,000 GENM Capital Labuan 3.882% 19/4/2031*	7,212,645	0.26
USD 8,200,000 Perusahaan Perseroan Persero Perusahaan Listrik Negara 5.375% 25/1/2029*	8,120,173	0.29	USD 6,300,000 Petronas Capital 3.5% 21/4/2030	5,725,534	0.21
USD 1,350,000 Tower Bersama Infrastructure 2.75% 20/1/2026*	1,243,255	0.05	USD 800,000 RHB Bank 1.658% 29/6/2026	718,544	0.02
USD 4,322,000 Tower Bersama Infrastructure 4.25% 21/1/2025*	4,199,515	0.15		47,505,341	1.70
	202,389,651	7.24	模里西斯		
日本			USD 572,236 Azure Power Energy 3.575% 19/8/2026*	452,933	0.02
USD 7,775,000 Asahi Mutual Life Insurance 6.9% 26/1/2028	7,880,323	0.28	USD 2,550,000 CA Magnum 5.375% 31/10/2026	2,290,512	0.08
USD 5,254,000 Mizuho Financial 4.353% 20/10/2025	5,039,115	0.18	USD 544,050 Clean Renewable Power Mauritius 4.25% 25/3/2027*	474,847	0.02
USD 5,000,000 Nissan Motor 3.522% 17/9/2025	4,730,424	0.17	USD 9,762,000 Greenko Solar Mauritius 5.55% 29/1/2025*	9,467,529	0.34
USD 5,500,000 Nissan Motor 4.345% 17/9/2027*	5,031,866	0.18	USD 4,709,000 Greenko Solar Mauritius 5.95% 29/7/2026*	4,438,115	0.16
USD 8,500,000 Nissan Motor 4.81% 17/9/2030*	7,504,306	0.27	USD 4,400,000 Greenko Wind Projects Mauritius 5.5% 6/4/2025	4,242,656	0.15
USD 300,000 Nomura 1.653% 14/7/2026	265,835	0.01	USD 3,127,000 India Airport Infra 6.25% 25/10/2025	3,063,506	0.11
USD 2,000,000 Nomura 1.851% 16/7/2025	1,849,411	0.07	USD 375,000 India Green Energy 5.375% 29/4/2024	369,375	0.01
USD 1,900,000 ORIX 3.25% 4/12/2024	1,833,880	0.07	USD 15,323,000 India Green Energy 5.375% 29/4/2024	15,093,155	0.54
JPY 300,000,000 Rakuten 1.3% 2/12/2033	1,156,054	0.04	USD 5,838,000 India Green Power 4% 22/2/2027	5,171,534	0.19
JPY 400,000,000 Rakuten 1.5% 2/12/2036	1,372,433	0.05	USD 5,800,000 Network i2i 3.975% 3/3/2026*	5,324,371	0.19
EUR 3,300,000 Rakuten 4.25% 22/4/2027	1,716,101	0.06	USD 8,150,000 Network i2i 5.65% 15/1/2025	7,933,332	0.28
EUR 4,811,000 SoftBank 2.125% 6/7/2024	5,048,858	0.18	USD 950,000 UPL 4.5% 8/3/2028*	836,081	0.03
EUR 2,800,000 SoftBank 3.125% 19/9/2025*	2,887,838	0.10	USD 1,250,000 UPL 4.625% 16/6/2030*	1,029,668	0.03
EUR 1,250,000 SoftBank 3.875% 6/7/2032	1,062,496	0.04	USD 327,000 UPL 5.25% 27/2/2025*	256,360	0.01
USD 2,000,000 Sumitomo Mitsui Financial 1.474% 8/7/2025	1,851,210	0.07		60,443,974	2.16
USD 9,000,000 Sumitomo Mitsui Financial 6.184% 13/7/2043	9,056,693	0.32	蒙古		
USD 300,000 Sumitomo Mitsui Trust Bank 2.55% 10/3/2025	285,679	0.01	USD 2,119,000 Mongolia Government International Bond 5.125% 7/4/2026	1,967,947	0.07
	58,572,522	2.10	USD 1,219,000 Mongolia Government International Bond 8.65% 19/1/2028*	1,223,953	0.04
澤西島				3,191,900	0.11
USD 14,057,780 Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	11,115,135	0.40	荷蘭		
			USD 2,325,560 Greenko Dutch 3.85% 29/3/2026*	2,105,143	0.07
			USD 11,050,000 Majapahit 7.875% 29/6/2037	12,626,061	0.45
			USD 17,267,000 Minejesa Capital 4.625% 10/8/2030*	15,654,349	0.56
			USD 7,250,000 Mong Duong Finance 5.125% 7/5/2029	6,574,300	0.23
			USD 2,250,000 Royal Capital 5% 5/2/2026*	2,189,588	0.08

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 14,250,000	Syngenta Finance 3.375% 16/4/2026	15,005,402	0.54	USD 7,843,000	Continuum Energy Levanter 4.5% 9/2/2027*	7,323,401	0.26
		54,154,843	1.93	USD 8,000,000	Global Prime Capital 5.95% 23/1/2025*	7,768,400	0.28
	巴基斯坦			USD 378,373	JGC Ventures 0% 30/6/2025	76,072	0.00
USD 12,000,000	Pakistan Government International Bond 6% 8/4/2026*	6,272,400	0.22	USD 7,799,520	JGC Ventures 3% 30/6/2025	2,339,856	0.08
USD 5,950,000	Pakistan Government International Bond 6.875% 5/12/2027	3,054,135	0.11	USD 14,482,800	LLPL Capital 6.875% 4/2/2039*	12,858,916	0.46
USD 3,200,000	Pakistan Government International Bond 8.25% 15/4/2024	2,609,936	0.09	USD 800,000	LMIRT Capital 7.25% 19/6/2024*	500,000	0.02
USD 4,255,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	1,893,475	0.07	USD 12,500,000	Medco Bell 6.375% 30/1/2027*	11,624,467	0.42
		13,829,946	0.49	USD 5,050,000	Medco Oak Tree 7.375% 14/5/2026*	4,962,635	0.18
	菲律賓			USD 640,000	Medco Platinum Road 6.75% 30/1/2025*	633,632	0.02
USD 2,367,000	Development Bank of the Philippines 2.375% 11/3/2031*	1,905,991	0.07	USD 950,812	Modernland Overseas 3% 30/4/2027	256,644	0.01
USD 1,400,000	Globe Telecom 2.5% 23/7/2030*	1,125,446	0.04	USD 22,160,728	Modernland Overseas 4% 30/4/2027	6,648,218	0.24
USD 6,189,000	Globe Telecom 3% 23/7/2035	4,562,840	0.16	USD 1,800,000	Oil India International 4% 21/4/2027	1,706,499	0.06
USD 7,000,000	Globe Telecom 4.2% 2/8/2026	6,537,615	0.24	USD 700,000	ONGC Videsh Vankorneft 3.75% 27/7/2026	665,623	0.03
USD 5,200,000	Philippine Government International Bond 1.648% 10/6/2031	4,104,230	0.15	USD 22,703,000	Oversea-Chinese Banking 1.832% 10/9/2030*	20,876,430	0.75
USD 14,250,000	Philippine Government International Bond 3.556% 29/9/2032*	12,791,584	0.46	SGD 13,500,000	Straits Trading 3.25% 13/2/2028	8,788,793	0.31
USD 17,610,000	Philippine Government International Bond 3.7% 1/3/2041*	14,167,597	0.51	USD 6,000,000	TML 4.35% 9/6/2026	5,536,860	0.20
USD 6,450,000	Philippine Government International Bond 3.95% 20/1/2040	5,449,702	0.19	USD 500,000	United Overseas Bank 1.75% 16/3/2031*	449,418	0.02
USD 7,575,000	Philippine Government International Bond 5% 17/7/2033*	7,584,355	0.27			142,242,132	5.09
USD 12,700,000	PLDT 3.45% 23/6/2050*	8,604,250	0.31		韓國		
USD 15,000,000	Rizal Commercial Banking 6.5% 27/8/2025	13,740,600	0.49	USD 7,000,000	Export-Import Bank of Korea 2.125% 18/1/2032*	5,666,080	0.20
		80,574,210	2.89	USD 7,300,000	GS Caltex 1.625% 27/7/2025	6,756,479	0.24
	卡達			USD 8,325,000	GS Caltex 4.5% 5/1/2026*	8,111,339	0.29
USD 13,000,000	Qatar Government International Bond 5.103% 23/4/2048	12,463,360	0.45	USD 2,100,000	Hana Bank 1.25% 16/12/2026*	1,838,918	0.07
	新加坡			USD 8,550,000	Hanwha Life Insurance 3.379% 4/2/2032*	7,684,501	0.28
USD 1,568,000	ABJA Investment 5.95% 31/7/2024	1,563,978	0.05	USD 5,400,000	Hyundai Capital Services 2.5% 24/1/2027*	4,886,838	0.17
USD 3,000,000	Bakrie Telecom 11.5% 7/5/2015***	13,830	0.00	USD 6,550,000	KB 2.125% 1/11/2026	5,803,791	0.21
USD 19,812,000	BOC Aviation 1.75% 21/1/2026*	18,108,069	0.65	USD 4,900,000	KB Capital 1.5% 28/10/2025	4,423,769	0.16
USD 2,000,000	BOC Aviation 2.625% 17/1/2025*	1,912,070	0.07	USD 7,100,000	KB Kookmin Card 4% 9/6/2025	6,864,315	0.25
USD 2,400,000	BOC Aviation 3.25% 29/4/2025	2,298,012	0.08	USD 10,600,000	Kia 1.75% 16/10/2026*	9,421,507	0.34
USD 1,000,000	BOC Aviation 3.5% 10/10/2024	972,815	0.03	USD 7,900,000	Kia 2.75% 14/2/2027	7,207,436	0.26
USD 7,805,000	BOC Aviation 6.941% 21/5/2025	7,798,171	0.28	USD 21,210,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	20,473,589	0.73
USD 10,600,000	BPRL International Singapore 4.375% 18/1/2027	10,127,293	0.36	USD 10,000,000	Kodit Global 2023-1 4.954% 25/5/2026	9,860,100	0.35
USD 6,424,000	Continuum Energy Aura 9.5% 24/2/2027	6,432,030	0.23	USD 7,200,000	Kookmin Bank 4.35% 2/7/2024	7,025,436	0.25
				USD 3,000,000	Korea Development Bank/The 4.25% 8/9/2032	2,850,690	0.10
				USD 3,000,000	Korea Development Bank/The 4.375% 15/2/2033*	2,867,475	0.11
				USD 5,000,000	Korea Electric Power 4% 14/6/2027	4,812,875	0.17
				USD 1,900,000	Korea Gas 3.5% 21/7/2025	1,834,764	0.07
				USD 1,900,000	Korea Hydro & Nuclear Power 3.25% 15/6/2025*	1,823,829	0.07
				USD 20,000,000	Korea Hydro & Nuclear Power 5% 18/7/2028*	19,882,505	0.71
				USD 14,800,000	Korea Ocean Business 4.5% 3/5/2028*	14,329,641	0.51
				USD 4,165,000	Korea Water Resources 3.5% 27/4/2025	4,025,972	0.14
				USD 7,512,000	KT 4% 8/8/2025*	7,298,284	0.26
				USD 300,000	LG Chem 1.375% 7/7/2026	266,814	0.01

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %	
USD 10,000,000	LG Chem 2.375% 7/7/2031*	8,047,591	0.29	USD 3,200,000	Thaioil Treasury Center 3.5% 17/10/2049	1,975,824	0.07	
USD 4,500,000	LOTTE Property & Development 4.5% 1/8/2025*	4,398,255	0.16	USD 3,200,000	Thaioil Treasury Center 3.75% 18/6/2050	2,055,808	0.07	
USD 10,000,000	Mirae Asset 2.625% 30/7/2025*	9,291,550	0.33	USD 2,600,000	Thaioil Treasury Center 4.625% 20/11/2028*	2,470,364	0.09	
USD 2,000,000	NAVER 1.5% 29/3/2026	1,796,000	0.06	USD 6,000,000	TMBThanachart Bank 4.9% 2/12/2024*	5,782,500	0.21	
USD 1,600,000	NongHyup Bank 1.25% 20/7/2025	1,477,824	0.05			84,611,035	3.03	
USD 7,000,000	NongHyup Bank 4% 6/1/2026	6,769,945	0.24	阿拉伯聯合大公國				
USD 5,900,000	POSCO 5.625% 17/1/2026*	5,905,457	0.21	USD 7,500,000	Masdar Abu Dhabi Future Energy 4.875% 25/7/2033	7,328,738	0.26	
USD 13,300,000	POSCO 5.75% 17/1/2028*	13,397,223	0.48	USD 6,850,000	MDGH GMTN RSC 5.084% 22/5/2053*	6,488,258	0.23	
USD 14,750,000	Shinhan Bank 3.875% 24/3/2026*	13,945,977	0.50			13,816,996	0.49	
USD 10,000,000	Shinhan Card 2.5% 27/1/2027	9,023,400	0.32	英國				
USD 5,700,000	Shinhan Financial 2.875% 12/5/2026*	5,032,502	0.18	USD 4,900,000	HSBC 5.887% 14/8/2027*	4,882,922	0.18	
USD 15,000,000	Shinhan Financial 5% 24/7/2028	14,746,666	0.53	USD 5,000,000	HSBC 6.161% 9/3/2029	5,035,210	0.18	
USD 8,146,000	SK Hynix 1.5% 19/1/2026	7,332,459	0.26	USD 4,765,000	HSBC 6.332% 9/3/2044	4,814,139	0.17	
USD 8,500,000	SK Hynix 2.375% 19/1/2031*	6,590,772	0.24	USD 9,300,000	HSBC 6.375% 30/3/2025*	8,977,058	0.32	
USD 8,600,000	SK Hynix 6.25% 17/1/2026*	8,635,518	0.31	USD 10,000,000	HSBC 6.547% 20/6/2034*	9,789,158	0.35	
USD 9,325,000	SK Hynix 6.375% 17/1/2028*	9,436,620	0.34	USD 4,900,000	HSBC 6.905% 14/8/2027	4,921,871	0.18	
USD 2,500,000	SK Hynix 6.5% 17/1/2033	2,534,388	0.09	USD 3,675,000	HSBC 8% 7/3/2028	3,675,225	0.13	
USD 3,690,000	SK On 5.375% 11/5/2026*	3,675,960	0.13	EUR 3,750,000	Jaguar Land Rover Automotive 5.875% 15/11/2024*	4,092,020	0.15	
USD 19,100,000	Tongyang Life Insurance 5.25% 22/9/2025*	17,012,847	0.61	USD 8,774,000	Standard Chartered 2.678% 29/6/2032	6,907,656	0.25	
		315,067,901	11.28	USD 1,640,000	Standard Chartered 4.644% 1/4/2031	1,515,130	0.05	
斯里蘭卡				USD 10,000,000	Standard Chartered 6.17% 9/1/2027*	10,028,450	0.36	
USD 16,000,000	Sri Lanka Government International Bond 5.75% 18/4/2023***	7,495,520	0.27	USD 23,500,000	Standard Chartered 6.296% 6/7/2034*	23,404,757	0.84	
USD 270,000	Sri Lanka Government International Bond 6.125% 3/6/2025	128,685	0.01	USD 20,000,000	Standard Chartered 6.301% 9/1/2029*	20,167,100	0.72	
USD 3,110,000	Sri Lanka Government International Bond 6.35% 28/6/2024	1,451,126	0.05	USD 19,299,000	Vedanta Resources Finance II 8.95% 11/3/2025	12,659,179	0.45	
USD 4,729,000	Sri Lanka Government International Bond 6.825% 18/7/2026	2,236,273	0.08	USD 1,000,000	Vedanta Resources Finance II 13.875% 21/1/2024	860,750	0.03	
USD 4,051,000	Sri Lanka Government International Bond 6.85% 14/3/2024	1,887,442	0.07			121,730,625	4.36	
USD 17,370,000	Sri Lanka Government International Bond 6.85% 3/11/2025	8,212,970	0.29	美國				
USD 800,000	Sri Lanka Government International Bond 7.55% 28/3/2030	362,416	0.01	USD 10,125,000	Hanwha Energy USA 4.125% 5/7/2025	9,808,746	0.35	
		21,774,432	0.78	USD 20,000,000	Hanwha Q Cells Americas 5% 27/7/2028	19,797,047	0.71	
泰國				USD 6,000,000	Nissan Motor Acceptance 2.75% 9/3/2028	5,059,730	0.18	
USD 7,800,000	Bangkok Bank 3.466% 23/9/2036*	6,273,228	0.22	USD 10,700,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	8,766,510	0.31	
USD 20,844,000	Kasikornbank 3.343% 2/10/2031	18,704,051	0.67	USD 4,500,000	SK Battery America 1.625% 26/1/2024*	4,408,942	0.16	
USD 2,350,000	Kasikornbank 4% 10/2/2027*	2,027,657	0.07			47,840,975	1.71	
USD 8,000,000	Kasikornbank 5.458% 7/3/2028*	7,990,760	0.29	越南				
USD 28,665,000	Minor International 2.7% 19/4/2026*	26,169,712	0.94	USD 2,649,000	BIM Land JSC 7.375% 7/5/2026	1,885,280	0.07	
USD 2,498,000	Muang Thai Life Assurance 3.552% 27/1/2037	2,219,723	0.08	總債券				
USD 11,150,000	Thaioil Treasury Center 2.5% 18/6/2030*	8,941,408	0.32	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額			2,671,138,228	93.11
							2,671,138,228	95.60

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %
其他可轉讓證券		
債券		
CNH 2,989,562 香港 China City Construction International 5.35% 3/7/2017******	-	0.00
總債券	-	0.00
其他可轉讓證券總額	-	0.00
普通股 / 優先股 (股份) 總額	2,671,138,228	95.60
其他淨資產	122,872,149	4.40
淨資產總額 (美金)	2,794,010,377	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
CNH	25,882,165	USD	3,607,371	BNP Paribas	20/9/2023	(46,912)
CNH	24,700,000	USD	3,390,515	Goldman Sachs	20/9/2023	7,320
CNH	12,500,000	USD	1,715,609	BNY Mellon	20/9/2023	3,944
HKD	9,800,000	USD	1,250,575	Standard Chartered Bank	20/9/2023	(74)
IDR	209,000,000,000	USD	13,965,920	HSBC Bank	17/10/2023	(252,287)
IDR	241,312,650,000	USD	15,818,594	BNP Paribas	17/10/2023	15,250
INR	110,000,000	USD	1,327,941	Bank of America	20/9/2023	733
JPY	205,000,000	USD	1,415,651	Nomura	20/9/2023	(9,433)
KRW	10,000,000,000	USD	7,610,350	Deutsche Bank	13/12/2023	(11,129)
MYR	120,946,500	USD	26,575,808	Goldman Sachs	17/10/2023	(431,916)
MYR	120,946,500	USD	26,581,648	Barclays	17/10/2023	(437,757)
SGD	1,500,000	USD	1,108,692	HSBC Bank	20/9/2023	1,817
SGD	1,500,000	USD	1,109,799	JP Morgan	20/9/2023	710
USD	7,840,063	KRW	10,000,000,000	Bank of America	13/12/2023	240,842
USD	55,302,472	MYR	241,893,000	Barclays	17/10/2023	3,014,690
USD	30,303,678	IDR	450,312,650,000	HSBC Bank	17/10/2023	756,200
USD	3,183,235	JPY	450,000,000	Morgan Stanley	20/9/2023	96,414
USD	3,043,752	HKD	23,746,472	Goldman Sachs	20/9/2023	13,651
USD	66,300,091	EUR	60,300,000	Goldman Sachs	20/9/2023	827,199
USD	11,319,933	SGD	15,145,120	Goldman Sachs	20/9/2023	107,410
USD	31,935,887	INR	2,646,000,000	Deutsche Bank	20/9/2023	(24,758)
USD	29,478,929	CNH	213,000,000	HSBC Bank	20/9/2023	177,756
USD	4,348,401	EUR	4,000,000	Citigroup	20/9/2023	5,257
USD	1,087,568	EUR	1,000,000	RBS	20/9/2023	1,782
USD	148,346	SGD	200,000	Citigroup	20/9/2023	278
未實現淨增值						4,056,987
澳幣避險股份類別						
AUD	144,910,477	USD	94,382,006	BNY Mellon	15/9/2023	(477,804)
USD	3,642,717	AUD	5,649,396	BNY Mellon	15/9/2023	(18,164)
未實現淨減值						(495,968)
加拿大幣避險股份類別						
CAD	51,934,730	USD	38,621,257	BNY Mellon	15/9/2023	(225,805)
USD	1,885,588	CAD	2,545,884	BNY Mellon	15/9/2023	3,410
未實現淨減值						(222,395)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
瑞士法郎避險股份類別						
CHF	62,427,401	USD	71,483,399	BNY Mellon	15/9/2023	(715,548)
USD	7,401,929	CHF	6,491,194	BNY Mellon	15/9/2023	43,531
未實現淨減值						(672,017)
離岸人民幣避險股份類別						
CNY	334,710,103	USD	46,387,177	BNY Mellon	15/9/2023	(354,753)
USD	2,372,864	CNY	17,207,963	BNY Mellon	15/9/2023	6,272
未實現淨減值						(348,481)
歐元避險股份類別						
EUR	252,933,692	USD	277,531,531	BNY Mellon	15/9/2023	(2,964,562)
USD	48,984,935	EUR	45,094,358	BNY Mellon	15/9/2023	33,946
未實現淨減值						(2,930,616)
英鎊避險股份類別						
GBP	89,274,024	USD	113,591,694	BNY Mellon	15/9/2023	(417,794)
USD	4,216,348	GBP	3,316,095	BNY Mellon	15/9/2023	12,490
未實現淨減值						(405,304)
港幣避險股份類別						
HKD	1,206,237,715	USD	154,562,382	BNY Mellon	15/9/2023	(681,007)
USD	7,147,219	HKD	55,904,346	BNY Mellon	15/9/2023	15,435
未實現淨減值						(665,572)
紐元避險股份類別						
NZD	35,449,328	USD	21,417,562	BNY Mellon	15/9/2023	(333,530)
USD	1,698,967	NZD	2,860,439	BNY Mellon	15/9/2023	(2,322)
未實現淨減值						(335,852)
新加坡幣避險股份類別						
USD	13,596	SGD	18,406	BNY Mellon	5/9/2023	(22)
SGD	366,525,575	USD	272,301,072	BNY Mellon	15/9/2023	(1,008,941)
USD	7,063,395	SGD	9,573,806	BNY Mellon	15/9/2023	(22,849)
未實現淨減值						(1,031,812)
南非幣避險股份類別						
USD	226,237	ZAR	4,310,451	BNY Mellon	15/9/2023	(2,945)
ZAR	89,030,139	USD	4,720,329	BNY Mellon	15/9/2023	13,262
未實現淨增值						10,317
未實現淨減值總額 (美金曝險部位 - 美金 1,514,692,601)						(3,040,713)

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	曝險部位 (美金)	未實現增值 / (減值) (美金)
(20)	JPY	Japanese 10 Year Bond (OSE)	2023 年 9 月	20,108,793	(60,210)
(282)	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	31,271,156	(251,156)
(520)	USD	US Ultra 10 Year Note	2023 年 12 月	60,311,875	(536,234)
648	USD	US Ultra Bond (CBT)	2023 年 12 月	83,895,750	922,725
1,159	USD	US Treasury 2 Year Note (CBT)	2023 年 12 月	236,055,702	575,716
149	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	15,913,898	94,289
合計				447,557,174	745,130

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (美金)
CDS	EUR (20,000,000)	Fund provides default protection on HSBC; and receives Fixed 1%	Deutsche Bank	20/6/2028	50,372	223,611
CDS	USD (12,250,000)	Fund provides default protection on Philippines; and receives Fixed 1%	Goldman Sachs	20/12/2027	88,799	151,680
CDS	USD (39,400,000)	Fund provides default protection on Indonesia; and receives Fixed 1%	Goldman Sachs	20/12/2027	249,773	404,344
CDS	USD (45,000,000)	Fund provides default protection on Indonesia; and receives Fixed 1%	Goldman Sachs	20/6/2028	75,718	356,505
CDS	USD (20,000,000)	Fund provides default protection on ITRAXX.AUST.39.V1; and receives Fixed 1%	Goldman Sachs	20/6/2028	57,843	190,780
CDS	USD (97,000,000)	Fund provides default protection on ITRX ASIAXJ IG S39; and receives Fixed 1%	Goldman Sachs	20/6/2028	34,937	(1,189,445)
合計（美金曝險部位 - 美金 235,357,000）					557,442	137,475

CDS: 信用違約交換

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
166	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,700	15/9/2023	(173,916)	29,631
214	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	15/9/2023	(191,873)	24,557
105	Put	S&P 500 Index	Exchange Traded	USD 4,300	20/10/2023	(780,207)	232,575
93	Put	S&P 500 Index	Exchange Traded	USD 4,350	20/10/2023	(317,176)	259,470
380	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	17/11/2023	29,906	360,960
87	Put	S&P 500 Index	Exchange Traded	USD 4,100	17/11/2023	(198,331)	175,305
合計（美金曝險部位 - 美金 21,729,251）						(1,631,597)	1,082,498

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
(380)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,500	15/9/2023	79,647	(2,423)
(105)	Put	S&P 500 Index	Exchange Traded	USD 4,000	20/10/2023	422,637	(70,350)
(93)	Put	S&P 500 Index	Exchange Traded	USD 4,100	20/10/2023	196,977	(88,350)
(380)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,600	17/11/2023	6,637	(70,254)
(87)	Put	S&P 500 Index	Exchange Traded	USD 3,700	17/11/2023	66,736	(63,510)
合計（美金曝險部位 - 美金 6,771,740）						772,634	(294,887)

至 2023 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
USD 132,300,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.ASIA.XJ.IG.39.V1 quarterly from 20/6/2023; and pays 1% Fixed	Deutsche Bank	20/9/2023	(249,081)	412,419
EUR 67,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2023; and pays 5% Fixed	Deutsche Bank	20/9/2023	(488,726)	46,029
合計（美金曝險部位 - 美金 104,743,706）				(737,807)	458,448

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

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 (歐元)	市場價值 (美金)
USD (147,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.ASIA.XJ.IG.39.V1 quarterly from 20/6/2023; and pays 1% Fixed	Deutsche Bank	20/9/2023	243,129	(28,821)
EUR (67,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2023; and pays 5% Fixed	Deutsche Bank	20/9/2023	254,025	(21,765)
合計（美金曝險部位 - 美金 52,730,965）				497,154	(50,586)

貝萊德中國基金（基金之配息來源可能為本金）（China Fund）

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			14,799,000 CMOOC	8,849,612	0.87
			3,474,115 CMOOC	2,736,181	0.27
基金			840,318 Contemporary Amperex Technology	27,322,008	2.68
美國			1,662,800 Ganfeng Lithium	7,950,425	0.78
607,300 iShares Gold Trust ⁻	22,354,713	2.19	3,882,600 Haier Smart Home	12,004,759	1.17
總基金數	22,354,713	2.19	71,845 Kweichow Moutai	18,239,353	1.79
普通股（股份）			6,448,500 Ping An Insurance of China*	38,602,315	3.78
開曼群島			18,559,000 Postal Savings Bank of China	9,157,661	0.90
8,305,512 Alibaba	95,519,490	9.36	1,120,736 Shenzhen Inovance Technology	10,518,234	1.03
52,417 Alibaba	4,862,201	0.48	303,762 Shenzhen Mindray Bio-Medical Electronics	11,273,096	1.10
63,932 Baidu*	9,125,654	0.90	1,154,237 Sungrow Power Supply	15,825,370	1.55
1,253,666 Baidu	22,282,487	2.18	1,534,000 Tsingtao Brewery	12,781,741	1.25
3,123,000 China Mengniu Dairy	10,512,232	1.03	1,045,600 WuXi AppTec	11,713,028	1.15
2,162,000 China Resources Land	9,138,150	0.90	6,777,300 Zhejiang Sanhua Intelligent Controls	27,666,814	2.71
455,400 China Resources Mixc Lifestyle Services	1,965,490	0.19		370,748,063	36.33
1,308,700 ENN Energy	10,262,054	1.01	香港		
4,072,500 Longfor*	8,578,082	0.84	1,724,600 AIA	15,656,238	1.53
3,239,638 Meituan	53,078,503	5.20	2,418,000 China Resources Beer	14,212,690	1.39
97,340 NetEase	10,173,977	1.00	13,670,000 Lenovo	15,460,060	1.52
1,873,000 NetEase	39,117,467	3.83		45,328,988	4.44
475,960 New Oriental Education & Technology	25,825,590	2.53	荷蘭		
297,946 PDD	29,636,689	2.91	152,997 Prosus	10,694,952	1.05
5,345,200 Sands China*	18,094,539	1.77	台灣		
1,936,586 Tencent	80,248,920	7.87	224,000 Asia Vital Components	2,352,784	0.23
1,699,712 Tencent Music Entertainment	11,668,523	1.14	271,000 eMemory Technology	15,444,855	1.51
839,222 Trip.com*	33,199,622	3.25	915,000 Lotes	24,852,788	2.44
191,900 Trip.com	7,570,322	0.74	100,000 Wiwynn	4,898,494	0.48
	480,859,992	47.13		47,548,921	4.66
中國			美國		
432,668 Asymchem Laboratories Tianjin	7,912,535	0.78	534,994 Yum China	28,747,351	2.82
996,500 BYD	31,230,449	3.06	普通股（股份）總額	983,928,267	96.43
82,628,000 China Construction Bank	44,248,197	4.34	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,006,282,980	98.62
45,782,000 China Datang Renewable Power	11,382,782	1.11	普通股/優先股（股份）總額	1,006,282,980	98.62
2,402,500 China Merchants Bank	9,496,075	0.93	其他淨資產	14,049,722	1.38
15,398,000 China Oilfield Services	17,453,604	1.71	淨資產總額（美金）	1,020,332,702	100.00
30,980,000 China Petroleum & Chemical	18,130,641	1.78			
4,012,500 CITIC	7,837,776	0.77			
2,757,885 CITIC	8,415,407	0.82			

⁻ 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

貝萊德中國基金（基金之配息來源可能為本金）（China Fund）續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	58,290,514	USD	37,941,961	BNY Mellon	15/9/2023	(168,830)
USD	6,276,835	AUD	9,710,908	BNY Mellon	15/9/2023	(15,960)
未實現淨減值						(184,790)
離岸人民幣避險股份類別						
CNY	251,481,154	USD	34,803,204	BNY Mellon	15/9/2023	(217,222)
USD	4,419,717	CNY	32,135,788	BNY Mellon	15/9/2023	125
未實現淨減值						(217,097)
歐元避險股份類別						
EUR	67,137,515	USD	73,618,676	BNY Mellon	15/9/2023	(738,954)
USD	9,794,321	EUR	8,977,553	BNY Mellon	15/9/2023	48,954
未實現淨減值						(690,000)
英鎊避險股份類別						
GBP	26,216,990	USD	33,345,376	BNY Mellon	15/9/2023	(109,742)
USD	4,577,597	GBP	3,602,507	BNY Mellon	15/9/2023	10,652
未實現淨減值						(99,090)
新加坡幣避險股份類別						
SGD	25,727,619	USD	19,107,040	BNY Mellon	15/9/2023	(64,167)
USD	2,630,225	SGD	3,558,979	BNY Mellon	15/9/2023	(4,028)
未實現淨減值						(68,195)
未實現淨減值總額 (美金曝險部位 - 美金 224,998,435)						(1,259,172)

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現減值 (美金)
9,648,900	中國 CMOC	Goldman Sachs	(121,393)
54,720	Contemporary Amperex Technology	HSBC Bank	(90,838)
			(212,231)
合計 (美金曝險部位 - 美金 9,360,280)			(212,231)

至 2023 年 8 月 31 日止之產業明細

產業	淨資產 %
通訊	35.08
金融	15.00
週期性消費品	11.50
非週期性消費品	11.02
科技	8.57
工業	6.18
能源	5.04
投資基金	2.19
公共事業	2.12
基本材料	1.92
其他淨資產	1.38
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	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			1,774,425 BE Semiconductor Industries*	190,573,245	3.58
			476,185 Ferrari	140,760,286	2.65
			792,126 IMCD*	101,352,522	1.91
普通股 (股份)			4,827,873 STMicroelectronics	212,112,600	3.99
				1,168,524,458	21.97
比利時			西班牙		
1,856,861 Azelis	37,582,867	0.71	19,564,767 CaixaBank*	73,993,949	1.39
丹麥			瑞典		
1,168,134 DSV*	203,549,524	3.82	3,624,936 Atlas Copco	44,592,246	0.84
3,003,748 Novo Nordisk	515,064,778	9.68	3,668,283 Epiroc*	65,270,784	1.22
929,897 Pandora	88,848,544	1.67	2,414,226 EQT*	45,017,139	0.85
	807,462,846	15.17		154,880,169	2.91
法國			瑞士		
1,924,573 BNP Paribas	115,570,609	2.17	401,949 Bachem*	34,648,119	0.65
2,247,998 Cie de Saint-Gobain	134,947,320	2.54	607,232 Cie Financiere Richemont	79,814,442	1.50
88,737 Hermes International	170,144,324	3.20	434,951 Lonza*	223,141,766	4.20
523,970 LVMH Moet Hennessy Louis Vuitton	416,032,180	7.82	335,921 Nestle	37,419,072	0.70
162,605 Sartorius Stedim Biotech	42,700,073	0.80	457,716 Sika*	119,894,283	2.25
731,407 Schneider Electric	116,644,788	2.19	546,649 Straumann*	76,728,993	1.44
5,863,596 Societe Generale*	154,476,436	2.90		571,646,675	10.74
	1,150,515,730	21.62	英國		
德國			1,307,083 Allfunds	7,156,279	0.13
14,188,566 Commerzbank	144,794,316	2.72	1,715,380 Ashtead	111,476,385	2.10
589,496 CTS Eventim*	33,896,020	0.64		118,632,664	2.23
85,360 Hypoport	14,588,024	0.27	普通股 (股份) 總額	5,171,828,940	97.19
493,993 MTU Aero Engines*	107,196,481	2.01	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	5,171,828,940	97.19
29,475 Rational*	20,765,138	0.39			
884,262 Siemens	123,213,067	2.32	其他可轉讓證券		
	444,453,046	8.35	普通股 (股份)		
愛爾蘭			丹麥		
14,646,853 AIB	61,604,664	1.16	997,833 Coloplast**	101,097,470	1.90
13,590,723 Bank of Ireland	124,735,655	2.34	普通股 (股份) 總額	101,097,470	1.90
326,395 Kingspan	25,393,531	0.48	其他可轉讓證券總額	101,097,470	1.90
703,066 Linde	251,956,583	4.73	普通股 / 優先股 (股份) 總額	5,272,926,410	99.09
	463,690,433	8.71	其他淨資產	48,273,796	0.91
義大利			淨資產總額 (歐元)	5,321,200,206	100.00
7,929,954 UniCredit*	180,446,103	3.39			
荷蘭					
27,398 Adyen	21,345,782	0.40			
348,620 ASM International*	156,565,242	2.94			
563,308 ASML	345,814,781	6.50			

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
英鎊避險股份類別						
EUR	20,680,529	GBP	17,748,139	BNY Mellon	15/9/2023	(46,417)
GBP	257,985,880	EUR	299,230,832	BNY Mellon	15/9/2023	2,055,445
未實現淨增值						2,009,028
美金避險股份類別						
EUR	45,268,553	USD	49,317,144	BNY Mellon	15/9/2023	(163,217)
USD	589,807,210	EUR	537,716,024	BNY Mellon	15/9/2023	5,626,085
未實現淨增值						5,462,868
未實現淨增值總額 (歐元曝險部位 - 歐元 911,265,819)						7,471,896

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現減值 (歐元)
愛爾蘭			
1,168,114	Bank of Ireland	HSBC Bank	(471,918)
1,500,971	Bank of Ireland	JP Morgan	(606,392)
			(1,078,310)
合計 (歐元曝險部位 - 歐元 24,496,862)			(1,078,310)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
週期性消費品	20.49
非週期性消費品	20.37
工業	17.67
科技	17.01
金融	16.92
基本材料	4.73
醫療保健	1.90
其他淨資產	0.91
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	100.00

貝萊德新興歐洲基金 (Emerging Europe Fund)⁽³⁾

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			土耳其		
普通股 (股份)			1,197,356 BIM Birlesik Magazalar	10,540,472	3.97
加拿大			666,507 D-MARKET Elektronik Hizmetler ve Ticaret	918,413	0.35
455,585 Eldorado Gold*	4,003,683	1.51	1,465,891 Turkiye Petrol Rafinerileri	7,243,518	2.72
捷克共和國			17,000,000 Yapi ve Kredi Bankasi	9,359,201	3.52
194,968 CEZ*	7,683,180	2.89		28,061,604	10.56
希臘			普通股 (股份) 總額	218,857,891	82.33
5,364,802 Eurobank Ergasias Services and	8,685,614	3.27	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	218,857,891	82.33
460,515 Hellenic Telecommunications Organization*	6,410,369	2.41	其他可轉讓證券		
891,983 National Bank of Greece	5,617,709	2.11	普通股 / 優先股 (股份)		
638,955 OPAP*	9,993,256	3.76	賽普勒斯		
1,774,139 Piraeus Financial	5,730,469	2.16	1,763,131 Fix Price**	2,843,903	1.07
	36,437,417	13.71	501,349 Ozon**	4,621	0.00
匈牙利			602,250 TCS**	8,414,938	3.17
912,477 MOL Hungarian Oil & Gas	6,425,516	2.42		11,263,462	4.24
382,316 OTP Bank	14,466,343	5.44	荷蘭		
488,524 Richter Gedeon*	11,471,305	4.31	656,602 X5 Retail**	2,148,437	0.81
	32,363,164	12.17	705,032 Yandex**	2,574	0.00
以色列				2,151,011	0.81
627,543 Teva Pharmaceutical Industries	5,636,604	2.12	俄羅斯聯邦		
澤西島			215,510 Beluga**	21	0.00
271,615 Wizz Air*	7,295,991	2.74	14,772,829 Gazprom**	1,419	0.00
哈薩克			909,617 LUKOIL**	88	0.00
482,039 Halyk Savings Bank of Kazakhstan JSC	6,504,523	2.44	319,852 Magnit**	31	0.00
124,728 Kaspi.KZ JSC	11,956,098	4.50	4 Magnit**	-	0.00
	18,460,621	6.94	1,738,859 Magnitogorsk Iron & Steel Works**	167	0.00
盧森堡			400,708 MMC Norilsk Nickel**	4	0.00
557,861 Allegro.eu*	4,117,509	1.55	2,595,735 Novatek**	249	0.00
699,004 InPost	7,608,659	2.86	3,198,945 Novolipetsk Steel**	307	0.00
	11,726,168	4.41	60,541 PhosAgro**	6	0.00
波蘭			1,169 PhosAgro**	11	0.00
848,500 Bank Polska Kasa Opieki*	20,505,375	7.72	2 PhosAgro**	-	0.00
174,847 KGHM Polska Miedz	4,473,902	1.68	2,124,338 Rosneft Oil**	204	0.00
943,548 ORLEN	13,286,599	5.00	16,322,530 Sberbank of Russia**	1,568	0.00
1,313,532 Powszechna Kasa Oszczednosci Bank Polski*	11,004,457	4.14	3,538,428 Tatneft**	340	0.00
1,507,705 Powszechny Zaklad Ubezpieczen	13,987,425	5.26	89,700 Tatneft**	51	0.00
4,092,866 Tauron Polska Energia	3,931,701	1.48	1,347,649 Tatneft**	129	0.00
	67,189,459	25.28		4,595	0.00
			普通股 / 優先股 (股份) 總額	13,419,068	5.05
			其他可轉讓證券總額	13,419,068	5.05
			普通股 / 優先股 (股份) 總額	232,276,959	87.38
			其他淨資產	33,556,078	12.62
			淨資產總額 (歐元)	265,833,037	100.00

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。
404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

貝萊德新興歐洲基金 (Emerging Europe Fund)⁽³⁾ 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (歐元)
英鎊避險股份類別						
EUR	5,550	GBP	4,763	BNY Mellon	15/9/2023	(13)
GBP	77,084	EUR	89,395	BNY Mellon	15/9/2023	627
未實現淨增值						614
新加坡幣避險股份類別						
EUR	22,954	SGD	33,872	BNY Mellon	15/9/2023	(142)
SGD	545,852	EUR	369,631	BNY Mellon	15/9/2023	2,562
未實現淨增值						2,420
未實現淨增值總額 (歐元曝險部位 - 歐元 490,939)						3,034

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (歐元)	未實現減值 (歐元)
9,226	TRY	Bist 30 Index	2023 年 10 月	28,225,035	(156,422)
合計				28,225,035	(156,422)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
金融	39.23
非週期性消費品	11.21
能源	10.14
週期性消費品	7.57
科技	4.50
公共事業	4.37
通訊	4.31
基本材料	3.19
工業	2.86
其他淨資產	12.62
	100.00

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。
404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 4,022,000 Bahrain Government International Bond 7.5% 20/9/2047*	3,714,779	0.38
基金			USD 1,300,000 Bahrain Government International Bond 7.75% 18/4/2035	1,334,503	0.13
盧森堡				29,647,669	3.02
3,120,000 BlackRock Global Funds - Emerging Markets Corporate Bond Fund*	45,988,800	4.68			
總基金數	45,988,800	4.68	貝南		
債券			EUR 2,383,000 Benin Government International Bond 4.95% 22/1/2035	1,825,775	0.19
安哥拉			巴西		
USD 1,875,000 Angolan Government International Bond 8% 26/11/2029	1,552,294	0.16	USD 1,500,000 Banco Nacional de Desenvolvimento Economico e Social 5.75% 26/9/2023	1,499,250	0.15
USD 8,141,000 Angolan Government International Bond 8.75% 14/4/2032	6,706,922	0.68	USD 6,259,000 Brazilian Government International Bond 4.25% 7/1/2025	6,144,930	0.63
USD 4,449,000 Angolan Government International Bond 9.375% 8/5/2048	3,398,168	0.35	USD 1,318,000 Brazilian Government International Bond 4.625% 13/1/2028*	1,282,875	0.13
	11,657,384	1.19	USD 5,685,000 Brazilian Government International Bond 5% 27/1/2045	4,446,153	0.45
阿根廷			USD 9,416,000 Brazilian Government International Bond 6% 20/10/2033	9,190,016	0.94
USD 10,073,301 Argentine Republic Government International Bond 0.75% 9/7/2030	3,402,056	0.35		22,563,224	2.30
USD 1,646,471 Argentine Republic Government International Bond 1% 9/7/2029	537,943	0.05	開曼群島		
USD 18,266,680 Argentine Republic Government International Bond 3.625% 9/7/2035	5,480,643	0.56	USD 2,800,000 DP World Crescent 3.75% 30/1/2030	2,585,436	0.26
USD 19,842,701 Argentine Republic Government International Bond 3.625% 9/7/2046	5,971,165	0.61	USD 7,950,000 Gaci First Investment 4.875% 14/2/2035	7,513,704	0.77
USD 10,400,070 Argentine Republic Government International Bond 4.25% 9/1/2038	3,666,597	0.37	USD 2,980,000 Gaci First Investment 5% 13/10/2027	2,947,160	0.30
	19,058,404	1.94	USD 3,035,000 Sharjah Sukuk Program 3.854% 3/4/2026	2,919,795	0.30
亞塞拜然			USD 1,516,000 Sharjah Sukuk Program 4.226% 14/3/2028*	1,442,504	0.14
USD 2,173,000 Southern Gas Corridor CJSC 6.875% 24/3/2026	2,200,054	0.22		17,408,599	1.77
巴林			智利		
USD 3,130,000 Bahrain Government International Bond 5.45% 16/9/2032*	2,816,484	0.29	USD 1,700,000 Chile Government International Bond 2.45% 31/1/2031*	1,448,800	0.15
USD 4,012,000 Bahrain Government International Bond 5.625% 30/9/2031	3,699,024	0.38	USD 2,208,000 Chile Government International Bond 2.55% 27/1/2032	1,857,215	0.19
USD 5,223,000 Bahrain Government International Bond 6% 19/9/2044	4,216,397	0.43	USD 1,975,000 Chile Government International Bond 2.55% 27/7/2033*	1,587,090	0.16
USD 604,000 Bahrain Government International Bond 6.25% 25/1/2051*	483,517	0.05	USD 9,966,000 Chile Government International Bond 3.5% 31/1/2034*	8,639,376	0.88
USD 7,305,000 Bahrain Government International Bond 6.75% 20/9/2029	7,306,534	0.74	USD 1,089,000 Chile Government International Bond 3.5% 25/1/2050	788,975	0.08
USD 3,495,000 Bahrain Government International Bond 7% 26/1/2026	3,556,582	0.36	USD 560,000 Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030*	506,257	0.05
USD 2,455,000 Bahrain Government International Bond 7.375% 14/5/2030	2,519,849	0.26	USD 1,660,000 Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	1,351,671	0.14
			USD 2,915,000 Empresa Nacional del Petroleo 3.75% 5/8/2026	2,742,243	0.28
			USD 2,300,000 Empresa Nacional del Petroleo 6.15% 10/5/2033	2,276,609	0.23
			USD 2,372,000 Inversiones CMPC 6.125% 23/6/2033*	2,366,865	0.24
			USD 2,580,000 Nacional del Cobre de Chile 3% 30/9/2029	2,239,633	0.23
			USD 1,051,000 Nacional del Cobre de Chile 3.625% 1/8/2027	975,917	0.10

* 交叉傘型持股及投資關聯方基金，詳見附註 10。
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貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金) (Emerging Markets Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,010,000	Nacional del Cobre de Chile 3.7% 30/1/2050*	1,409,522	0.14	USD 5,466,000	多明尼加共和國 Dominican Republic International Bond 4.5% 30/1/2030	4,779,798	0.49
USD 7,990,000	Nacional del Cobre de Chile 5.125% 2/2/2033*	7,660,253	0.78	USD 3,273,000	Dominican Republic International Bond 4.875% 23/9/2032	2,776,617	0.28
		35,850,426	3.65	USD 2,645,000	Dominican Republic International Bond 6% 19/7/2028	2,561,696	0.26
	哥倫比亞			USD 10,405,000	Dominican Republic International Bond 6% 22/2/2033*	9,600,849	0.98
USD 3,929,000	Colombia Government International Bond 3% 30/1/2030*	3,123,535	0.32	USD 2,271,000	Dominican Republic International Bond 6.4% 5/6/2049*	1,893,446	0.19
USD 5,119,000	Colombia Government International Bond 3.125% 15/4/2031	3,948,029	0.40	USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	1,047,879	0.11
USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,342,599	0.34	USD 3,600,000	Dominican Republic International Bond 7.05% 3/2/2031	3,577,086	0.36
USD 1,530,000	Colombia Government International Bond 4.5% 15/3/2029*	1,365,097	0.14			26,237,371	2.67
USD 15,096,000	Colombia Government International Bond 5% 15/6/2045*	10,624,640	1.08		厄瓜多		
USD 5,725,000	Colombia Government International Bond 5.2% 15/5/2049*	4,033,749	0.41	USD 5,724,827	Ecuador Government International Bond 2.5% 31/7/2040	1,916,758	0.20
USD 4,670,000	Colombia Government International Bond 5.625% 26/2/2044*	3,547,636	0.36	USD 18,816,113	Ecuador Government International Bond 3.5% 31/7/2035	7,066,297	0.72
USD 2,306,000	Colombia Government International Bond 6.125% 18/1/2041	1,907,074	0.19	USD 6,240,300	Ecuador Government International Bond 6% 31/7/2030	3,092,599	0.31
USD 4,927,000	Colombia Government International Bond 7.5% 2/2/2034	4,887,953	0.50			12,075,654	1.23
		36,780,312	3.74		埃及		
	哥斯大黎加			USD 6,460,000	Egypt Government International Bond 5.25% 6/10/2025*	5,029,950	0.51
USD 1,734,000	Costa Rica Government International Bond 4.375% 30/4/2025	1,694,335	0.17	USD 10,330,000	Egypt Government International Bond 7.3% 30/9/2033	5,725,351	0.58
USD 463,000	Costa Rica Government International Bond 5.625% 30/4/2043	403,449	0.04	USD 4,730,000	Egypt Government International Bond 7.5% 16/2/2061	2,397,802	0.24
USD 2,084,000	Costa Rica Government International Bond 6.125% 19/2/2031	2,083,291	0.21	USD 4,550,000	Egypt Government International Bond 7.6% 1/3/2029*	2,936,092	0.30
USD 1,012,000	Costa Rica Government International Bond 7% 4/4/2044*	1,006,211	0.10	USD 10,691,000	Egypt Government International Bond 7.625% 29/5/2032	6,160,528	0.63
USD 2,005,000	Costa Rica Government International Bond 7.158% 12/3/2045	2,021,271	0.21	USD 940,000	Egypt Government International Bond 8.15% 20/11/2059	484,786	0.05
USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	947,261	0.10	USD 3,082,000	Egypt Government International Bond 8.7% 1/3/2049	1,639,008	0.17
		8,155,818	0.83	USD 5,249,000	Egypt Government International Bond 8.875% 29/5/2050	2,824,802	0.29
	象牙海岸					27,198,319	2.77
EUR 4,608,000	Ivory Coast Government International Bond 4.875% 30/1/2032	3,867,582	0.39	USD 5,984,000	薩爾瓦多 El Salvador Government International Bond 6.375% 18/1/2027	4,698,547	0.48
USD 2,117,540	Ivory Coast Government International Bond 5.75% 31/12/2032	1,927,162	0.20	USD 2,475,000	El Salvador Government International Bond 7.65% 15/6/2035	1,756,062	0.18
USD 1,874,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	1,606,983	0.16	USD 1,286,000	El Salvador Government International Bond 8.625% 28/2/2029*	991,982	0.10
		7,401,727	0.75			7,446,591	0.76
				USD 1,785,000	衣索比亞 Ethiopia International Bond 6.625% 11/12/2024	1,179,135	0.12

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,022,000	加彭 Gabon Government International Bond 6.625% 6/2/2031	1,474,736	0.15	USD 2,350,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	2,340,024	0.24
USD 727,000	Gabon Government International Bond 6.95% 16/6/2025	611,552	0.06	USD 3,090,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	3,113,947	0.31
USD 644,000	Gabon Government International Bond 7% 24/11/2031	468,829	0.05	USD 9,076,000	MVM Energetika Zrt 7.5% 9/6/2028	9,246,175	0.94
		2,555,117	0.26			35,332,060	3.59
				USD 2,075,000	印度 Export-Import Bank of India 3.375% 5/8/2026	1,959,412	0.20
USD 2,950,000	迦納 Ghana Government International Bond 6.375% 11/2/2027	1,290,478	0.13	USD 960,000	印尼 Indonesia Government International Bond 3.5% 11/1/2028	897,355	0.09
USD 5,835,000	Ghana Government International Bond 7.625% 16/5/2029	2,528,539	0.26	USD 3,885,000	Indonesia Government International Bond 3.55% 31/3/2032	3,463,582	0.36
USD 4,618,600	Ghana Government International Bond 8.125% 18/1/2026	2,128,459	0.22	EUR 2,500,000	Indonesia Government International Bond 3.75% 14/6/2028	2,673,861	0.27
USD 7,656,000	Ghana Government International Bond 8.125% 26/3/2032	3,341,767	0.34	USD 3,867,000	Indonesia Government International Bond 4.125% 15/1/2025	3,813,713	0.39
USD 6,400,000	Ghana Government International Bond 8.625% 7/4/2034	2,828,064	0.29	USD 4,775,000	Indonesia Government International Bond 4.35% 11/1/2048*	4,096,043	0.42
USD 1,976,000	Ghana Government International Bond 8.95% 26/3/2051	849,680	0.08	USD 7,175,000	Indonesia Government International Bond 4.55% 11/1/2028*	7,032,827	0.71
		12,966,987	1.32	USD 5,469,000	Indonesia Government International Bond 4.75% 8/1/2026	5,423,389	0.55
USD 1,110,000	瓜地馬拉 Guatemala Government Bond 4.375% 5/6/2027	1,047,513	0.11	USD 1,007,000	Indonesia Government International Bond 4.75% 18/7/2047*	927,226	0.09
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026*	3,075,463	0.31	USD 1,660,000	Indonesia Government International Bond 4.85% 11/1/2033*	1,628,767	0.17
USD 1,397,000	Guatemala Government Bond 5.375% 24/4/2032	1,332,682	0.14	USD 4,162,000	Indonesia Government International Bond 5.25% 17/1/2042*	4,131,846	0.42
USD 2,855,000	Guatemala Government Bond 6.125% 1/6/2050*	2,608,499	0.26	USD 3,328,000	Indonesia Government International Bond 5.25% 8/1/2047*	3,266,848	0.33
		8,064,157	0.82	USD 3,378,000	Pertamina Persero 4.7% 30/7/2049*	2,764,234	0.28
USD 4,368,000	香港 CNAC HK Finbridge 4.125% 19/7/2027	4,118,369	0.42	USD 2,998,000	Pertamina Persero 5.625% 20/5/2043	2,801,541	0.29
USD 4,567,000	匈牙利 Hungary Government International Bond 2.125% 22/9/2031	3,524,560	0.36	USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027*	513,828	0.05
USD 1,750,000	Hungary Government International Bond 3.125% 21/9/2051	1,061,226	0.11	USD 3,570,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4.125% 15/5/2027	3,397,373	0.34
USD 6,145,000	Hungary Government International Bond 5.25% 16/6/2029	6,015,464	0.61			46,832,433	4.76
USD 206,000	Hungary Government International Bond 5.375% 25/3/2024	205,648	0.02	EUR 2,455,000	國際 Banque Ouest Africaine de Developpement 2.75% 22/1/2033*	1,949,818	0.20
USD 994,000	Hungary Government International Bond 5.5% 16/6/2034	945,090	0.10	USD 610,000	牙買加 Jamaica Government International Bond 6.75% 28/4/2028	630,956	0.06
USD 6,245,000	Hungary Government International Bond 6.125% 22/5/2028	6,342,953	0.64	USD 1,419,000	Jamaica Government International Bond 7.875% 28/7/2045*	1,616,383	0.17
USD 2,495,000	Hungary Government International Bond 6.75% 25/9/2052*	2,536,973	0.26			2,247,339	0.23

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,853,000	約旦 Jordan Government International Bond 5.75% 31/1/2027	1,811,493	0.18	USD 6,503,000	Mexico Government International Bond 3.5% 12/2/2034	5,409,316	0.55
USD 5,943,000	Jordan Government International Bond 5.85% 7/7/2030	5,498,137	0.56	USD 295,000	Mexico Government International Bond 3.75% 11/1/2028	279,874	0.03
USD 2,872,000	Jordan Government International Bond 7.375% 10/10/2047*	2,519,433	0.26	USD 3,584,000	Mexico Government International Bond 4.15% 28/3/2027	3,516,961	0.36
		9,829,063	1.00	USD 2,387,000	Mexico Government International Bond 4.4% 12/2/2052*	1,833,956	0.18
USD 2,100,000	哈薩克 Development Bank of Kazakhstan JSC 5.75% 12/5/2025	2,103,969	0.21	USD 1,400,000	Mexico Government International Bond 4.5% 22/4/2029*	1,352,323	0.14
USD 1,914,000	Kazakhstan Government International Bond 4.875% 14/10/2044*	1,714,762	0.18	USD 3,115,000	Mexico Government International Bond 4.6% 23/1/2046	2,522,916	0.26
USD 289,000	Kazakhstan Government International Bond 6.5% 21/7/2045*	303,833	0.03	USD 4,630,000	Mexico Government International Bond 4.75% 27/4/2032*	4,394,403	0.45
		4,122,564	0.42	USD 2,958,000	Mexico Government International Bond 5.75% 12/10/2110	2,584,937	0.26
USD 2,111,000	肯亞 Republic of Kenya Government International Bond 6.875% 24/6/2024	2,005,883	0.20	USD 2,085,000	Mexico Government International Bond 6.338% 4/5/2053	2,078,745	0.21
USD 2,717,000	Republic of Kenya Government International Bond 7% 22/5/2027*	2,417,315	0.25	USD 3,575,000	Mexico Government International Bond 6.35% 9/2/2035	3,712,977	0.38
USD 3,459,000	Republic of Kenya Government International Bond 8% 22/5/2032*	2,875,293	0.29	USD 6,770,000	Petroleos Mexicanos 6.35% 12/2/2048	4,074,863	0.42
USD 4,268,000	Republic of Kenya Government International Bond 8.25% 28/2/2048*	3,196,604	0.33	USD 3,203,000	Petroleos Mexicanos 6.5% 13/3/2027	2,813,515	0.29
		10,495,095	1.07	USD 6,041,000	Petroleos Mexicanos 6.7% 16/2/2032	4,573,641	0.46
USD 5,060,000	黎巴嫩 Lebanon Government International Bond 6% 27/1/2023***	430,100	0.04	USD 10,520,000	Petroleos Mexicanos 6.75% 21/9/2047	6,544,072	0.67
USD 9,570,000	Lebanon Government International Bond 6.2% 26/2/2025***	763,399	0.08	USD 2,830,000	Petroleos Mexicanos 6.84% 23/1/2030*	2,239,492	0.22
USD 12,847,000	Lebanon Government International Bond 6.6% 27/11/2026***	1,024,998	0.10	USD 4,839,000	Petroleos Mexicanos 6.95% 28/1/2060	3,004,535	0.30
USD 10,461,000	Lebanon Government International Bond 6.65% 22/4/2024***	849,956	0.09			54,328,301	5.52
USD 8,172,000	Lebanon Government International Bond 6.65% 26/2/2030***	652,902	0.07	蒙古			
		3,721,355	0.38	USD 2,017,000	Mongolia Government International Bond 5.125% 7/4/2026*	1,873,218	0.19
USD 2,353,000	馬來西亞 Petronas Capital 3.5% 18/3/2025	2,282,810	0.23	USD 1,990,000	Mongolia Government International Bond 8.65% 19/1/2028	1,998,086	0.20
USD 3,399,000	Petronas Capital 3.5% 21/4/2030	3,089,062	0.32			3,871,304	0.39
USD 3,955,000	Petronas Capital 4.55% 21/4/2050	3,447,178	0.35	USD 2,980,000	摩洛哥 Morocco Government International Bond 2.375% 15/12/2027	2,598,635	0.26
		8,819,050	0.90	USD 2,396,000	Morocco Government International Bond 3% 15/12/2032*	1,873,456	0.19
USD 4,096,000	墨西哥 Mexico Government International Bond 2.659% 24/5/2031	3,391,775	0.34	USD 5,104,000	Morocco Government International Bond 4% 15/12/2050	3,345,570	0.34
				USD 2,130,000	Morocco Government International Bond 6.5% 8/9/2033*	2,144,218	0.22
						9,961,879	1.01
				USD 1,222,000	納米比亞 Namibia International Bonds 5.25% 29/10/2025	1,163,955	0.12

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 5,571,000	奈及利亞 Nigeria Government International Bond 6.5% 28/11/2027	4,773,511	0.49	USD 470,000	Panama Government International Bond 3.87% 23/7/2060	299,810	0.03
USD 4,871,000	Nigeria Government International Bond 7.143% 23/2/2030	3,961,950	0.40	USD 7,311,000	Panama Government International Bond 3.875% 17/3/2028*	6,883,197	0.70
USD 712,000	Nigeria Government International Bond 7.625% 21/11/2025	677,703	0.07	USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,592,848	0.37
USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038	1,546,146	0.16	USD 6,560,000	Panama Government International Bond 4.5% 16/4/2050	4,907,831	0.50
USD 4,669,000	Nigeria Government International Bond 7.875% 16/2/2032	3,793,679	0.39	USD 2,710,000	Panama Government International Bond 6.4% 14/2/2035	2,782,923	0.28
USD 6,550,000	Nigeria Government International Bond 8.25% 28/9/2051	4,655,412	0.47			32,924,918	3.35
USD 1,500,000	Nigeria Government International Bond 8.375% 24/3/2029	1,327,500	0.13				
		20,735,901	2.11				
					巴拉圭		
USD 1,793,000	阿曼 Oman Government International Bond 5.375% 8/3/2027	1,769,198	0.18	USD 1,169,000	Paraguay Government International Bond 2.739% 29/1/2033	922,744	0.09
USD 5,790,000	Oman Government International Bond 5.625% 17/1/2028	5,729,726	0.58	USD 2,801,000	Paraguay Government International Bond 4.7% 27/3/2027	2,711,256	0.28
USD 7,300,000	Oman Government International Bond 6.5% 8/3/2047	6,871,235	0.70	USD 2,709,000	Paraguay Government International Bond 4.95% 28/4/2031	2,566,656	0.26
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,171,265	0.22	USD 1,060,000	Paraguay Government International Bond 5% 15/4/2026	1,037,687	0.11
USD 551,000	Oman Government International Bond 6.75% 17/1/2048*	532,836	0.05			7,238,343	0.74
USD 4,310,000	Oman Government International Bond 7% 25/1/2051	4,275,111	0.44				
USD 3,147,000	Oman Government International Bond 7.375% 28/10/2032	3,442,204	0.35				
		24,791,575	2.52				
					祕魯		
USD 7,347,000	巴基斯坦 Pakistan Government International Bond 6% 8/4/2026	3,840,277	0.39	USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027*	1,972,799	0.20
USD 5,533,000	Pakistan Government International Bond 6.875% 5/12/2027	2,840,089	0.29	USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025	1,389,744	0.14
		6,680,366	0.68	USD 175,000	Fondo MIVIVIENDA 4.625% 12/4/2027	168,120	0.02
				USD 2,790,000	Peruvian Government International Bond 2.392% 23/1/2026*	2,614,704	0.27
				USD 4,633,000	Peruvian Government International Bond 2.783% 23/1/2031	3,933,394	0.40
				USD 13,208,000	Peruvian Government International Bond 3% 15/1/2034	10,728,859	1.09
				USD 2,767,000	Peruvian Government International Bond 3.23% 28/7/2121	1,601,083	0.16
				USD 2,440,000	Peruvian Government International Bond 4.125% 25/8/2027	2,363,469	0.24
				USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032	2,285,442	0.23
						27,057,614	2.75
					菲律賓		
USD 8,210,000	巴拿馬 Panama Government International Bond 2.252% 29/9/2032*	6,229,707	0.63	USD 2,279,000	Philippine Government International Bond 3% 1/2/2028	2,103,119	0.21
USD 2,822,000	Panama Government International Bond 3.16% 23/1/2030	2,455,888	0.25	USD 4,440,000	Philippine Government International Bond 3.556% 29/9/2032*	3,985,588	0.41
USD 4,350,000	Panama Government International Bond 3.298% 19/1/2033	3,576,853	0.37	USD 2,230,000	Philippine Government International Bond 5.5% 17/1/2048*	2,247,628	0.23
USD 2,260,000	Panama Government International Bond 3.75% 16/3/2025	2,195,861	0.22			8,336,335	0.85

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 3,795,000	波蘭 Bank Gospodarstwa Krajowego 5.375% 22/5/2033	3,723,844	0.38	USD 3,595,000	Saudi Government International Bond 3.75% 21/1/2055	2,579,287	0.26
USD 5,955,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	5,781,918	0.59	USD 4,400,000	Saudi Government International Bond 4.625% 4/10/2047	3,739,054	0.38
USD 3,075,000	Republic of Poland Government International Bond 5.5% 16/11/2027	3,134,732	0.32	USD 4,492,000	Saudi Government International Bond 5% 18/1/2053	3,999,564	0.41
USD 2,790,000	Republic of Poland Government International Bond 5.75% 16/11/2032	2,903,971	0.29			26,089,755	2.66
		15,544,465	1.58		塞內加爾		
				EUR 1,950,000	Senegal Government International Bond 4.75% 13/3/2028*	1,827,620	0.19
USD 288,000	卡達 Qatar Government International Bond 3.75% 16/4/2030	272,913	0.03	USD 1,597,000	Senegal Government International Bond 6.25% 23/5/2033*	1,310,035	0.13
USD 10,374,000	Qatar Government International Bond 4.817% 14/3/2049	9,671,660	0.98	USD 1,451,000	Senegal Government International Bond 6.75% 13/3/2048	1,012,457	0.10
		9,944,573	1.01			4,150,112	0.42
					塞爾維亞		
EUR 8,659,000	羅馬尼亞 Romanian Government International Bond 2% 14/4/2033*	6,689,477	0.68	USD 250,000	Serbia International Bond 2.125% 1/12/2030	190,995	0.02
USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,910,553	0.20	USD 6,660,000	Serbia International Bond 6.25% 26/5/2028*	6,638,688	0.67
USD 3,322,000	Romanian Government International Bond 3% 14/2/2031*	2,753,905	0.28			6,829,683	0.69
USD 7,432,000	Romanian Government International Bond 5.25% 25/11/2027	7,303,946	0.74		南非		
USD 1,520,000	Romanian Government International Bond 6% 25/5/2034	1,484,151	0.15	USD 1,711,000	Eskom SOC 8.45% 10/8/2028	1,664,778	0.17
USD 3,926,000	Romanian Government International Bond 6.625% 17/2/2028	4,062,684	0.41	ZAR 31,260,055	Republic of South Africa Government Bond 7% 28/2/2031	1,351,232	0.14
USD 3,588,000	Romanian Government International Bond 7.125% 17/1/2033*	3,769,355	0.38	USD 5,175,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	4,580,289	0.46
USD 1,882,000	Romanian Government International Bond 7.625% 17/1/2053*	2,028,037	0.21	USD 2,960,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	2,612,111	0.26
		30,002,108	3.05	USD 1,512,000	Republic of South Africa Government International Bond 4.875% 14/4/2026	1,459,882	0.15
				USD 3,691,000	Republic of South Africa Government International Bond 5.65% 27/9/2047*	2,625,316	0.27
				USD 6,457,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	4,596,125	0.47
				USD 6,393,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	5,835,690	0.59
USD 3,743,000	Rwanda Rwanda International Government Bond 5.5% 9/8/2031	2,913,401	0.30	USD 2,413,000	Republic of South Africa Government International Bond 7.3% 20/4/2052*	2,046,572	0.21
				USD 7,485,000	Transnet SOC 8.25% 6/2/2028	7,286,535	0.74
USD 3,247,000	沙烏地阿拉伯 Saudi Arabian Oil 3.5% 24/11/2070*	2,053,484	0.21			34,058,530	3.46
USD 8,930,000	Saudi Government International Bond 2.25% 2/2/2033	7,107,699	0.72		斯里蘭卡		
USD 5,217,000	Saudi Government International Bond 2.75% 3/2/2032*	4,466,013	0.46	USD 450,000	Sri Lanka Government International Bond 5.75% 18/4/2023***	210,812	0.02
USD 2,380,000	Saudi Government International Bond 3.25% 22/10/2030	2,144,654	0.22	USD 5,532,000	Sri Lanka Government International Bond 6.125% 3/6/2025	2,636,607	0.27
				USD 3,966,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,802,686	0.18

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
USD 5,819,000	Sri Lanka Government International Bond 6.35% 28/6/2024	2,715,145	0.28	USD 300,000	UAE INTERNATIONAL GOVERNMENT BOND 4.05% 7/7/2032	286,993	0.03
USD 3,292,000	Sri Lanka Government International Bond 7.55% 28/3/2030	1,491,342	0.15	USD 3,895,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	3,697,485	0.37
		8,856,592	0.90			15,268,778	1.55
	瑞典				英國		
EUR 791,925	East Renewable 13.5% 1/1/2025	107,399	0.01	USD 8,569,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	3,398,080	0.35
	千里達及托巴哥				烏拉圭		
USD 2,387,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	2,314,197	0.24	USD 3,976,045	Uruguay Government International Bond 4.125% 20/11/2045	3,511,921	0.35
USD 2,071,000	Trinidad Generation 5.25% 4/11/2027	2,010,278	0.20	USD 7,455,100	Uruguay Government International Bond 4.375% 23/1/2031	7,344,205	0.75
		4,324,475	0.44	USD 3,146,626	Uruguay Government International Bond 5.1% 18/6/2050	3,031,979	0.31
	突尼西亞					13,888,105	1.41
USD 2,912,000	Tunisian Republic 5.75% 30/1/2025	2,003,238	0.20				
	烏克蘭				烏茲別克		
USD 1,923,000	Ukraine Government International Bond 6.876% 21/5/2031	512,480	0.05	USD 2,010,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	1,842,396	0.19
USD 2,929,000	Ukraine Government International Bond 7.253% 15/3/2035	793,202	0.08		委內瑞拉		
USD 2,320,000	Ukraine Government International Bond 7.375% 25/9/2034	617,700	0.06	USD 131,497,923	Petroleos de Venezuela 6% 16/5/2024***	9,073,357	0.92
USD 3,293,000	Ukraine Government International Bond 7.75% 1/9/2025	1,070,225	0.11	USD 15,499,059	Petroleos de Venezuela 6% 15/11/2026***	1,084,934	0.11
USD 26,575,000	Ukraine Government International Bond 7.75% 1/9/2026	7,746,612	0.79	USD 2,936,500	Petroleos de Venezuela 8.5% 27/10/2020***	1,482,037	0.15
USD 10,488,000	Ukraine Government International Bond 7.75% 1/9/2027	3,024,215	0.31	USD 39,633,022	Petroleos de Venezuela 9% 17/11/2021***	2,524,152	0.26
USD 141,000	Ukraine Government International Bond 7.75% 1/9/2028	40,749	0.01	USD 127,413,677	Petroleos de Venezuela 9.75% 17/5/2035***	8,600,423	0.88
USD 2,319,000	Ukraine Government International Bond 7.75% 1/9/2029	670,191	0.07	USD 76,618,400	Petroleos de Venezuela 12.75% 17/2/2022***	5,171,742	0.53
USD 12,228,000	Ukraine Government International Bond 7.75% 1/8/2041	5,624,880	0.57	USD 7,000	Venezuela Government International Bond 0% 31/12/9999	350	0.00
		20,100,254	2.05			27,936,995	2.85
	阿拉伯聯合大公國				尚比亞		
USD 1,182,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,055,556	0.11	USD 1,671,000	Zambia Government International Bond 5.375% 20/9/2022***	803,166	0.08
USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	2,345,755	0.24	USD 2,347,000	Zambia Government International Bond 8.5% 14/4/2024	1,246,433	0.13
USD 3,539,000	DP World/United Arab Emirates 4.7% 30/9/2049*	2,927,708	0.30	USD 2,112,000	Zambia Government International Bond 8.97% 30/7/2027	1,110,986	0.11
USD 2,230,000	MDGH GMTN RSC 2.875% 21/5/2030	1,965,544	0.20			3,160,585	0.32
USD 1,110,000	MDGH GMTN RSC 3% 19/4/2024*	1,089,299	0.11		總債券	847,209,296	86.20
USD 2,125,000	MDGH GMTN RSC 3.375% 28/3/2032*	1,900,438	0.19		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	893,198,096	90.88

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %
其他可轉讓證券		
債券		
美國		
USD 16,110 Lehman Brothers 0% 31/12/2049**	-	0.00
USD 16,111 Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00
總債券	-	0.00
其他可轉讓證券總額	-	0.00
普通股/優先股(股份)總額	893,198,096	90.88
其他淨資產	89,680,436	9.12
淨資產總額(美金)	982,878,532	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
AUD	6,828,900	USD	4,561,233	Bank of America	13/9/2023	(136,336)
BRL	62,524,010	USD	13,160,290	JP Morgan	5/9/2023	(471,847)
BRL	32,384,000	USD	6,591,492	Goldman Sachs	5/9/2023	(19,576)
BRL	62,524,010	USD	12,703,536	Goldman Sachs	3/10/2023	(72,911)
CNH	1,710,000	USD	237,272	BNY Mellon	13/9/2023	(2,122)
EUR	950,000	USD	1,037,656	Morgan Stanley	13/9/2023	(6,509)
EUR	1,390,000	USD	1,516,966	Royal Bank of Canada	13/9/2023	(8,234)
EUR	3,240,000	USD	3,523,955	BNY Mellon	13/9/2023	(7,201)
GBP	400,000	USD	510,683	Standard Chartered Bank	13/9/2023	(3,602)
HUF	87,030,000	USD	244,569	Toronto-Dominion	13/9/2023	3,255
HUF	836,310,000	USD	2,368,292	Goldman Sachs	13/9/2023	13,166
HUF	2,532,930,000	USD	7,173,958	Morgan Stanley	13/9/2023	38,758
JPY	1,266,321,030	USD	8,886,780	Morgan Stanley	13/9/2023	(210,044)
MXN	161,750,000	USD	9,324,895	Citigroup	13/9/2023	325,110
MXN	266,580,000	USD	15,520,169	JP Morgan	13/9/2023	383,995
MXN	246,840,000	USD	14,383,358	Morgan Stanley	13/9/2023	343,117
NZD	380,000	USD	235,869	Morgan Stanley	13/9/2023	(9,860)
PLN	29,070,000	USD	7,160,697	Barclays	13/9/2023	(106,812)
PLN	19,020,000	USD	4,652,096	Goldman Sachs	13/9/2023	(36,860)
PLN	19,620,000	USD	4,854,733	Deutsche Bank	13/9/2023	(93,906)
PLN	68,197,000	USD	16,853,140	UBS	13/9/2023	(305,020)
TRY	95,279,500	USD	3,496,495	Goldman Sachs	17/10/2023	(27,049)
USD	7,320,786	HUF	2,605,101,900	Toronto-Dominion	13/9/2023	(97,444)
USD	23,833,391	EUR	21,820,069	Morgan Stanley	13/9/2023	149,493
USD	6,637,252	PLN	27,363,400	Bank of America	13/9/2023	(2,524)
USD	2,960,571	ZAR	56,653,499	Morgan Stanley	13/9/2023	(52,127)
USD	6,122,099	COP	25,890,355,900	JP Morgan	13/9/2023	(164,057)
USD	8,224,920	MXN	141,995,016	Bank of America	13/9/2023	(246,503)
USD	9,221,493	MXN	161,870,000	JP Morgan	13/9/2023	(435,672)
USD	8,159,305	PLN	33,286,629	UBS	13/9/2023	82,247
USD	184,001	ZAR	3,540,000	Toronto-Dominion	13/9/2023	(4,248)
USD	9,138,319	ZAR	176,020,000	UBS	13/9/2023	(222,007)
USD	12,019,114	PLN	49,470,000	Goldman Sachs	13/9/2023	15,133
USD	7,239,567	TRY	205,146,318	UBS	17/10/2023	(230,500)
USD	766,130	EUR	680,000	State Street	13/9/2023	28,046
USD	524,183	EUR	470,000	Deutsche Bank	13/9/2023	14,037

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	278,595	EUR	250,000	Royal Bank of Canada	13/9/2023	7,240
USD	9,455,786	HUF	3,388,080,000	JP Morgan	13/9/2023	(192,036)
USD	7,241,705	BRL	34,820,000	JP Morgan	5/9/2023	175,434
USD	4,804,815	PLN	19,520,000	Deutsche Bank	13/9/2023	68,253
USD	10,920,776	MXN	185,660,000	Goldman Sachs	13/9/2023	(155,701)
USD	19,081,671	MXN	327,850,000	Morgan Stanley	13/9/2023	(477,861)
USD	1,616,300	PLN	6,593,371	BNP Paribas	13/9/2023	16,407
USD	7,227,831	PLN	29,230,000	Toronto-Dominion	13/9/2023	135,121
USD	5,159,059	ZAR	99,310,000	Goldman Sachs	13/9/2023	(122,011)
USD	151,268	EUR	140,000	Toronto-Dominion	13/9/2023	(690)
USD	12,759,716	BRL	62,524,010	Goldman Sachs	5/9/2023	71,273
ZAR	224,598,544	USD	11,779,563	Morgan Stanley	13/9/2023	164,055
ZAR	86,620,000	USD	4,568,640	Barclays	13/9/2023	37,606
ZAR	95,980,000	USD	5,055,203	Goldman Sachs	13/9/2023	48,786
未實現淨減值						(1,800,738)
澳幣避險股份類別						
AUD	8,374,749	USD	5,452,346	BNY Mellon	15/9/2023	(25,382)
USD	180,081	AUD	279,716	BNY Mellon	15/9/2023	(1,179)
未實現淨減值						(26,561)
加拿大幣避險股份類別						
CAD	4,714,381	USD	3,505,494	BNY Mellon	15/9/2023	(20,142)
USD	70,397	CAD	95,273	BNY Mellon	15/9/2023	(39)
未實現淨減值						(20,181)
瑞士法郎避險股份類別						
CHF	11,805,695	USD	13,517,613	BNY Mellon	15/9/2023	(134,650)
USD	246,065	CHF	215,787	BNY Mellon	15/9/2023	1,449
未實現淨減值						(133,201)
離岸人民幣避險股份類別						
CNY	27,924	USD	3,869	BNY Mellon	15/9/2023	(29)
USD	68	CNY	498	BNY Mellon	15/9/2023	(1)
未實現淨減值						(30)
歐元避險股份類別						
EUR	295,510,720	USD	324,216,643	BNY Mellon	15/9/2023	(3,431,074)
USD	6,606,594	EUR	6,063,766	BNY Mellon	15/9/2023	24,223
未實現淨減值						(3,406,851)
英鎊避險股份類別						
GBP	17,633,811	USD	22,436,000	BNY Mellon	15/9/2023	(81,375)
USD	1,189,882	GBP	934,359	BNY Mellon	15/9/2023	5,380
未實現淨減值						(75,995)
港幣避險股份類別						
HKD	139,814,503	USD	17,912,991	BNY Mellon	15/9/2023	(76,668)
USD	410,958	HKD	3,214,946	BNY Mellon	15/9/2023	824
未實現淨減值						(75,844)
紐元避險股份類別						
NZD	2,248,564	USD	1,358,488	BNY Mellon	15/9/2023	(21,120)
USD	26,838	NZD	45,235	BNY Mellon	15/9/2023	(66)
未實現淨減值						(21,186)
南非幣避險股份類別						
USD	20,800	ZAR	397,738	BNY Mellon	15/9/2023	(348)
ZAR	13,571,519	USD	719,724	BNY Mellon	15/9/2023	1,853
未實現淨增值						1,505
未實現淨減值總額 (美金曝險部位 - 美金 737,435,656)						(5,559,082)

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

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (美金)	未實現增值/ (減值) (美金)
79	EUR	Euro Bund	2023 年 9 月	11,399,520	76,782
13	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	1,441,578	11,006
(33)	USD	US Ultra 10 Year Note	2023 年 12 月	3,827,484	(42,024)
33	USD	US Ultra Bond (CBT)	2023 年 12 月	4,272,469	43,055
74	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	7,903,547	46,828
合計				28,844,598	135,647

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 8,635,500	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2028	(419,552)	379,684
CDS	USD (1,450,000)	Fund provides default protection on Mexican; and receives Fixed 1%	BNP Paribas	20/6/2028	1,453	661
CDS	USD (8,000,000)	Fund provides default protection on Mexican; and receives Fixed 1%	Bank of America	20/6/2028	31,184	3,648
CDS	USD (2,415,000)	Fund provides default protection on South Africa; and receives Fixed 1%	Bank of America	20/6/2028	(2,182)	(142,973)
CDS	USD 8,000,000	Fund receives default protection on Chile; and pays Fixed 1%	Bank of America	20/6/2028	(32,859)	(148,541)
CDS	USD 5,000,000	Fund receives default protection on Chile; and pays Fixed 1%	Bank of America	20/6/2028	(17,592)	(92,838)
CDS	USD 3,000,000	Fund receives default protection on Turkey; and pays Fixed 1%	Bank of America	20/6/2028	(279,674)	324,397
CDS	USD 10,114,000	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2028	(554,444)	1,093,652
CDS	USD 11,658,100	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Morgan Stanley	20/6/2028	(511,720)	313,227
IRS	USD 510,000	Fund receives Fixed 3.5783%; and pays Floating USD SOFR 1 Day	Morgan Stanley	14/8/2053	3,826	3,826
合計 (美金曝險部位 - 美金 61,317,908)					(1,781,560)	1,734,743

CDS: 信用違約交換
IRS: 利率交換

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			印尼		
普通股 / 優先股 (股份)			6,928,900 Astra International	2,934,432	1.43
巴西			7,907,826 Bank Rakyat Indonesia Persero	2,881,709	1.40
1,008,153 Ambev	2,877,027	1.40		5,816,141	2.83
1,360,889 B3 - Brasil Bolsa Balcao	3,596,382	1.75	哈薩克		
759,649 Banco Bradesco	2,305,082	1.12	35,969 Kaspi.KZ JSC	3,740,776	1.82
682,104 Cyrela Brazil Realty Empreendimentos e Participacoes	3,159,355	1.54	墨西哥		
3,459,214 Hapvida Participacoes e Investimentos	3,089,315	1.51	1,931,500 Fibra Uno Administracion	2,964,970	1.45
1,107,546 Sendas Distribuidora	2,675,105	1.30	161,704 Grupo Aeroportuario del Pacífico	3,125,766	1.52
	17,702,266	8.62	573,122 Grupo Financiero Banorte	5,070,105	2.47
				11,160,841	5.44
加拿大			荷蘭		
111,851 Barrick Gold	1,831,001	0.89	50,763 Prosus	3,548,487	1.73
開曼群島			波蘭		
553,300 Alibaba	6,363,356	3.10	363,966 Powszechna Kasa Oszczednosci Bank Polski	3,308,237	1.61
52,189 Alibaba	4,841,052	2.36	54,839 Powszechny Zaklad Ubezpieczen	551,974	0.27
791,000 China Mengniu Dairy	2,662,561	1.30		3,860,211	1.88
233,200 ENN Energy	1,828,617	0.89	沙烏地阿拉伯		
908,800 Sands China	3,076,464	1.50	102,827 Saudi Basic Industries	2,423,561	1.18
17,000 Tencent	704,452	0.34	新加坡		
2,645,600 Wynn Macau*	2,580,505	1.26	370,900 BOC Aviation	2,783,059	1.36
	22,057,007	10.75	南非		
智利			246,995 Absa	2,418,487	1.18
35,570 Sociedad Quimica y Minera de Chile*	2,213,165	1.08	29,987 Gold Fields*	386,532	0.19
中國			98,786 Gold Fields	1,278,645	0.62
8,318,000 Bank of China	2,821,107	1.37	882,125 Truworths International	3,337,427	1.63
4,504,000 China Petroleum & Chemical	2,635,907	1.28		7,421,091	3.62
1,412,200 GF	2,016,663	0.98	韓國		
5,343,000 Industrial & Commercial Bank of China	2,452,487	1.20	13,377 Hansol Chemical	1,634,489	0.80
555,900 Joynn Laboratories China	1,833,808	0.89	18,484 Samsung Electronics	935,562	0.45
11,700 Kweichow Moutai	2,970,289	1.45	837 Samsung Electronics	1,058,805	0.52
113,200 Maxscend Microelectronics	1,930,920	0.94	243,456 Samsung Electronics	9,946,377	4.85
109,500 Wuliangye Yibin	2,346,573	1.14	3,184 Samsung SDI	1,479,081	0.72
1,858,000 Zijin Mining	2,923,344	1.43	44,784 S-Oil	2,473,412	1.20
	21,931,098	10.68		17,527,726	8.54
哥倫比亞			台灣		
144,360 Ecopetrol	1,726,546	0.84	233,000 Accton Technology	3,497,210	1.70
希臘			201,000 Delta Electronics	2,183,786	1.06
137,124 OPAP	2,326,794	1.13	91,000 Lotes	2,471,698	1.21
香港			893,000 Taiwan Semiconductor Manufacturing	15,394,363	7.50
1,636,000 Hang Lung Properties	2,186,068	1.07	22,923 Taiwan Semiconductor Manufacturing	2,151,782	1.05
匈牙利				25,698,839	12.52
267,993 MOL Hungarian Oil & Gas	2,047,469	1.00	泰國		
76,033 OTP Bank	3,121,377	1.52	1,596,300 CP ALL	2,974,471	1.45
	5,168,846	2.52	阿拉伯聯合大公國		
印度			762,305 Abu Dhabi Commercial Bank	1,791,068	0.87
346,062 Axis Bank	4,069,412	1.98	美國		
198,046 Godrej Consumer Products	2,404,577	1.17	61,066 Yum China	3,286,572	1.60
267,027 HDFC Bank	5,068,710	2.47	普通股 / 優先股 (股份) 總額	194,690,032	94.85
149,156 Infosys	2,602,772	1.27	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	194,690,032	94.85
89,114 InterGlobe Aviation	2,621,119	1.28			
27,653 Maruti Suzuki India	3,341,558	1.63			
203,399 SBI Cards & Payment Services	2,006,196	0.98			
83,853 Tata Consultancy Services	3,400,054	1.65			
	25,514,398	12.43			

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
其他可轉讓證券			
普通股 (股份)			
	賽普勒斯		
551,283	Fix Price**	964,745	0.47
31,096	TCS**	497,536	0.24
		1,462,281	0.71
俄羅斯聯邦			
197,353	LUKOIL**	20	0.00
350	Novatek**	-	0.00
438,172	Sberbank of Russia**	46	0.00
		66	0.00
普通股 (股份) 總額		1,462,347	0.71
其他可轉讓證券總額		1,462,347	0.71
普通股 / 優先股 (股份) 總額		196,152,379	95.56
其他淨資產		9,123,467	4.44
淨資產總額 (美金)		205,275,846	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	1,938,572	USD	1,262,398	BNY Mellon	15/9/2023	(6,172)
USD	302,102	AUD	469,276	BNY Mellon	15/9/2023	(1,996)
未實現淨減值						(8,168)
加拿大幣避險股份類別						
CAD	777,212	USD	577,842	BNY Mellon	15/9/2023	(3,248)
USD	48,666	CAD	65,660	BNY Mellon	15/9/2023	124
未實現淨減值						(3,124)
瑞士法郎避險股份類別						
CHF	7,495	USD	8,580	BNY Mellon	15/9/2023	(84)
USD	659	CHF	579	BNY Mellon	15/9/2023	3
未實現淨減值						(81)
離岸人民幣避險股份類別						
CNY	59,895	USD	8,298	BNY Mellon	15/9/2023	(62)
USD	639	CNY	4,646	BNY Mellon	15/9/2023	-
未實現淨減值						(62)
歐元避險股份類別						
EUR	11,384,262	USD	12,487,855	BNY Mellon	15/9/2023	(129,905)
USD	985,357	EUR	903,804	BNY Mellon	15/9/2023	4,254
未實現淨減值						(125,651)
英鎊避險股份類別						
GBP	2,992,051	USD	3,805,973	BNY Mellon	15/9/2023	(12,909)
USD	1,248,978	GBP	981,717	BNY Mellon	15/9/2023	4,442
未實現淨減值						(8,467)
港幣避險股份類別						
HKD	22,198,008	USD	2,843,830	BNY Mellon	15/9/2023	(12,002)
USD	218,657	HKD	1,710,288	BNY Mellon	15/9/2023	473
未實現淨減值						(11,529)

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
紐元避險股份類別						
NZD	530,294	USD	320,310	BNY Mellon	15/9/2023	(4,909)
USD	84,659	NZD	142,372	BNY Mellon	15/9/2023	(19)
未實現淨減值						(4,928)
新加坡幣避險股份類別						
USD	74	SGD	100	BNY Mellon	5/9/2023	-
SGD	1,287,962	USD	956,774	BNY Mellon	15/9/2023	(3,459)
USD	82,957	SGD	112,316	BNY Mellon	15/9/2023	(176)
未實現淨減值						(3,635)
未實現淨減值總額 (美金曝險部位 - 美金 25,054,188)						(165,645)

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
埃及			
182,527	Commercial International Bank Egypt	HSBC Bank	37,391
(182,527)	Commercial International Bank Egypt	HSBC Bank	(36,371)
			1,020
荷蘭			
212,438	X5 Retail**	JP Morgan	754,155
			754,155
越南			
496,900	Vietnam Dairy Products JSC	HSBC Bank	44,793
			44,793
合計 (美金曝險部位 - 美金 3,032,655)			799,968

** 證券依附註 2(j) 詳列之公平計價調整。

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
金融	26.83
科技	20.05
週期性消費品	14.68
通訊	9.95
非週期性消費品	8.86
基本材料	6.19
能源	4.32
工業	3.79
公共事業	0.89
其他淨資產	4.44
<hr/>	
	100.00

貝萊德新興市場基金 (Emerging Markets Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			印尼		
普通股 / 優先股 (股份)			170,112,400 Bank Rakyat Indonesia Persero	61,991,054	2.48
巴西			義大利		
5,282,649 Ambev*	14,976,310	0.60	3,819,500 PRADA	24,958,555	1.00
7,861,420 Ambev	22,434,607	0.89	哈薩克		
10,433,092 B3 - Brasil Bolsa Balcao	27,571,232	1.10	469,083 Kaspi.KZ JSC	48,784,632	1.95
3,901,924 Banco Bradesco*	11,783,810	0.47	墨西哥		
8,742,612 Banco Bradesco	26,528,613	1.06	101,709 Grupo Aeroportuario del Pacifico	19,682,726	0.79
54,587,185 Hapvida Participacoes e Investimentos	48,750,101	1.95	1,147,439 Grupo Aeroportuario del Pacifico	22,180,194	0.88
14,224,469 Sendas Distribuidora	34,356,995	1.37	4,244,112 Grupo Financiero Banorte	37,545,396	1.50
1,148,529 Vale*	15,407,517	0.62		79,408,316	3.17
	201,809,185	8.06	荷蘭		
加拿大			192,227 Prosus	13,437,248	0.54
2,172,330 Barrick Gold	35,561,042	1.42	巴拿馬		
開曼群島			80,603 Copa	8,361,755	0.33
214,000 Alchip Technologies	16,597,728	0.66	波蘭		
6,450,800 Alibaba	74,188,940	2.96	1,077,094 Bank Polska Kasa Opieki	28,240,819	1.13
802,002 Alibaba	74,393,705	2.97	564,377 Powszechny Zaklad Ubezpieczen	5,680,656	0.22
272,803 Baidu*	38,939,900	1.56		33,921,475	1.35
12,715,000 China Mengniu Dairy	42,799,564	1.71	沙烏地阿拉伯		
3,231,400 ENN Energy	25,338,733	1.01	1,076,288 Saudi Basic Industries	25,367,360	1.01
443,100 New Oriental Education & Technology	2,392,623	0.09	南非		
444,940 New Oriental Education & Technology	24,142,444	0.96	592,778 Gold Fields*	7,640,908	0.30
3,250,566 Pagueguero Digital	29,580,151	1.18	1,332,047 Gold Fields	17,241,462	0.69
12,232,800 Sands China	41,410,402	1.65		24,882,370	0.99
802,500 Tencent	33,254,273	1.33	韓國		
292,472 Tencent	12,190,233	0.49	141,160 Hansol Chemical	17,247,845	0.69
503,489 XP*	12,937,150	0.52	804,697 Hanwha Solutions	22,191,190	0.89
	428,165,846	17.09	56,949 Samsung Biologics	31,754,426	1.27
中國			3,478,877 Samsung Electronics	176,082,368	7.03
94,448,000 China Construction Bank	50,577,936	2.02		247,275,829	9.88
18,650,000 China Oilfield Services	21,139,740	0.85	台灣		
3,918,496 China Oilfield Services	7,982,035	0.32	1,969,000 Accton Technology	29,553,678	1.18
54,460 Contemporary Amperex Technology	1,770,706	0.07	3,012,000 Delta Electronics	32,724,196	1.30
2,637,694 Ganfeng Lithium	17,188,594	0.69	9,878,000 Taiwan Semiconductor Manufacturing	170,286,135	6.80
1,493,800 Ganfeng Lithium*	7,142,377	0.28	193,730 Taiwan Semiconductor Manufacturing	18,185,435	0.73
2,176,600 Haier Smart Home*	6,729,913	0.27	560,000 Wiwynn	27,431,563	1.10
127,854 Kweichow Moutai	32,458,407	1.30		278,181,007	11.11
2,124,376 WuXi AppTec	23,797,700	0.95	泰國		
1,110,700 WuXi AppTec*	12,164,912	0.49	19,608,900 CP ALL	36,538,310	1.46
	180,952,320	7.24	28,331,900 PTT	28,115,461	1.12
香港				64,653,771	2.58
2,769,600 Link REIT	13,736,804	0.55	阿拉伯聯合大公國		
匈牙利			14,123,630 Abu Dhabi Commercial Bank	33,184,060	1.33
913,969 OTP Bank	37,521,101	1.50	美國		
印度			572,175 Cognizant Technology Solutions	41,019,226	1.64
12,740,212 Aditya Birla Capital	27,877,687	1.11	126,114 EPAM Systems	32,531,106	1.30
5,680,044 Axis Bank	66,792,762	2.67		73,550,332	2.94
2,409,146 Cipla	36,597,161	1.46	普通股 / 優先股 (股份) 總額	2,262,075,861	90.36
2,925,269 HDFC Bank	55,527,501	2.22	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	2,262,075,861	90.36
922,913 Hindustan Unilever	27,926,654	1.12			
5,112,736 ICICI Prudential Life Insurance	34,825,488	1.39			
784,873 Infosys*	13,696,034	0.55			
1,909,260 Infosys	33,105,099	1.32			
606,476 InterGlobe Aviation	17,838,336	0.71			
266,347 Maruti Suzuki India	32,185,077	1.29			
	346,371,799	13.84			

* 本證券全部或部分代表借貸證券。

貝萊德新興市場基金 (Emerging Markets Fund) 續

至 2023 年 8 月 31 日止之投資組合

持 股 量	說 明	市 場 價 值 (美金)	淨 資 產 %
其他可轉讓證券			
普通股 / 優先股 (股份)			
	賽普勒斯		
2,525,354	Fix Price**	4,419,370	0.18
411,323	TCS**	4,878,427	0.19
		9,297,797	0.37
俄羅斯聯邦			
1,013,604	Gazprom**	106	0.00
1,056,549	LUKOIL**	110	0.00
190,106	Novatek**	20	0.00
1,732,056	Sberbank of Russia**	180	0.00
64,838,702	Surgutneftegas**	6,757	0.00
		7,173	0.00
美國			
19,672	Sequoia Pine Investment**	9,364,265	0.37
普通股 / 優先股 (股份) 總額		18,669,235	0.74
其他可轉讓證券總額		18,669,235	0.74
普通股 / 優先股 (股份) 總額		2,280,745,096	91.10
其他淨資產		222,718,974	8.90
淨資產總額 (美金)		2,503,464,070	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨 幣	購 買	貨 幣	出 售	交 易 對 手	到 期 日	未 實 現 增 值 / (減 值) (美金)
歐元避險股份類別						
EUR	2,909,789	USD	3,191,680	BNY Mellon	15/9/2023	(33,021)
USD	296,618	EUR	272,013	BNY Mellon	15/9/2023	1,343
未實現淨減值						(31,678)
未實現淨減值總額 (美金曝險部位 - 美金 3,452,099)						(31,678)

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合 約 數 量	貨 幣	合 約 / 說 明	失 效 日 期	曝 險 部 位 (美金)	未 實 現 減 值 (美金)
810	USD	MSCI Emerging Markets Index	2023 年 9 月	39,904,650	(1,449,309)
合計				39,904,650	(1,449,309)

貝萊德新興市場基金 (Emerging Markets Fund) 續

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
開曼群島			
5,657	Pageseguro Digital	Goldman Sachs	5,091
			5,091
中國			
872,380	Asymchem Laboratories Tianjin	Goldman Sachs	638,016
1,329,737	Contemporary Ampere Technology	Goldman Sachs	1,089,822
6,699,120	Haier Smart Home	Goldman Sachs	131,792
			1,859,630
埃及			
1,764,199	Commercial International Bank Egypt	HSBC Bank	361,403
(1,764,199)	Commercial International Bank Egypt	HSBC Bank	(348,813)
			12,590
澤西島			
928,932	Wizz Air	HSBC Bank	(535,920)
			(535,920)
荷蘭			
221,700	Prosus	JP Morgan	(580,233)
			(580,233)
合計 (美金曝險部位 - 美金 129,809,190)			761,158

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
科技	23.07
金融	23.02
非週期性消費品	12.79
通訊	11.03
週期性消費品	8.33
基本材料	6.59
工業	2.97
能源	2.29
公共事業	1.01
其他淨資產	8.90
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			CNY 19,970,000 China Government Bond 3.72% 12/4/2051	3,150,741	0.19
債券			CNY 61,070,000 China Government Bond 3.81% 14/9/2050	9,750,285	0.60
				76,785,207	4.72
巴西			哥倫比亞		
BRL 52,341,000 Brazil Letras do Tesouro Nacional 0% 1/1/2024	10,233,147	0.63	USD 8,739,000 Colombia Government International Bond 3.125% 15/4/2031	6,739,954	0.41
BRL 79,576,000 Brazil Letras do Tesouro Nacional 0% 1/7/2024	14,806,023	0.91	USD 3,953,000 Colombia Government International Bond 7.5% 2/2/2034*	3,921,673	0.24
BRL 44,728,000 Brazil Letras do Tesouro Nacional 0% 1/7/2025	7,598,223	0.47	COP 393,000,000 Colombia Government International Bond 9.85% 28/6/2027	94,214	0.01
BRL 188,452,000 Brazil Letras do Tesouro Nacional 0% 1/1/2026	30,485,565	1.87	COP 67,092,800,000 Colombian TES 6% 28/4/2028	14,015,245	0.86
BRL 34,210,000 Brazil Letras do Tesouro Nacional 0% 1/7/2026	5,287,915	0.32	COP 26,051,600,000 Colombian TES 6.25% 26/11/2025	5,936,104	0.36
BRL 132,180,000 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	26,806,529	1.65	COP 13,416,100,000 Colombian TES 7% 26/3/2031	2,709,121	0.17
BRL 157,527,000 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	31,725,058	1.95	COP 84,896,400,000 Colombian TES 7% 26/3/2031	17,224,873	1.06
BRL 174,897,000 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	34,567,308	2.12	COP 56,551,900,000 Colombian TES 7% 30/6/2032	11,123,409	0.68
BRL 119,681,000 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	23,581,704	1.45	COP 60,569,500,000 Colombian TES 7.25% 18/10/2034	11,579,622	0.71
BRL 36,431,000 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	7,073,759	0.43	COP 51,089,600,000 Colombian TES 7.25% 26/10/2050	8,548,152	0.53
	192,165,231	11.80	COP 52,211,100,000 Colombian TES 7.5% 26/8/2026	11,980,396	0.74
			COP 56,595,600,000 Colombian TES 7.75% 18/9/2030	12,206,021	0.75
智利			COP 40,139,700,000 Colombian TES 9.25% 28/5/2042	8,488,114	0.52
CLP 8,650,000,000 Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	8,738,322	0.54		114,566,898	7.04
CLP 5,745,000,000 Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	6,527,645	0.40	捷克共和國		
CLP 3,245,000,000 Bonos de la Tesoreria de la Republica en pesos 4.7% 1/9/2030	3,582,056	0.22	CZK 40,330,000 Czech Republic Government Bond 0% 12/12/2024	1,698,839	0.10
USD 8,911,000 Chile Government International Bond 2.55% 27/1/2032*	7,495,309	0.46	CZK 137,390,000 Czech Republic Government Bond 0.05% 29/11/2029*	4,761,421	0.29
USD 5,418,000 Chile Government International Bond 4.34% 7/3/2042*	4,659,643	0.28	CZK 242,220,000 Czech Republic Government Bond 0.95% 15/5/2030*	8,793,985	0.54
	31,002,975	1.90	CZK 121,910,000 Czech Republic Government Bond 1% 26/6/2026	4,973,158	0.31
中國			CZK 292,970,000 Czech Republic Government Bond 1.2% 13/3/2031*	10,608,756	0.65
CNY 39,020,000 China Government Bond 1.99% 9/4/2025	5,339,001	0.33	CZK 133,890,000 Czech Republic Government Bond 1.25% 14/2/2025	5,697,698	0.35
CNY 61,410,000 China Government Bond 2.68% 21/5/2030	8,491,937	0.52	CZK 277,680,000 Czech Republic Government Bond 1.75% 23/6/2032	10,250,954	0.63
CNY 44,810,000 China Government Bond 2.85% 4/6/2027	6,258,647	0.38	CZK 308,880,000 Czech Republic Government Bond 2% 13/10/2033	11,330,935	0.70
CNY 32,700,000 China Government Bond 2.88% 25/2/2033	4,590,077	0.28	CZK 60,340,000 Czech Republic Government Bond 2.5% 25/8/2028	2,486,133	0.15
CNY 36,170,000 China Government Bond 3.02% 22/10/2025	5,064,446	0.31	CZK 225,380,000 Czech Republic Government Bond 2.75% 23/7/2029	9,302,181	0.57
CNY 1,820,000 China Government Bond 3.12% 5/12/2026	257,287	0.02	CZK 60,570,000 Czech Republic Government Bond 4.2% 4/12/2036	2,678,415	0.17
CNY 59,850,000 China Government Bond 3.13% 21/11/2029	8,521,557	0.52	CZK 95,820,000 Czech Republic Government Bond 6% 26/2/2026	4,457,680	0.27
CNY 60,360,000 China Government Bond 3.25% 22/11/2028	8,638,179	0.53		77,040,155	4.73
CNY 59,140,000 China Government Bond 3.27% 19/11/2030	8,537,702	0.53	多明尼加共和國		
CNY 1,730,000 China Government Bond 3.28% 3/12/2027	246,907	0.02	USD 6,115,000 Dominican Republic International Bond 5.5% 22/2/2029	5,725,108	0.35
CNY 55,330,000 China Government Bond 3.29% 23/5/2029	7,938,441	0.49	DOP 107,700,000 Dominican Republic International Bond 13.625% 3/2/2033	2,317,198	0.14
				8,042,306	0.49

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
埃及				IDR 141,385,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	9,826,396	0.60
EGP 79,711,000	Egypt Government Bond 14.664% 6/10/2030	1,420,511	0.09	IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,649,799	0.71
EGP 58,045,000	Egypt Government Bond 14.82% 6/7/2031	1,026,366	0.06	IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,987,283	0.49
USD 11,377,000	Egypt Government International Bond 8.875% 29/5/2050	6,122,646	0.38	IDR 80,695,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	6,032,256	0.37
		8,569,523	0.53	IDR 84,186,000,000	Indonesia Treasury Bond 9% 15/3/2029	6,213,070	0.38
匈牙利				IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,824,450	0.30
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	3,228,163	0.20	IDR 143,955,000,000	Indonesia Treasury Bond 11% 15/9/2025	10,302,754	0.63
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026	1,605,573	0.10			170,251,025	10.46
HUF 1,140,440,000	Hungary Government Bond 2.75% 22/12/2026	2,780,701	0.17	馬來西亞			
HUF 991,810,000	Hungary Government Bond 3% 27/10/2027*	2,411,892	0.15	MYR 12,253,000	Malaysia Government Bond 2.632% 15/4/2031	2,435,071	0.15
HUF 3,082,650,000	Hungary Government Bond 3% 21/8/2030	6,967,736	0.43	MYR 50,173,000	Malaysia Government Bond 3.502% 31/5/2027	10,798,163	0.66
HUF 2,002,960,000	Hungary Government Bond 3.25% 22/10/2031*	4,495,734	0.27	MYR 63,756,000	Malaysia Government Bond 3.582% 15/7/2032	13,464,392	0.83
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	5,562,650	0.34	MYR 38,263,000	Malaysia Government Bond 3.733% 15/6/2028	8,278,450	0.51
HUF 2,672,150,000	Hungary Government Bond 4.75% 24/11/2032	6,485,959	0.40	MYR 31,556,000	Malaysia Government Bond 3.757% 22/5/2040	6,500,362	0.40
HUF 1,912,570,000	Hungary Government Bond 5.5% 24/6/2025	5,155,605	0.32	MYR 40,645,000	Malaysia Government Bond 3.828% 5/7/2034	8,664,299	0.53
HUF 19,420,000	Hungary Government Bond 6% 24/11/2023	54,849	0.00	MYR 15,744,000	Malaysia Government Bond 3.844% 15/4/2033	3,384,618	0.21
HUF 2,382,130,000	Hungary Government Bond 6.75% 22/10/2028*	6,658,344	0.41	MYR 8,979,000	Malaysia Government Bond 3.882% 14/3/2025	1,952,457	0.12
USD 8,514,000	Hungary Government International Bond 6.25% 22/9/2032*	8,593,052	0.53	MYR 51,580,000	Malaysia Government Bond 3.885% 15/8/2029	11,217,253	0.69
		54,000,258	3.32	MYR 24,842,000	Malaysia Government Bond 3.892% 15/3/2027	5,414,374	0.33
印度				MYR 20,884,000	Malaysia Government Bond 3.899% 16/11/2027	4,561,418	0.28
INR 42,120,000	India Government Bond 6.79% 15/5/2027	502,186	0.03	MYR 59,020,000	Malaysia Government Bond 3.955% 15/9/2025	12,857,702	0.79
INR 49,600,000	India Government Bond 7.17% 8/1/2028	598,858	0.04	MYR 19,635,000	Malaysia Government Bond 4.059% 30/9/2024	4,263,797	0.26
		1,101,044	0.07	MYR 21,211,000	Malaysia Government Bond 4.065% 15/6/2050	4,404,662	0.27
印尼				MYR 27,954,000	Malaysia Government Bond 4.232% 30/6/2031	6,182,981	0.38
IDR 112,721,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	7,286,528	0.45	MYR 47,216,000	Malaysia Government Bond 4.392% 15/4/2026	10,414,479	0.64
IDR 97,927,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	6,394,511	0.39	MYR 15,451,000	Malaysia Government Bond 4.457% 31/3/2053	3,440,492	0.21
IDR 376,062,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	24,704,531	1.52	MYR 17,631,000	Malaysia Government Bond 4.498% 15/4/2030	3,966,972	0.24
IDR 122,390,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	8,088,347	0.50	MYR 24,109,000	Malaysia Government Bond 4.504% 30/4/2029	5,401,555	0.33
IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,688,326	0.35	MYR 19,411,000	Malaysia Government Bond 4.696% 15/10/2042	4,485,277	0.28
IDR 307,735,000,000	Indonesia Treasury Bond 7% 15/2/2033	21,105,002	1.30	MYR 25,793,000	Malaysia Government Bond 4.736% 15/3/2046	5,947,951	0.37
IDR 31,681,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	2,208,101	0.13	MYR 17,393,000	Malaysia Government Bond 4.762% 7/4/2037	4,028,389	0.25
IDR 56,569,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	3,890,744	0.24	MYR 35,468,000	Malaysia Government Bond 4.893% 8/6/2038	8,367,270	0.51
IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,789,657	0.48	MYR 389,000	Malaysia Government Investment Issue 4.128% 15/8/2025	85,073	0.00
IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,544,391	0.22			150,517,457	9.24
IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,487,660	0.40	墨西哥			
IDR 217,471,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	16,227,219	1.00	MXN 146,083,900	Mexican Bonos 5.5% 4/3/2027	7,640,874	0.47
				MXN 494,702,580	Mexican Bonos 5.75% 5/3/2026	26,752,169	1.64

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
MXN 471,972,710	Mexican Bonos 7.5% 3/6/2027	26,273,875	1.61	PLN 31,883,000	Republic of Poland Government Bond 6% 25/10/2033*	7,978,957	0.49
MXN 142,169,100	Mexican Bonos 7.5% 26/5/2033	7,511,633	0.46	PLN 27,581,000	Republic of Poland Government Bond 7.5% 25/7/2028	7,299,418	0.45
MXN 484,794,140	Mexican Bonos 7.75% 29/5/2031	26,372,919	1.62	EUR 2,920,000	Republic of Poland Government International Bond 4.25% 14/2/2043*	3,096,807	0.19
MXN 160,704,000	Mexican Bonos 7.75% 23/11/2034	8,572,419	0.53			93,867,294	5.77
MXN 265,559,930	Mexican Bonos 7.75% 13/11/2042	13,507,691	0.83				
MXN 4,755,090	Mexican Bonos 8% 7/12/2023	281,680	0.02				
MXN 266,268,400	Mexican Bonos 8% 5/9/2024	15,430,064	0.95				
MXN 271,443,770	Mexican Bonos 8% 7/11/2047	14,112,550	0.87				
MXN 105,162,100	Mexican Bonos 8% 31/7/2053	5,418,531	0.33				
MXN 316,691,200	Mexican Bonos 8.5% 31/5/2029	18,176,705	1.12				
MXN 272,512,470	Mexican Bonos 8.5% 18/11/2038	15,056,541	0.92				
MXN 231,140,420	Mexican Bonos 10% 5/12/2024	13,678,178	0.84				
MXN 76,894,620	Mexican Bonos 10% 20/11/2036	4,832,065	0.30				
MXN 90,592,000	Petroleos Mexicanos 7.19% 12/9/2024*	5,069,375	0.31				
		208,687,269	12.82				
	秘魯				羅馬尼亞		
PEN 54,023,000	Peruvian Government International Bond 6.35% 12/8/2028	14,899,705	0.92	RON 21,715,000	Romania Government Bond 3.25% 4/6/2026	4,402,044	0.27
PEN 117,336,000	Peruvian Government International Bond 6.95% 12/8/2031	32,640,799	2.00	RON 12,375,000	Romania Government Bond 3.65% 24/9/2031	2,232,938	0.14
PEN 20,854,000	Peruvian Government International Bond 8.2% 12/8/2026	5,992,491	0.37	RON 16,465,000	Romania Government Bond 4.15% 24/10/2030	3,127,958	0.19
		53,532,995	3.29	RON 21,495,000	Romania Government Bond 4.25% 28/4/2036	3,725,544	0.23
	菲律賓			RON 38,070,000	Romania Government Bond 4.75% 11/10/2034	7,072,514	0.43
PHP 125,000,000	Philippine Government International Bond 6.25% 14/1/2036	2,139,399	0.13	RON 24,735,000	Romania Government Bond 4.85% 25/7/2029	5,015,912	0.31
	波蘭			RON 26,465,000	Romania Government Bond 5% 12/2/2029	5,440,072	0.33
PLN 30,750,000	Republic of Poland Government Bond 0.25% 25/10/2026	6,404,523	0.40	RON 14,970,000	Romania Government Bond 5.8% 26/7/2027	3,227,140	0.20
PLN 39,823,000	Republic of Poland Government Bond 1.25% 25/10/2030*	7,319,596	0.45	RON 33,320,000	Romania Government Bond 6.7% 25/2/2032	7,303,537	0.45
PLN 63,728,000	Republic of Poland Government Bond 1.75% 25/4/2032	11,491,398	0.71	RON 19,225,000	Romania Government Bond 8.25% 29/9/2032	4,644,690	0.29
PLN 24,565,000	Republic of Poland Government Bond 2.5% 25/7/2026	5,530,806	0.34	EUR 4,246,000	Romanian Government International Bond 2.75% 26/2/2026*	4,395,715	0.27
PLN 47,042,000	Republic of Poland Government Bond 2.5% 25/7/2027	10,310,670	0.63	EUR 2,877,000	Romanian Government International Bond 3.624% 26/5/2030*	2,759,431	0.17
PLN 38,224,000	Republic of Poland Government Bond 2.75% 25/4/2028	8,318,642	0.51	USD 8,578,000	Romanian Government International Bond 7.125% 17/1/2033*	9,011,575	0.55
PLN 90,756,000	Republic of Poland Government Bond 2.75% 25/10/2029*	19,072,277	1.17			62,359,070	3.83
PLN 16,060,000	Republic of Poland Government Bond 3.25% 25/7/2025	3,753,227	0.23				
PLN 14,301,000	Republic of Poland Government Bond 3.75% 25/5/2027	3,290,973	0.20				
					俄羅斯聯邦		
				RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	1,259,753	0.08
				RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	4,275,693	0.26
				RUB 730,796,000	Russian Federal Bond - OFZ 7.05% 19/1/2028	2,474,950	0.15
				RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	2,026,234	0.12
				RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	2,851,071	0.18
				RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	1,784,398	0.11
						14,672,099	0.90
					塞爾維亞		
				EUR 7,541,000	Serbia International Bond 1% 23/9/2028	6,464,792	0.40
				USD 6,427,000	Serbia International Bond 6.25% 26/5/2028	6,406,433	0.39
						12,871,225	0.79
					南非		
				ZAR 132,362,535	Republic of South Africa Government Bond 6.25% 31/3/2036*	4,519,089	0.28

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
ZAR 151,515,279	Republic of South Africa Government Bond 6.5% 28/2/2041	4,765,283	0.29	USD 6,231,000	美國 United States Treasury Note/ Bond 0.125% 15/1/2024	6,111,359	0.38
ZAR 962,269,710	Republic of South Africa Government Bond 7% 28/2/2031*	41,594,614	2.55	USD 18,078,400	United States Treasury Note/ Bond 0.375% 15/7/2024	17,310,800	1.06
ZAR 521,629,189	Republic of South Africa Government Bond 8% 31/1/2030*	24,910,266	1.53	USD 8,680,000	United States Treasury Note/ Bond 2.125% 30/11/2024	8,352,466	0.51
ZAR 363,904,066	Republic of South Africa Government Bond 8.25% 31/3/2032*	16,455,085	1.01	USD 17,124,900	United States Treasury Note/ Bond 4.63% 30/6/2025*†	17,018,538	1.05
ZAR 357,064,225	Republic of South Africa Government Bond 8.5% 31/1/2037	14,576,659	0.89	UYU 149,670,000	烏拉圭 Uruguay Government International Bond 8.5% 15/3/2028	3,862,698	0.24
ZAR 258,651,345	Republic of South Africa Government Bond 8.75% 31/1/2044*	10,018,714	0.62	ZMW 55,000,000	尚比亞 Zambia Government Bond 13% 18/12/2027	2,049,734	0.12
ZAR 436,282,994	Republic of South Africa Government Bond 8.75% 28/2/2048*	16,803,184	1.03		總債券	1,570,560,757	96.47
ZAR 326,332,799	Republic of South Africa Government Bond 8.875% 28/2/2035*	14,323,683	0.88		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	1,570,560,757	96.47
ZAR 198,921,788	Republic of South Africa Government Bond 9% 31/1/2040	8,111,168	0.50		其他可轉讓證券		
ZAR 429,222,324	Republic of South Africa Government Bond 10.5% 21/12/2026	23,901,851	1.47		債券		
		179,979,596	11.05	GHS 58,473,000	迦納 Ghana Treasury Note 17.6% 20/2/2023***	2,564,598	0.16
	瑞典			GHS 12,800,000	Republic of Ghana Government Bonds 20.75% 6/3/2023***	561,402	0.03
EUR 9,731,813	East Renewable 13.5% 1/1/2025	1,319,811	0.08			3,126,000	0.19
	烏克蘭			UAH 224,880,000	烏克蘭 Ukraine Government International Bond 16% 24/5/2023***	6,099,758	0.38
UAH 80,000,000	Ukraine Government International Bond 10% 23/8/2023***	1,584,071	0.10		總債券	9,225,758	0.57
UAH 40,626,000	Ukraine Government International Bond 15.84% 26/2/2025	800,254	0.05		其他可轉讓證券總額	9,225,758	0.57
		2,384,325	0.15		普通股/優先股(股份)總額	1,579,786,515	97.05
					其他淨資產	48,093,260	2.95
					淨資產總額(美金)	1,627,879,775	100.00

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
AUD	6,792,400	USD	4,534,684	JP Morgan	13/9/2023	(133,438)
AUD	12,500,000	USD	8,197,449	Bank of America	13/9/2023	(97,871)
BRL	76,310,900	USD	15,800,642	JP Morgan	5/9/2023	(314,327)
BRL	17,700,000	USD	3,628,566	HSBC Bank	5/9/2023	(36,579)
BRL	44,500,000	USD	9,043,777	BNP Paribas	5/9/2023	(13,076)
BRL	30,490,000	USD	6,134,829	BNY Mellon	5/9/2023	52,724
BRL	40,946,355	USD	8,168,686	Bank of America	5/9/2023	140,849
BRL	160,668,854	USD	32,644,461	Goldman Sachs	3/10/2023	(187,360)
BRL	205,453,551	USD	41,928,354	Goldman Sachs	5/9/2023	(234,204)
CAD	11,465,200	USD	8,593,826	JP Morgan	13/9/2023	(117,850)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值／ (減值) (美金)
CAD	11,400,000	USD	8,663,206	Bank of America	13/9/2023	(235,431)
CAD	7,400,000	USD	5,547,751	BNP Paribas	13/9/2023	(77,090)
CHF	2,057,900	USD	2,311,234	Toronto-Dominion	13/9/2023	21,071
CHF	3,134,600	USD	3,639,605	BNP Paribas	13/9/2023	(87,030)
CLP	5,218,183,682	USD	6,467,353	JP Morgan	13/9/2023	(366,549)
CLP	6,857,424,912	USD	8,315,018	Morgan Stanley	13/9/2023	(297,706)
CLP	12,310,369,400	USD	15,082,581	Bank of America	13/9/2023	(689,997)
CLP	4,690,171,088	USD	5,735,599	Barclays	13/9/2023	(252,117)
CLP	3,266,400,000	USD	3,940,929	BNP Paribas	13/9/2023	(122,040)
CLP	5,465,679,900	USD	6,481,905	Goldman Sachs	13/9/2023	(91,742)
CNH	683,035,693	USD	94,758,833	Bank of America	13/9/2023	(831,588)
CNH	13,300,000	USD	1,861,182	Morgan Stanley	13/9/2023	(32,241)
CNH	14,300,000	USD	1,994,914	JP Morgan	13/9/2023	(28,458)
CNH	17,000,000	USD	2,368,437	BNP Paribas	13/9/2023	(30,692)
COP	47,803,050,000	USD	11,413,893	Morgan Stanley	13/9/2023	192,647
COP	13,494,300,000	USD	3,156,387	Barclays	13/9/2023	120,017
COP	116,165,642,652	USD	28,230,731	BNY Mellon	13/9/2023	(25,814)
COP	30,762,154,300	USD	7,264,133	BNP Paribas	13/9/2023	204,892
COP	11,755,448,769	USD	2,918,433	Goldman Sachs	13/9/2023	(64,220)
COP	15,680,300,000	USD	3,844,153	JP Morgan	13/9/2023	(36,990)
COP	21,766,300,000	USD	5,171,371	Bank of America	13/9/2023	113,468
CZK	883,132,489	USD	40,244,974	HSBC Bank	13/9/2023	(429,844)
CZK	7,920,000	USD	361,102	Barclays	13/9/2023	(4,037)
CZK	69,082,000	USD	3,198,109	Morgan Stanley	13/9/2023	(83,618)
CZK	267,250,000	USD	12,167,212	Citigroup	13/9/2023	(118,518)
CZK	112,416,600	USD	5,207,655	JP Morgan	13/9/2023	(139,467)
CZK	88,735,400	USD	4,069,250	Toronto-Dominion	13/9/2023	(68,705)
CZK	13,650,000	USD	625,064	Standard Chartered Bank	13/9/2023	(9,667)
CZK	11,100,000	USD	496,643	UBS	13/9/2023	3,789
EUR	78,923,973	USD	86,412,404	Morgan Stanley	13/9/2023	(746,896)
EUR	61,560,600	USD	67,636,961	JP Morgan	13/9/2023	(817,970)
EUR	42,713,800	USD	47,000,299	HSBC Bank	13/9/2023	(637,966)
EUR	14,788,000	USD	16,042,673	Barclays	13/9/2023	8,490
EUR	330,000	USD	356,950	BNY Mellon	13/9/2023	1,238
EUR	15,007,000	USD	16,179,512	Bank of America	13/9/2023	109,358
GBP	6,683,600	USD	8,543,856	JP Morgan	13/9/2023	(71,044)
HUF	13,394,686,238	USD	37,641,383	Toronto-Dominion	13/9/2023	501,030
HUF	2,170,650,300	USD	6,071,123	Goldman Sachs	13/9/2023	109,973
HUF	4,079,507,200	USD	11,618,859	JP Morgan	13/9/2023	(2,145)
HUF	1,480,610,400	USD	4,276,057	Citibank	13/9/2023	(59,904)
HUF	1,482,199,800	USD	4,268,148	BNP Paribas	13/9/2023	(47,469)
IDR	71,385,099,895	USD	4,679,860	Bank of America	13/9/2023	6,787
IDR	48,343,086,034	USD	3,176,600	BNP Paribas	13/9/2023	(2,731)
IDR	478,172,279,200	USD	31,687,397	HSBC Bank	13/9/2023	(293,946)
IDR	51,475,900,000	USD	3,430,126	JP Morgan	13/9/2023	(50,578)
IDR	18,900,400,000	USD	1,233,788	Standard Chartered Bank	13/9/2023	7,080
ILS	32,346,600	USD	8,758,172	UBS	13/9/2023	(271,227)
ILS	8,600,000	USD	2,335,804	Morgan Stanley	13/9/2023	(79,377)
INR	2,643,003,472	USD	31,972,461	Morgan Stanley	13/9/2023	(47,495)
INR	361,570,000	USD	4,359,811	UBS	13/9/2023	7,611
INR	445,300,000	USD	5,387,017	BNP Paribas	13/9/2023	(8,217)
INR	300,089,000	USD	3,619,604	JP Morgan	13/9/2023	5,186
JPY	11,986,310,722	USD	84,166,455	Morgan Stanley	13/9/2023	(2,037,169)
JPY	558,100,000	USD	4,047,045	JP Morgan	13/9/2023	(222,986)
JPY	2,972,900,000	USD	21,477,388	Bank of America	13/9/2023	(1,107,304)
KZT	2,087,178,100	USD	4,450,273	Goldman Sachs	31/10/2023	26,312
MXN	133,731,400	USD	7,685,748	Barclays	13/9/2023	292,668
MXN	78,701,400	USD	4,483,082	HSBC Bank	13/9/2023	212,244

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
MXN	47,731,800	USD	2,803,001	Morgan Stanley	13/9/2023	44,679
MXN	86,340,000	USD	5,091,443	BNY Mellon	13/9/2023	59,602
MXN	252,994,100	USD	14,776,137	Deutsche Bank	13/9/2023	317,491
MXN	73,900,000	USD	4,237,998	Goldman Sachs	13/9/2023	170,876
MYR	39,236,000	USD	8,429,322	Morgan Stanley	13/9/2023	32,185
MYR	19,301,900	USD	4,129,190	State Street	13/9/2023	33,394
MYR	126,792,737	USD	27,290,731	Goldman Sachs	13/9/2023	52,974
NGN	3,972,200,000	USD	5,441,370	Standard Chartered Bank	18/9/2023	(329,485)
NOK	136,359,700	USD	12,786,932	State Street	13/9/2023	21,796
NOK	49,686,600	USD	4,657,082	Deutsche Bank	13/9/2023	10,149
NZD	13,800,000	USD	8,604,783	Morgan Stanley	13/9/2023	(397,063)
PEN	55,323,400	USD	15,150,087	Bank of America	13/9/2023	(152,804)
PEN	25,266,200	USD	7,012,506	Morgan Stanley	13/9/2023	(163,246)
PEN	19,000,000	USD	5,171,053	JP Morgan	13/9/2023	(20,459)
PHP	421,439,400	USD	7,625,027	JP Morgan	13/9/2023	(183,447)
PHP	276,700,000	USD	5,038,604	BNP Paribas	13/9/2023	(152,765)
PLN	195,036,786	USD	47,308,022	Bank of America	13/9/2023	17,991
PLN	29,611,000	USD	7,289,422	Goldman Sachs	13/9/2023	(104,261)
PLN	32,400,000	USD	8,163,101	Citigroup	13/9/2023	(301,185)
PLN	29,756,900	USD	7,381,916	Morgan Stanley	13/9/2023	(161,352)
PLN	32,083,000	USD	7,768,469	Deutsche Bank	13/9/2023	16,527
RON	187,842,700	USD	41,236,104	Goldman Sachs	13/9/2023	5,771
RON	27,007,800	USD	6,064,697	Deutsche Bank	13/9/2023	(134,989)
RON	60,949,800	USD	13,482,288	BNP Paribas	13/9/2023	(100,432)
RON	2,060,000	USD	464,847	Barclays	13/9/2023	(12,563)
THB	7,085,017,600	USD	200,501,402	Standard Chartered Bank	13/9/2023	2,007,241
THB	125,351,000	USD	3,542,590	Goldman Sachs	13/9/2023	40,275
THB	818,087,600	USD	23,515,022	Bank of America	13/9/2023	(131,903)
THB	273,419,700	USD	8,033,486	Morgan Stanley	13/9/2023	(218,424)
THB	152,400,000	USD	4,358,292	JP Morgan	13/9/2023	(2,294)
TRY	495,750,000	USD	18,595,794	UBS	29/9/2023	(318,248)
TWD	226,250,100	USD	7,248,168	HSBC Bank	13/9/2023	(143,108)
TWD	279,300,000	USD	8,899,495	Standard Chartered Bank	13/9/2023	(128,480)
USD	10,621,701	TRY	271,650,000	UBS	29/9/2023	606,380
USD	11,157,729	MYR	51,521,134	Morgan Stanley	13/9/2023	46,850
USD	10,114,029	MYR	46,946,026	Barclays	13/9/2023	(10,197)
USD	22,556,592	THB	788,323,800	Standard Chartered Bank	13/9/2023	24,201
USD	4,470,824	AUD	6,685,800	Deutsche Bank	13/9/2023	138,651
USD	66,381,478	ZAR	1,259,018,788	Morgan Stanley	13/9/2023	(570,157)
USD	23,515,015	THB	818,087,359	Bank of America	13/9/2023	131,903
USD	97,275,663	COP	410,802,170,090	Goldman Sachs	13/9/2023	(2,466,751)
USD	13,922,722	PHP	774,033,731	Standard Chartered Bank	13/9/2023	255,196
USD	7,538,238	JPY	1,071,885,100	JP Morgan	13/9/2023	193,763
USD	23,342,830	PLN	95,182,600	Bank of America	13/9/2023	246,608
USD	8,544,467	CAD	11,338,600	HSBC Bank	13/9/2023	162,084
USD	5,120,298	IDR	77,461,404,808	HSBC Bank	13/9/2023	34,723
USD	25,461,652	CHF	22,670,800	Toronto-Dominion	13/9/2023	(232,129)
USD	5,484,766	CLP	4,425,383,005	JP Morgan	13/9/2023	310,860
USD	77,870,475	RON	354,723,140	Goldman Sachs	13/9/2023	(10,898)
USD	63,755,302	EUR	58,369,582	Morgan Stanley	13/9/2023	399,901
USD	86,051,405	MXN	1,485,591,456	Bank of America	13/9/2023	(2,578,987)
USD	33,516,146	PEN	122,786,400	JP Morgan	13/9/2023	230,730
USD	70,628,151	EUR	64,478,300	HSBC Bank	13/9/2023	642,237
USD	103,629,046	JPY	14,460,239,300	Bank of America	13/9/2023	4,548,591
USD	8,385,045	HUF	2,982,928,000	BNP Paribas	13/9/2023	(109,075)
USD	2,824,959	AUD	4,247,784	Goldman Sachs	13/9/2023	72,538
USD	16,616,092	CZK	364,791,000	Citigroup	13/9/2023	169,862
USD	20,351,057	RON	92,148,000	Société Générale	13/9/2023	119,468

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至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	3,005,329	GBP	2,348,846	Morgan Stanley	13/9/2023	27,693
USD	5,355,858	CHF	4,734,142	JP Morgan	13/9/2023	(9,547)
USD	2,845,932	CAD	3,779,193	Standard Chartered Bank	13/9/2023	52,056
USD	17,660,774	CNH	128,100,000	JP Morgan	13/9/2023	45,179
USD	16,771,522	EUR	15,234,000	Westpac	13/9/2023	236,262
USD	13,479,807	COP	55,215,241,000	Bank of America	13/9/2023	73,593
USD	19,354,766	HUF	6,767,378,071	Citigroup	13/9/2023	84,130
USD	4,763,955	HUF	1,676,530,829	Morgan Stanley	13/9/2023	(10,098)
USD	10,023,530	ZAR	188,413,000	Citigroup	13/9/2023	4,174
USD	9,766,362	CZK	212,251,400	Deutsche Bank	13/9/2023	197,223
USD	11,885,993	TWD	370,944,000	Standard Chartered Bank	13/9/2023	237,029
USD	33,708,184	EUR	30,509,700	Goldman Sachs	13/9/2023	592,404
USD	14,923,622	ZAR	279,491,500	JP Morgan	13/9/2023	60,927
USD	10,835,772	THB	374,701,000	Morgan Stanley	13/9/2023	125,821
USD	18,447,004	HUF	6,435,539,400	JP Morgan	13/9/2023	121,305
USD	11,205,693	PLN	45,438,300	Goldman Sachs	13/9/2023	180,011
USD	13,728,551	HUF	4,822,775,800	Deutsche Bank	13/9/2023	(4,679)
USD	11,288,215	IDR	170,260,578,300	JP Morgan	13/9/2023	110,095
USD	18,260,891	NOK	186,074,900	Deutsche Bank	13/9/2023	782,247
USD	8,097,324	INR	666,927,500	JP Morgan	13/9/2023	41,475
USD	4,096,416	PHP	225,139,000	Morgan Stanley	13/9/2023	121,016
USD	50,775	INR	4,173,060	HSBC Bank	13/9/2023	368
USD	9,675,425	IDR	146,185,991,900	Deutsche Bank	13/9/2023	77,874
USD	3,031,722	IDR	45,784,030,000	Bank of America	13/9/2023	25,862
USD	14,030,816	ZAR	258,872,100	Deutsche Bank	13/9/2023	264,612
USD	12,366,087	INR	1,016,226,940	BNP Paribas	13/9/2023	91,033
USD	681,007	EUR	610,000	BNY Mellon	13/9/2023	18,902
USD	2,934,981	NZD	4,620,000	Barclays	13/9/2023	187,179
USD	4,580,396	THB	157,610,900	Goldman Sachs	13/9/2023	75,457
USD	6,681,362	COP	27,847,917,000	Morgan Stanley	13/9/2023	(80,088)
USD	11,529,788	ZAR	213,089,200	Standard Chartered Bank	13/9/2023	198,209
USD	1,058,668	CNH	7,550,000	Goldman Sachs	13/9/2023	20,434
USD	1,734,694	IDR	25,973,573,262	Morgan Stanley	13/9/2023	29,451
USD	1,000,000	COP	4,150,630,000	BNP Paribas	13/9/2023	(7,769)
USD	519,679	MXN	8,800,000	Barclays	13/9/2023	(5,329)
USD	24,895,260	EUR	22,585,000	JP Morgan	13/9/2023	381,092
USD	4,463,028	ZAR	84,640,000	State Street	13/9/2023	(37,926)
USD	6,043,979	CZK	132,423,000	Morgan Stanley	13/9/2023	73,823
USD	3,966,480	PEN	14,200,000	Morgan Stanley	13/9/2023	117,089
USD	13,188,958	PLN	52,865,800	Toronto-Dominion	13/9/2023	360,979
USD	11,041,173	COP	44,660,614,300	Barclays	13/9/2023	197,614
USD	8,329,289	CZK	177,300,000	Goldman Sachs	13/9/2023	335,899
USD	7,466,602	PLN	29,600,000	Société Générale	13/9/2023	284,111
USD	33,900	MXN	580,000	HSBC Bank	13/9/2023	(702)
USD	2,044,339	CNH	14,534,000	HSBC Bank	13/9/2023	45,705
USD	51,879,805	BRL	250,638,951	JP Morgan	5/9/2023	1,015,859
USD	13,310,050	MXN	227,104,100	Goldman Sachs	13/9/2023	(238,982)
USD	3,097,971	ZAR	54,563,100	Goldman Sachs	13/9/2023	196,434
USD	5,115,207	EGP	177,600,000	Goldman Sachs	31/1/2024	23,037
USD	12,227,108	MXN	206,900,000	JP Morgan	13/9/2023	(116,547)
USD	8,676,084	PLN	35,200,000	BNP Paribas	13/9/2023	134,743
USD	2,241,779	IDR	34,169,194,059	Barclays	13/9/2023	(1,532)
USD	558,695	BRL	2,739,785	Morgan Stanley	5/9/2023	2,691
USD	275,941	BRL	1,353,215	HSBC Bank	5/9/2023	1,323
USD	17,416,135	PLN	70,600,000	Citigroup	13/9/2023	284,922
USD	8,547,344	PLN	34,800,000	Deutsche Bank	13/9/2023	103,064
USD	16,653,814	EUR	15,100,000	Barclays	13/9/2023	264,001
USD	3,363,276	CZK	74,300,000	BNP Paribas	13/9/2023	13,536

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	3,741,954	MXN	64,200,000	Morgan Stanley	13/9/2023	(88,218)
USD	7,478,271	RON	33,827,200	Deutsche Bank	13/9/2023	51,327
USD	5,000,000	EGP	180,000,000	Goldman Sachs	7/2/2024	(127,620)
USD	4,513,040	COP	18,480,900,000	JP Morgan	13/9/2023	25,894
USD	8,208,850	PEN	30,574,000	Bank of America	13/9/2023	(79,268)
USD	4,137,993	CLP	3,577,234,677	BNP Paribas	13/9/2023	(44,307)
USD	1,468,487	CLP	1,264,079,142	Morgan Stanley	13/9/2023	(9,403)
USD	8,060,074	GBP	6,328,000	JP Morgan	13/9/2023	38,057
USD	801,191	CLP	694,288,181	Bank of America	13/9/2023	(10,531)
USD	7,890,175	NZD	13,294,000	Morgan Stanley	13/9/2023	(16,596)
USD	7,907,685	AUD	12,332,000	HSBC Bank	13/9/2023	(83,034)
USD	1,271,185	CNH	9,261,000	Bank of America	13/9/2023	(2,335)
USD	1,226,281	PLN	5,070,000	Morgan Stanley	13/9/2023	(3,963)
USD	679,208	ZAR	12,716,000	Royal Bank of Canada	13/9/2023	3,001
USD	1,464,941	MYR	6,796,000	Goldman Sachs	13/9/2023	(662)
USD	41,743,749	BRL	205,453,551	Goldman Sachs	3/10/2023	239,584
USD	32,788,826	BRL	160,668,854	Goldman Sachs	5/9/2023	183,152
ZAR	79,094,100	USD	4,191,637	Deutsche Bank	13/9/2023	14,399
ZAR	338,606,928	USD	18,510,636	Morgan Stanley	13/9/2023	(504,322)
ZAR	347,390,972	USD	18,620,037	JP Morgan	13/9/2023	(146,609)
ZAR	41,650,000	USD	2,296,409	RBS	13/9/2023	(81,561)
ZAR	288,200,000	USD	15,639,870	Standard Chartered Bank	13/9/2023	(314,077)
ZAR	231,470,000	USD	12,419,913	State Street	13/9/2023	(110,888)
ZAR	53,360,000	USD	2,852,543	HSBC Bank	13/9/2023	(14,985)
未實現淨減值						(1,272,682)
澳幣避險股份類別						
AUD	2,618,009	USD	1,705,001	BNY Mellon	15/9/2023	(8,492)
USD	37,516	AUD	58,249	BNY Mellon	15/9/2023	(229)
未實現淨減值						(8,721)
加拿大幣避險股份類別						
CAD	612,081	USD	455,132	BNY Mellon	15/9/2023	(2,619)
USD	12,015	CAD	16,217	BNY Mellon	15/9/2023	25
未實現淨減值						(2,594)
瑞士法郎避險股份類別						
CHF	1,081,135	USD	1,237,965	BNY Mellon	15/9/2023	(12,387)
USD	30,157	CHF	26,443	BNY Mellon	15/9/2023	181
未實現淨減值						(12,206)
歐元避險股份類別						
EUR	218,206,429	USD	239,400,061	BNY Mellon	15/9/2023	(2,530,572)
USD	5,617,563	EUR	5,155,383	BNY Mellon	15/9/2023	21,263
未實現淨減值						(2,509,309)
英鎊避險股份類別						
GBP	29,837,757	USD	37,963,060	BNY Mellon	15/9/2023	(137,328)
USD	1,480,343	GBP	1,163,902	BNY Mellon	15/9/2023	4,849
未實現淨減值						(132,479)
港幣避險股份類別						
HKD	12,699,921	USD	1,627,190	BNY Mellon	15/9/2023	(7,044)
USD	44,033	HKD	344,357	BNY Mellon	15/9/2023	103
未實現淨減值						(6,941)
紐元避險股份類別						
NZD	239,652	USD	144,771	BNY Mellon	15/9/2023	(2,234)
USD	3,815	NZD	6,414	BNY Mellon	15/9/2023	-
未實現淨減值						(2,234)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
波蘭幣避險股份類別						
PLN	9,069,293	USD	2,232,767	BNY Mellon	15/9/2023	(32,352)
USD	79,220	PLN	324,717	BNY Mellon	15/9/2023	437
未實現淨減值						(31,915)
瑞典幣避險股份類別						
SEK	35,357	USD	3,309	BNY Mellon	15/9/2023	(66)
USD	75	SEK	807	BNY Mellon	15/9/2023	-
未實現淨減值						(66)
新加坡幣避險股份類別						
SGD	18,171,561	USD	13,499,371	BNY Mellon	15/9/2023	(49,283)
USD	905,403	SGD	1,224,958	BNY Mellon	15/9/2023	(1,274)
未實現淨減值						(50,557)
未實現淨減值總額 (美金曝險部位 - 美金 3,391,087,649)						(4,029,704)

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (美金)	未實現增值 (歐元)
251	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	27,833,547	212,499
97	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	10,360,054	61,383
合計				38,193,601	273,882

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	BRL 28,932,977	Fund receives Fixed 12.97%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	522,548	522,548
IRS	BRL 33,393,032	Fund receives Fixed 12.51%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	477,779	477,779
IRS	BRL 31,855,207	Fund receives Fixed 12.34%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	414,861	414,861
IRS	BRL 15,697,926	Fund receives Fixed 11.3675%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	102,323	102,323
IRS	BRL 16,365,064	Fund receives Fixed 12.74%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	361,909	361,909
IRS	BRL 46,828,624	Fund receives Fixed 11.985%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	465,022	465,022
IRS	BRL 56,747,094	Fund receives Fixed 12.78%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	934,357	934,357
IRS	INR 225,829,524	Fund receives Fixed 6.085%; and pays Floating INR MIBOR 1 Day	Morgan Stanley	20/9/2025	(28,904)	(28,904)
IRS	MXN 111,938,932	Fund receives Fixed 9.29%; and pays Floating MXN MXIBTIE 1 Month	Morgan Stanley	17/2/2028	68,345	68,345
IRS	THB 723,225,602	Fund receives Fixed 2.5207%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	15/3/2028	(15,334)	(15,334)
IRS	MXN 74,352,041	Fund receives Fixed 8.215%; and pays Floating MXN MXIBTIE 1 Month	Morgan Stanley	7/7/2028	(126,428)	(126,428)
IRS	MXN 71,667,241	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 9.155%	Morgan Stanley	15/8/2028	(39,660)	(39,660)
IRS	THB 329,964,491	Fund receives Fixed 2.258%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/9/2028	(140,457)	(140,457)
IRS	CNY 17,103,900	Fund receives Fixed 2.42%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	20/9/2028	12,686	12,686
IRS	CNY 17,103,901	Fund receives Fixed 2.43%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	20/9/2028	13,795	13,795

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
IRS	THB 190,960,490	Fund receives Fixed 2.476%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/9/2028	(25,558)	(25,558)
IRS	CZK 168,212,878	Fund receives Fixed 4.391%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	54,174	54,174
IRS	CZK 182,245,306	Fund receives Fixed 4.434%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	74,700	74,700
IRS	CZK 128,733,964	Fund receives Fixed 4.59%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	93,786	93,786
IRS	CZK 204,236,126	Fund receives Fixed 4.77%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	223,880	223,880
IRS	CZK 111,116,341	Fund receives Fixed 4.8%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	128,613	128,613
IRS	CZK 170,010,754	Fund receives Fixed 4.88%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	224,561	224,561
IRS	CZK 195,579,664	Fund receives Fixed 4.96%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	290,293	290,293
IRS	THB 172,383,988	Fund receives Fixed 2.6425%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	15/3/2033	(88,912)	(88,912)
IRS	THB 132,541,042	Fund receives Fixed 2.6925%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	15/3/2033	(52,470)	(52,470)
IRS	THB 1,095,663,955	Fund receives Fixed 2.837%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	15/3/2033	(54,079)	(54,079)
IRS	THB 183,224,826	Fund receives Fixed 2.61%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/9/2033	(125,089)	(125,089)
IRS	THB 343,339,319	Fund receives Fixed 2.6475%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/9/2033	(202,298)	(202,298)
IRS	THB 165,288,977	Fund receives Fixed 2.7%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/9/2033	(75,753)	(75,753)
合計（美金曝險部位 - 美金 220,092,158）					3,488,690	3,488,690

IRS: 利率交換

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值／ (減值) (美金)	市場價值 (美金)
154,000,000	Put	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2023	913,854	1,587,937
161,100,000	Call	OTC USD/BRL	JP Morgan	USD 5.45	31/10/2023	(404,831)	391,808
合計（美金曝險部位 - 美金 108,216,662）						509,023	1,979,745

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			188,971 Umicore*	4,633,569	0.08
基金				7,190,355	0.12
百慕達			百慕達		
1,137,218 Oakley Capital Investments	5,960,796	0.10	66,189 Bunge	6,996,866	0.12
格恩西島			86,000 Digital China	25,671	0.00
26,850,921 Bluefield Solar Income Fund	35,755,371	0.59	216,661 Invesco	3,160,215	0.05
338,067 HarbourVest Global Private Equity	8,851,123	0.14		10,182,752	0.17
8,963 NB Private Equity Partners	160,227	0.00	英屬維京群島		
23,591,792 Schiehallion Fund	9,512,212	0.16	15,532 Capri	752,875	0.01
24,823,592 Starwood European Real Estate Finance	25,283,847	0.42	加拿大		
58,595,620 Syncona	90,919,027	1.50	149,649 Bank of Nova Scotia/The	6,580,257	0.11
	170,481,807	2.81	318,675 Boralex	7,182,135	0.12
愛爾蘭			13,805 Canadian National Railway	1,444,103	0.02
6,844,197 iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD~	40,499,505	0.67	107,909 Canadian Pacific Kansas City	7,931,196	0.13
3,063,717 iShares JP Morgan EM Local Government Bond UCITS ETF~	125,689,335	2.07	42,441 Canadian Solar	1,114,866	0.02
7,344,885 iShares Physical Gold ETC~	256,119,254	4.23	34,548 Canfor	469,576	0.01
	422,308,094	6.97	71,953 Enbridge	2,347,162	0.04
澤西島			94,591 Gildan Activewear	2,628,071	0.04
13,521,612 Foresight Solar Fund	14,661,149	0.24	223,955 Hydro One	5,546,325	0.09
英國			26,718 Magna International*	1,451,693	0.03
26,159,170 Aquila European Renewables Income Fund	21,712,111	0.36	121,288 Metro*	5,729,830	0.09
137,950,118 Greencoat UK Wind Fund	228,554,542	3.77	77,067 Nutrien	4,564,343	0.08
45,174,543 Gresham House Energy Storage Fund	70,184,879	1.16	346,502 RioCan Real Estate Investment Trust*	4,643,551	0.07
1,348,519 HgCapital Trust	6,164,549	0.10	107,520 Shopify	6,427,276	0.11
6,437 ICG Enterprise Trust	80,820	0.00	462,244 Western Forest Products	292,883	0.00
544,018 Pantheon International	1,773,409	0.03		58,353,267	0.96
	328,470,310	5.42	開曼群島		
總基金數	941,882,156	15.54	398,044 IHS	2,722,245	0.05
普通股（股份）			丹麥		
澳洲			6,166 Genmab	2,201,003	0.03
2,424 Ampol	51,087	0.00	313,923 Novo Nordisk	53,829,642	0.89
21,979 APA	117,969	0.00	12,266 Novozymes*	490,682	0.01
174,303 Brambles	1,557,856	0.03	169,930 Orsted*	10,058,717	0.17
29,113 Cochlear	4,718,908	0.08	6,403 ROCKWOOL	1,517,434	0.03
171,789 Coles	1,668,721	0.03	207,881 Vestas Wind Systems	4,453,403	0.07
448,226 Costa	762,680	0.01		72,550,881	1.20
1,925,593 GPT	4,828,525	0.08	芬蘭		
6,086 Lendlease	28,378	0.00	253,573 Stora Enso	3,001,036	0.05
144,165 National Australia Bank	2,492,638	0.04	133,307 Wartsila	1,571,023	0.03
509,348 NEXTDC	4,117,504	0.07		4,572,059	0.08
158,895 Northern Star Resources	1,129,855	0.02	法國		
28,597 Orica	268,224	0.00	61,801 Aeroports de Paris*	7,613,883	0.12
187,920 Scentre	308,536	0.01	9,671 Air Liquide	1,628,016	0.03
877,232 Transurban	6,944,784	0.11	551,564 AXA*	15,454,823	0.25
	28,995,665	0.48	543,150 BNP Paribas	32,616,158	0.54
奧地利			37,766 Cie de Saint-Gobain	2,267,093	0.04
63,025 ams-OSRAM	404,761	0.00	389,166 Credit Agricole*	4,557,912	0.08
32,545 ANDRITZ	1,610,326	0.03	22,268 Edenred	1,321,383	0.02
21,736 Kontron	440,372	0.01	419,526 Getlink	6,496,360	0.11
60,642 Verbund*	4,611,824	0.08	10,220 Hermes International	19,595,828	0.32
	7,067,283	0.12	1,929 Kering	961,510	0.02
比利時			17,515 L'Oreal	7,188,156	0.12
41,439 Aedifica	2,556,786	0.04	33,870 Sanofi	3,370,404	0.06
			369,406 Schneider Electric	58,912,869	0.97
			6,188 Teleperformance	792,373	0.01
			48,769 Worldline	1,482,090	0.02
				164,258,858	2.71
			德國		
			5,133 adidas*	949,605	0.02
			14,407 Bayerische Motoren Werke	1,406,411	0.02
			157,164 Deutsche Lufthansa	1,309,176	0.02

* 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
77,738	Fraport Frankfurt Airport Services Worldwide*	3,863,579	0.06	41,400	Sumitomo Forestry	1,072,008	0.02
178,332	GEA	6,550,135	0.11	1,500	TIS*	32,513	0.00
22,926	HUGO BOSS	1,596,108	0.03	171,400	Tokio Marine*	3,488,096	0.06
27,020	Infineon Technologies	895,983	0.01	72,300	Toyota Motor*	1,146,713	0.02
36,409	Mercedes-Benz	2,472,535	0.04	65,300	West Japan Railway	2,596,020	0.04
2,390	Muenchener Ruckversicherungs-Gesellschaft in Muenchen	859,683	0.01	116,400	Yamaha Motor*	2,774,013	0.05
409,080	Puma*	25,436,595	0.42	10,700	Yaskawa Electric*	386,042	0.01
33,456	Siemens	4,661,759	0.08			124,811,297	2.06
323,327	Siemens Energy	4,282,466	0.07		澤西島		
19,698	SMA Solar Technology	1,474,395	0.02	11,380	Ferguson*	1,718,559	0.03
9,819	Software	311,066	0.01		荷蘭		
335,058	Symrise	32,386,706	0.54	544	Adyen	423,830	0.01
		88,456,202	1.46	88,389	ASML*	54,262,007	0.90
	香港			668,727	CNH Industrial	8,549,167	0.14
1,684,200	AIA	14,092,398	0.23	26,871	Corbion	595,999	0.01
82,000	Sino Land	86,633	0.00	19,660	Just Eat Takeaway.com	257,782	0.00
239,600	Swire Properties	461,787	0.01	47,290	Koninklijke Vopak	1,569,555	0.02
		14,640,818	0.24	77,324	NXP Semiconductors	14,700,854	0.24
	愛爾蘭			27,631	STMicroelectronics*	1,214,244	0.02
3,529	CRH	187,884	0.01	105,822	Wolters Kluwer	11,852,064	0.20
45,602	Eaton	9,718,130	0.16			93,425,502	1.54
71,096,147	Greencoat Renewables	70,811,762	1.17		挪威		
8,498	Johnson Controls International	464,476	0.01	2,302,288	Aker Carbon Capture	2,439,099	0.04
25,591	Kingspan	1,990,980	0.03	607,227	DNB Bank*	11,073,986	0.18
109,598	Linde	39,276,451	0.65	325,056	Leroy Seafood	1,239,064	0.02
207,618	Origin Enterprises	679,949	0.01	233,076	Mowi	3,887,475	0.06
141,015	Pentair	9,128,096	0.15	945,380	NEL*	947,962	0.02
23,006	Seagate Technology	1,486,666	0.02	36,097	Nordic Semiconductor	404,134	0.01
97,135	Smurfit Kappa	3,791,179	0.06	71,205	TOMRA Systems	906,591	0.01
165,109	STERIS	35,301,630	0.58			20,898,311	0.34
69,729	Trane Technologies	13,247,251	0.22		葡萄牙		
		186,084,454	3.07	1,738,601	EDP - Energias de Portugal*	7,364,714	0.12
	義大利			2,069,857	REN - Redes Energeticas Nacionais SGPS	5,216,040	0.09
127,702	Assicurazioni Generali*	2,452,517	0.04			12,580,754	0.21
330,596	Enav	1,233,123	0.02		新加坡		
343,974	Infrastrutture Wireless Italiane	3,953,981	0.07	1,020,600	CapitalLand Integrated Commercial Trust	1,329,218	0.02
288,878	Mediobanca Banca di Credito Finanziario*	3,506,979	0.06		韓國		
971,881	Snam	4,650,451	0.07	5,081	Samsung Electronics	5,924,230	0.10
1,729,225	Terna - Rete Elettrica Nazionale	13,221,654	0.22		西班牙		
		29,018,705	0.48	30,279	Acciona*	4,002,884	0.07
	日本			18,584	Aena SME	2,705,830	0.04
68,700	ANA	1,425,382	0.02	364,900	Banco Santander	1,323,675	0.02
477,200	Asahi Kasei*	2,834,247	0.05	342,672	Cellnex Telecom	12,178,563	0.20
814,100	Astellas Pharma	11,369,256	0.19	590,317	EDP Renovaveis*	10,023,583	0.17
79,800	Daiichi Sankyo	2,163,461	0.03	48,399	Industria de Diseno Textil	1,720,584	0.03
1,800	Fujitsu*	206,653	0.00			31,955,119	0.53
43,200	Honda Motor	1,281,260	0.02		瑞典		
93,900	KDDI*	2,561,123	0.04	148,864	Boliden*	3,702,128	0.06
52,400	Kubota	771,608	0.01	27,983	Getinge	451,688	0.01
33,100	Kurita Water Industries*	1,186,272	0.02	77,535	H & M Hennes & Mauritz*	1,100,406	0.02
182,600	Kyowa Kirin	3,075,190	0.05	89,068	Holmen*	3,125,977	0.05
39,400	Mitsubishi Chemical*	216,244	0.00	140,184	Nibe Industrier	971,440	0.02
161,300	Oji	606,260	0.01	360,902	Svenska Cellulosa	4,454,891	0.07
78,500	Omron*	3,484,155	0.06	375,602	Svenska Handelsbanken*	2,911,917	0.05
472,400	Ono Pharmaceutical	8,226,850	0.14	76,773	Telefonaktiebolaget LM Ericsson*	365,576	0.00
276,600	ORIX*	4,744,601	0.08			17,084,023	0.28
1,031,700	Recruit	33,962,727	0.56		瑞士		
154,000	Seiko Epson*	2,216,716	0.04	34,459	ABB	1,211,884	0.02
206,600	SoftBank	2,175,832	0.04	15,623	Belimo	7,555,255	0.13
358,900	Sony	27,488,409	0.45	13,359	Flughafen Zurich*	2,556,831	0.04
1,304,900	Sumitomo Chemical*	3,319,646	0.05				

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
7,383	Garmin	725,340	0.01	46,973	American Water Works	6,064,802	0.10
19,378	Kuehne + Nagel International*	5,377,197	0.09	40,529	Amgen	9,600,068	0.16
145,941	Logitech International*	9,326,983	0.16	205,689	Analog Devices	34,529,059	0.57
43,325	Lonza	22,226,911	0.37	5,950	ANSYS	1,741,217	0.03
422,289	Nestle*	47,039,817	0.77	70,769	Apple	12,266,811	0.20
9,311	Roche	2,547,269	0.04	33,645	Applied Materials	4,712,088	0.08
176,975	SIG	4,354,962	0.07	86,590	Archer-Daniels-Midland	6,411,176	0.11
85,929	Swiss Re	7,765,802	0.13	14,593	Arista Networks	2,581,948	0.04
3,197	TE Connectivity	391,645	0.01	3,790	Aspen Technology	684,854	0.01
9,521	Temenos	701,481	0.01	7,275	Autodesk	1,491,014	0.02
2,684	u-blox	220,998	0.00	1,702	Automatic Data Processing	402,006	0.01
67,641	UBS*	1,665,201	0.03	12,337	Badger Meter*	1,898,971	0.03
1,073	VAT*	397,966	0.01	27,502	Ball	1,378,465	0.02
5,858	Zurich Insurance	2,546,814	0.04	28,415	Bank of America	757,553	0.01
		116,612,356	1.93	308,670	Bank of New York Mellon	12,728,657	0.21
	台灣			147,297	Best Buy	10,296,376	0.17
10,720	Taiwan Semiconductor Manufacturing	927,500	0.01	8,388	Biogen	2,060,305	0.03
	阿拉伯聯合大公國			5,618	Block	300,332	0.01
2,184,170	Salik	1,836,098	0.03	68,517	Bloom Energy*	974,443	0.02
	英國			5,415	Booking	15,484,188	0.26
301,539	AstraZeneca	37,888,296	0.62	53,948	Boston Scientific	2,707,978	0.04
511,522	Auto Trader	3,639,763	0.06	102,313	Cadence Design Systems	22,770,271	0.38
543,072	Barratt Developments	2,883,917	0.05	67,868	California Water Service	3,189,019	0.05
61,796	Burberry*	1,597,118	0.03	119,517	CECO Environmental	1,467,324	0.02
13,350,685	Forward Partners	4,336,505	0.07	445	Cheniere Energy	67,504	0.00
54,219	Halma	1,363,914	0.02	130,939	Chico's FAS*	617,918	0.01
2,617,303	Helios Towers	2,762,954	0.05	38,414	Cigna	9,958,049	0.16
184,626	HSBC*	1,264,318	0.02	68,517	Cisco Systems	3,617,691	0.06
17,721	InterContinental Hotels	1,237,344	0.02	468,708	Clearway Energy	10,778,668	0.18
1,270,745	ITM Power	1,313,697	0.02	425,601	Coca-Cola	23,677,948	0.39
756,757	J Sainsbury	2,412,083	0.04	640,148	Colgate-Palmolive	43,608,965	0.72
89,928	Johnson Matthey	1,717,925	0.03	240,545	CommScope*	753,820	0.01
86,382	Kingfisher*	236,779	0.00	56,310	Conagra Brands	1,567,936	0.03
1,267,024	National Grid	14,768,379	0.24	15,064	Consolidated Edison	1,250,306	0.02
128,451	Pagegroup	627,944	0.01	1,841	Crown Castle	171,705	0.00
40,081	Pearson	396,094	0.01	260,387	CSX	7,300,804	0.12
624,587	Pennington	4,714,298	0.08	51,418	Cummins	10,990,264	0.18
36,079	Phoenix	218,530	0.00	27,808	Danaher	6,830,861	0.11
1,446,668	RELX	43,643,207	0.72	12,040	Darling Ingredients	699,132	0.01
5,316,440	Rentokil Initial	37,518,840	0.62	34,881	Deere	13,310,426	0.22
84,397,923	Sdcl Energy Efficiency Income Trust	73,070,405	1.21	8,696	Dexcom	825,641	0.01
7,191	Segro	62,208	0.00	22,053	Digital Realty Trust	2,675,560	0.05
135,239	Severn Trent	3,823,573	0.06	89,834	DocGo*	740,236	0.01
1,176,415	Smart Metering Systems	9,337,700	0.15	121,220	Donaldson*	7,136,140	0.12
10,549	Spirax-Sarco Engineering	1,252,882	0.02	41,403	Dover	5,684,900	0.09
118,880	Spirent Communications	216,822	0.00	38,224	Dow	1,933,845	0.03
793,331	SSE	15,118,195	0.25	16,797	Dynatrace	749,788	0.01
3,612,507	Taylor Wimpey	4,858,202	0.08	681,433	eBay*	28,163,132	0.47
139,127	Unilever	6,626,595	0.11	51,305	Ecolab	8,744,516	0.14
602,149	United Utilities	6,644,334	0.11	128,839	Edwards Lifesciences	9,211,563	0.15
		285,552,821	4.70	107,551	Electronic Arts	11,951,155	0.20
	美國			127,195	Elevance Health	53,530,110	0.88
23,758	A O Smith	1,597,231	0.03	13,058	Eli Lilly	6,607,561	0.11
46,944	A10 Networks	658,547	0.01	4,915	Emerson Electric	448,307	0.01
66,681	Adobe	34,277,608	0.57	73,772	EnerSys	7,159,305	0.12
38,275	Advanced Micro Devices	3,788,887	0.06	4,400	Enphase Energy	518,456	0.01
136,401	AECOM	11,112,528	0.18	9,372	Equinix	6,817,114	0.11
66,681	AGCO	8,054,980	0.13	149,272	Essential Utilities	5,127,786	0.09
125,575	Agilent Technologies	14,227,151	0.23	13,223	Estee Lauder	2,012,313	0.03
4,400	Air Products and Chemicals	1,199,415	0.02	146,472	Eversource Energy	8,719,912	0.14
35,778	Alexandria Real Estate Equities	3,869,825	0.06	175,284	Exelon	6,552,883	0.11
557,952	Alphabet	70,320,929	1.16	12,596	F5	1,895,417	0.03
43,051	Amazon.com	5,466,364	0.09	5,026	Fair Isaac	4,213,807	0.07
311,502	American Express*	46,004,134	0.76	36,863	First Solar	6,407,690	0.11
53,756	American Tower	9,043,851	0.15	19,920	Fortinet	1,124,573	0.02
				850	Fox	26,214	0.00
				3,553	FTI Consulting	615,797	0.01
				15,180	Generac*	1,681,917	0.03
				190,481	General Mills	11,947,361	0.20
				83,240	Gilead Sciences	5,895,378	0.10
				3,587	Goldman Sachs	1,091,726	0.02

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
150,749	Graco	11,029,548	0.18	63,279	SunPower	422,270	0.01
256,988	Graphic Packaging*	5,305,827	0.09	48,462	Sunrun*	704,410	0.01
121,333	Hain Celestial	1,229,048	0.02	4,540	Synchrony Financial	136,040	0.00
17,181	Halliburton*	615,697	0.01	15,656	Terex*	880,388	0.01
18,736	HCA Healthcare	4,833,269	0.08	193,945	Tesla	45,982,480	0.76
18,376	Hershey	3,665,731	0.06	20,169	Texas Instruments	3,149,311	0.05
25,359	Hologic	1,772,882	0.03	79,871	Thermo Fisher Scientific	41,369,377	0.68
94,720	Home Depot	28,972,688	0.48	9,062	Timken	646,650	0.01
10,911	IDEXX Laboratories	5,149,146	0.09	82,013	Travelers	12,226,223	0.20
13,582	Illinois Tool Works*	3,121,639	0.05	136,032	Trimble	6,842,066	0.11
74,176	Intel	2,358,711	0.04	56,061	UGI	1,301,611	0.02
371,991	Intercontinental Exchange	40,454,778	0.67	102,686	US Bancorp	3,464,999	0.06
23,107	International Business Machines	3,143,776	0.05	113,614	Valero Energy	13,550,593	0.22
100,417	Intuit	50,074,979	0.83	18,248	VeriSign	3,537,095	0.06
19,847	J M Smucker	2,623,961	0.04	177,065	Verisk Analytics	39,556,849	0.65
42,226	Johnson & Johnson	6,294,522	0.10	37,914	Verizon Communications	1,218,202	0.02
26,980	JPMorgan Chase	3,675,682	0.06	23,103	Visa*	5,259,019	0.09
54,774	Juniper Networks	1,457,516	0.02	37,461	VMware	5,844,556	0.10
31,663	Kellogg	1,785,475	0.03	426,449	Walt Disney	33,178,228	0.55
30,168	Kimberly-Clark	3,606,996	0.06	8,528	Waste Management	1,243,500	0.02
18,043	Lam Research	11,559,245	0.19	42,004	Watts Water Technologies	7,437,987	0.12
30,715	Lear*	4,135,552	0.07	134,205	Westrock	4,038,723	0.07
23,734	Lindsay	2,747,814	0.05	149,264	Weyerhaeuser	4,534,553	0.08
25,055	LKQ	1,239,188	0.02	18,269	WW Grainger	12,258,529	0.20
4,693	Lowe's*	999,162	0.02	80,417	Xylem	7,714,492	0.13
14,044	Marsh & McLennan	2,543,840	0.04	4,470	Zebra Technologies	1,148,251	0.02
26,827	Marvell Technology	1,446,258	0.02	32,896	Zimmer Biomet	3,651,489	0.06
13,525	MasTec*	1,240,000	0.02			1,790,342,233	29.54
168,803	Mastercard	64,487,558	1.07		普通股（股份）總額	3,179,844,440	52.47
32,747	Maximus	2,449,207	0.04		債券		
35,011	MetLife	2,044,939	0.03		澳洲		
4,240	Mettler-Toledo International	4,785,853	0.08		EUR 5,500,000	Australia & New Zealand Banking 1.125% 21/11/2029	5,214,815 0.08
17,496	Micron Technology	1,133,024	0.02		EUR 5,650,000	Toyota Finance Australia 2.28% 21/10/2027	5,357,716 0.09
896,356	Microsoft	271,861,564	4.49				10,572,531 0.17
43,754	Moody's	13,620,884	0.23		比利時		
13,035	Morgan Stanley*	1,025,432	0.02		EUR 6,300,000	KBC 0.75% 21/1/2028	5,610,150 0.09
122,012	Mosaic	4,393,778	0.07		EUR 12,270,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033	10,501,586 0.17
150,800	Nasdaq	7,362,469	0.12				16,111,736 0.26
27,963	NetApp	1,974,004	0.03		加拿大		
73,111	Newmont	2,688,060	0.05		CAD 48,430,000	Canadian Government Bond 2.25% 1/12/2029	30,375,333 0.50
28,412	NIKE	2,685,528	0.04		USD 5,445,000	Canadian National Railway 3.2% 2/8/2046	3,617,214 0.06
60,890	NVIDIA	27,903,620	0.46		USD 975,000	Canadian National Railway 4.45% 20/1/2049	792,750 0.01
20,280	ON Semiconductor	1,854,265	0.03		USD 1,650,000	Canadian Pacific Railway 1.75% 2/12/2026	1,366,250 0.02
40,383	Oracle	4,500,047	0.07		USD 2,950,000	Canadian Pacific Railway 2.05% 5/3/2030	2,255,558 0.05
63,644	Ormat Technologies*	4,448,852	0.07		USD 6,860,000	Canadian Pacific Railway 2.875% 15/11/2029	5,558,632 0.09
515,751	Otis Worldwide*	41,152,828	0.68		USD 870,000	Canadian Pacific Railway 2.9% 1/2/2025	772,110 0.01
6,300	Ouster*	34,086	0.00		USD 910,000	Canadian Pacific Railway 4.3% 15/5/2043	709,645 0.01
13,722	Owens Corning	1,808,992	0.03				45,447,492 0.75
19,520	Paychex	2,198,405	0.04		智利		
145,667	PepsiCo	24,023,514	0.40		EUR 7,614,000	Chile Government International Bond 0.555% 21/11/2029	6,345,965 0.11
297,617	Physicians Realty Trust	3,829,441	0.06		USD 6,446,000	Chile Government International Bond 3.1% 7/5/2041*	4,322,157 0.07
33,345	PPG Industries	4,380,863	0.07				10,668,122 0.18
24,280	Procter & Gamble	3,462,480	0.06				
9,352	Prologis	1,079,801	0.02				
116,768	Prudential Financial	10,247,044	0.17				
16,809	PTC	2,282,111	0.04				
7,119	Qorvo	707,343	0.01				
52,700	Rambus*	2,750,253	0.04				
304,250	Republic Services	40,875,317	0.67				
37,388	Resideo Technologies*	580,319	0.01				
17,597	Robert Half	1,221,634	0.02				
1,494	Rockwell Automation	429,908	0.01				
51,228	S&P Global	18,568,609	0.31				
12,088	Salesforce	2,525,127	0.04				
64,370	SBA Communications	13,503,847	0.22				
146,015	Sempra	9,598,447	0.16				
7,940	Silicon Laboratories	993,904	0.02				
7,297	Skyworks Solutions	731,486	0.01				
31,208	Splunk	3,498,349	0.06				
86,337	Steelcase	725,745	0.01				

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
	芬蘭						
EUR 3,440,000	CRH Finland Services 0.875% 5/11/2023	3,420,719	0.06	EUR 58,370,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2050	29,901,125	0.49
EUR 10,458,000	Kuntarahoitus 0.05% 10/9/2035	7,206,346	0.12	EUR 33,813,177	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	28,037,379	0.46
USD 3,425,000	Nordea Bank 1.5% 30/9/2026	2,784,996	0.04	EUR 3,570,000	Deutsche Bahn Finance 1.375% 28/3/2031*	3,095,833	0.05
		13,412,061	0.22	USD 12,235,000	Deutsche Bank 1.686% 19/3/2026	10,239,923	0.17
	法國			EUR 1,600,000	Eurogrid 1.113% 15/5/2032	1,287,695	0.02
EUR 474,000	AXA 1.375% 7/10/2041	367,319	0.01	EUR 11,440,000	Kreditanstalt fuer Wiederaufbau 2% 15/11/2029	10,810,514	0.18
EUR 8,100,000	Banque Federative du Credit Mutuel 0.1% 8/10/2027	6,965,878	0.12	EUR 6,900,000	Merck Financial Services 0.5% 16/7/2028	6,008,052	0.10
EUR 3,100,000	BNP Paribas 0.375% 14/10/2027	2,760,178	0.05	EUR 2,453,000	NRW Bank 0.1% 9/7/2035	1,698,690	0.03
EUR 8,500,000	BNP Paribas 0.5% 30/5/2028	7,399,760	0.12			186,104,572	3.07
USD 3,300,000	BNP Paribas 1.675% 30/6/2027	2,715,393	0.05		國際		
EUR 10,400,000	BNP Paribas 2.125% 23/1/2027	9,852,336	0.16	EUR 7,000,000	European Investment Bank 0.05% 15/11/2029	5,850,782	0.10
USD 4,050,000	BNP Paribas 2.819% 19/11/2025	3,582,150	0.06	EUR 29,425,000	European Investment Bank 2.25% 15/3/2030	28,100,728	0.46
EUR 4,500,000	BNP Paribas 4.125% 24/5/2033	4,513,790	0.07	EUR 14,666,000	European Investment Bank 2.75% 28/7/2028	14,514,134	0.24
USD 760,000	BNP Paribas 4.375% 12/5/2026	674,430	0.01	EUR 72,968,000	European Union 0% 4/3/2026	67,608,136	1.12
USD 9,138,000	BPCE 2.045% 19/10/2027*	7,456,802	0.12	EUR 2,462,000	European Union 0.1% 4/10/2040	1,435,863	0.02
EUR 25,700,000	Bpifrance 0% 25/5/2028	22,155,199	0.37	EUR 2,458,000	European Union 0.3% 4/11/2050	1,158,013	0.02
EUR 5,600,000	Caisse d'Amortissement de la Dette Sociale 0% 25/11/2026	5,055,792	0.08	EUR 9,420,000	European Union 2.625% 4/2/2048	8,331,684	0.14
EUR 9,700,000	Cie de Saint-Gobain 1.875% 21/9/2028	8,935,227	0.15			126,999,340	2.10
EUR 5,000,000	CNP Assurances SACA 4.25% 5/6/2045*	4,912,593	0.08		愛爾蘭		
EUR 2,300,000	Credit Agricole 0.125% 9/12/2027	1,967,799	0.03	EUR 1,340,000	CRH SMW Finance 4.25% 11/7/2035*	1,326,144	0.02
EUR 4,800,000	Credit Agricole 0.375% 21/10/2025	4,469,690	0.07	GBP 456,719	Frost CMBS 2021-1 6.568% 20/11/2033	521,620	0.01
EUR 6,100,000	Credit Agricole Home Loan SFH 0.01% 12/4/2028*	5,234,715	0.09	EUR 40,791,000	Ireland Government Bond 1.35% 18/3/2031	36,644,595	0.61
EUR 2,300,000	Credit Mutuel Arkea 1.25% 11/6/2029	2,013,226	0.03	USD 2,800,000	Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	2,035,242	0.03
EUR 2,300,000	Danone 0.395% 10/6/2029	1,925,478	0.03	EUR 2,920,000	Johnson Controls International / Tyco Fire & Security Finance 3% 15/9/2028	2,797,089	0.05
EUR 1,600,000	Danone 0.571% 17/3/2027*	1,456,981	0.02	EUR 2,900,000	Linde 3.375% 12/6/2029	2,885,761	0.05
EUR 4,900,000	Danone 1.208% 3/11/2028*	4,392,699	0.07	EUR 6,000,000	Linde 3.625% 12/6/2034	5,918,036	0.10
USD 5,615,000	Danone 2.589% 2/11/2023	5,148,738	0.09	EUR 9,430,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	9,131,211	0.15
USD 950,000	Danone 2.947% 2/11/2026	818,796	0.01			61,259,698	1.02
EUR 63,500,000	French Republic Government Bond OAT 0.5% 25/6/2044	36,837,554	0.61		義大利		
EUR 39,810,000	French Republic Government Bond OAT 1.75% 25/6/2039	32,425,245	0.53	EUR 780,000	Hera 5.2% 29/1/2028	827,755	0.02
EUR 1,500,000	Gecina 1.375% 30/6/2027*	1,373,572	0.02	EUR 750,000	Iren 1.95% 19/9/2025	718,051	0.01
EUR 2,900,000	La Banque Postale 0.75% 23/6/2031*	2,247,629	0.04	EUR 38,291,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	23,079,272	0.38
EUR 3,500,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	3,469,865	0.06			24,625,078	0.41
EUR 3,600,000	Sanofi 1.75% 10/9/2026	3,424,828	0.06		日本		
USD 2,145,000	Sanofi 3.625% 19/6/2028	1,905,925	0.03	USD 3,105,000	Nissan Motor 4.81% 17/9/2030	2,526,652	0.04
EUR 1,300,000	Teleperformance 3.75% 24/6/2029	1,217,655	0.02		澤西島		
EUR 2,800,000	Veolia Environnement 1.59% 10/1/2028	2,563,371	0.04	EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,807,689	0.05
		200,240,613	3.30	USD 1,900,000	Aptiv 3.1% 1/12/2051	1,068,887	0.02
	德國			USD 1,110,000	Aptiv 4.35% 15/3/2029	984,935	0.01
EUR 114,547,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031*	95,025,361	1.57	USD 1,500,000	Aptiv / Aptiv 3.25% 1/3/2032	1,172,677	0.02
						6,034,188	0.10

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
盧森堡				瑞典			
USD 1,118	Ensemble Investment 0% 11/8/2028	10,238,656	0.17	EUR 8,790,000	Svenska Handelsbanken 0.01% 2/12/2027	7,512,242	0.12
EUR 3,910,000	Nestle Finance International 1.5% 1/4/2030	3,485,081	0.06	EUR 1,730,000	Svenska Handelsbanken 0.05% 6/9/2028	1,437,215	0.02
EUR 5,050,000	Novartis Finance 0% 23/9/2028	4,296,561	0.07	USD 300,000	Svenska Handelsbanken 3.95% 10/6/2027	262,460	0.01
EUR 8,320,000	Novartis Finance 1.625% 9/11/2026	7,836,616	0.13			9,211,917	0.15
		25,856,914	0.43	英國			
荷蘭				USD 4,950,000	AstraZeneca 0.7% 8/4/2026	4,085,696	0.07
EUR 8,300,000	ABN AMRO Bank 2.375% 1/6/2027	7,815,823	0.13	USD 1,350,000	AstraZeneca 6.45% 15/9/2037	1,397,639	0.02
EUR 8,920,000	BMW Finance 1% 22/5/2028*	7,998,742	0.13	EUR 3,660,000	Aviva 3.875% 3/7/2044	3,623,601	0.06
USD 5,640,000	Cooperatieve Rabobank 1.004% 24/9/2026	4,699,381	0.08	EUR 1,440,000	BP Capital Markets 1.231% 8/5/2031	1,185,602	0.02
EUR 5,600,000	EDP Finance 1.875% 21/9/2029	5,034,767	0.08	GBP 2,620,000	Close Brothers Finance 1.625% 3/12/2030	2,138,652	0.03
EUR 5,030,000	EDP Finance 3.875% 11/3/2030	5,037,928	0.09	EUR 1,880,000	DS Smith 0.875% 12/9/2026	1,700,939	0.03
EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,055,000	0.03	EUR 7,680,000	DS Smith 4.5% 27/7/2030	7,632,845	0.12
USD 5,230,000	ING Groep 1.4% 1/7/2026	4,429,824	0.08	USD 4,085,000	GlaxoSmithKline Capital 3.375% 1/6/2029	3,502,826	0.06
USD 270,000	ING Groep 4.1% 2/10/2023	248,513	0.00	EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025*	4,740,287	0.08
EUR 6,400,000	ING Groep 4.5% 23/5/2029	6,392,055	0.10	EUR 2,300,000	NatWest 0.75% 15/11/2025	2,201,652	0.04
EUR 600,000	Linde Finance 0.25% 19/5/2027	533,523	0.01	USD 10,900,000	NatWest 4.445% 8/5/2030	9,212,366	0.15
EUR 7,085,000	Nederlandse Waterschapsbank 0% 8/9/2031	5,542,170	0.09	GBP 51,967,500	United Kingdom Gilt 0.875% 31/7/2033*	43,750,040	0.72
EUR 7,963,000	Nederlandse Waterschapsbank 0.375% 28/9/2046	4,171,537	0.07	GBP 13,820,000	United Kingdom Gilt 1.5% 31/7/2053	8,112,397	0.14
EUR 25,624,000	Netherlands Government Bond 0.5% 15/1/2040	17,685,554	0.29			93,284,542	1.54
USD 7,510,000	NXP / NXP Funding 4.875% 1/3/2024	6,881,826	0.11	美國			
USD 10,010,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	7,448,462	0.12	USD 2,820,000	Air Products and Chemicals 1.85% 15/5/2027	2,337,657	0.04
USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	431,605	0.01	USD 1,525,000	Air Products and Chemicals 2.05% 15/5/2030	1,187,220	0.02
EUR 10,000,000	Shell International Finance 1.25% 12/5/2028*	9,001,959	0.15	USD 5,000,000	Alexandria Real Estate Equities 2% 18/5/2032	3,494,883	0.06
EUR 3,090,000	Shell International Finance 1.5% 7/4/2028	2,821,390	0.05	USD 3,735,000	Alexandria Real Estate Equities 2.75% 15/12/2029	2,920,640	0.05
EUR 3,900,000	Unilever Finance Netherlands 1.375% 31/7/2029	3,482,924	0.06	USD 6,025,000	Alexandria Real Estate Equities 3.8% 15/4/2026	5,327,465	0.09
		101,712,983	1.68	EUR 3,000,000	American Honda Finance 0.3% 7/7/2028	2,558,295	0.04
秘魯				USD 1,225,000	American Honda Finance 1.3% 9/9/2026	1,007,724	0.02
EUR 9,154,000	Peruvian Government International Bond 1.95% 17/11/2036*	6,605,984	0.11	EUR 7,130,000	American Honda Finance 1.95% 18/10/2024	6,980,056	0.12
新加坡				USD 4,100,000	American Honda Finance 2.3% 9/9/2026	3,471,917	0.06
USD 2,090,000	Pfizer Investment Enterprises 4.75% 19/5/2033	1,897,540	0.03	EUR 18,080,000	Amgen 2% 25/2/2026	17,340,052	0.29
USD 3,105,000	Pfizer Investment Enterprises 5.3% 19/5/2053	2,867,828	0.05	USD 6,715,000	Amgen 2.45% 21/2/2030	5,266,657	0.09
		4,765,368	0.08	USD 2,730,000	Amgen 2.6% 19/8/2026	2,336,637	0.04
韓國				USD 350,000	Amgen 3% 22/2/2029	291,431	0.01
EUR 5,000,000	Korea Housing Finance 0.258% 27/10/2028	4,202,075	0.07	USD 2,185,000	Amgen 4.875% 1/3/2053	1,791,710	0.03
西班牙				USD 2,155,000	Amgen 5.25% 2/3/2033	1,976,734	0.03
EUR 2,300,000	CaixaBank 0.625% 1/10/2024	2,219,871	0.04	USD 6,750,000	Apple 3% 20/6/2027	5,870,073	0.10
EUR 2,300,000	CaixaBank 0.75% 10/7/2026	2,157,676	0.03	USD 715,000	Astrazeneca Finance 0.7% 28/5/2024	636,302	0.01
EUR 51,980,000	Spain Government Bond 1% 30/7/2042	31,916,760	0.53	USD 4,105,000	Astrazeneca Finance 1.75% 28/5/2028	3,279,846	0.05
		36,294,307	0.60	USD 2,775,000	AvalonBay Communities 2.05% 15/1/2032	2,051,406	0.03
				EUR 12,440,000	Bank of America 1.776% 4/5/2027	11,688,375	0.19
				USD 8,600,000	Bank of America 2.551% 4/2/2028	7,164,639	0.12
				USD 5,985,000	Bank of America 2.676% 19/6/2041	3,801,849	0.06

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
USD 2,635,000	Bank of America 2.972% 4/2/2033	1,997,775	0.03	USD 755,453	Fannie Mae Pool 2% 1/10/2051	556,459	0.01
USD 2,600,000	Bank of America 3.194% 23/7/2030	2,100,828	0.03	USD 347,767	Fannie Mae Pool 2% 1/11/2051	258,812	0.00
USD 3,350,000	Bank of America 3.366% 23/1/2026	2,977,662	0.05	USD 3,538,096	Fannie Mae Pool 2% 1/12/2051	2,604,338	0.04
USD 7,350,000	Bank of America 3.419% 20/12/2028	6,207,235	0.10	USD 4,537,187	Fannie Mae Pool 2% 1/2/2052	3,371,763	0.06
EUR 2,580,000	Bank of America 3.648% 31/3/2029	2,524,159	0.04	USD 2,714,993	Fannie Mae Pool 2.5% 1/9/2051	2,081,780	0.03
USD 710,000	Bank of America 3.97% 5/3/2029	611,004	0.01	USD 2,207,974	Fannie Mae Pool 2.5% 1/10/2051	1,689,940	0.03
USD 550,000	Bank of America 3.974% 7/2/2030	467,352	0.01	USD 378,919	Fannie Mae Pool 2.5% 1/11/2051	292,949	0.00
EUR 6,550,000	Bank of America 4.134% 12/6/2028	6,543,778	0.11	USD 242,049	Fannie Mae Pool 2.5% 1/11/2051	187,960	0.00
USD 2,700,000	BMW US Capital 0.75% 12/8/2024	2,380,211	0.04	USD 1,781,873	Fannie Mae Pool 2.5% 1/11/2051	1,378,228	0.02
USD 8,550,000	BMW US Capital 1.25% 12/8/2026	7,051,536	0.11	USD 1,104,012	Fannie Mae Pool 2.5% 1/1/2052	854,112	0.01
USD 5,825,000	BorgWarner 2.65% 1/7/2027	4,862,490	0.08	USD 2,361,518	Fannie Mae Pool 2.5% 1/2/2052	1,825,557	0.03
USD 620,000	BorgWarner 3.375% 15/3/2025	551,782	0.01	USD 1,873,731	Fannie Mae Pool 3% 1/11/2051	1,497,413	0.02
USD 1,510,000	Boston Properties 3.125% 1/9/2023	1,391,775	0.02	USD 941,783	Fannie Mae Pool 3% 1/11/2051	755,303	0.01
USD 3,625,000	Bristol-Myers Squibb 3.4% 26/7/2029	3,091,789	0.05	USD 1,108,669	Fannie Mae Pool 3.5% 1/5/2052	924,000	0.02
USD 1,500,000	Carrier Global 2.493% 15/2/2027	1,256,236	0.02	USD 469,179	Fannie Mae Pool 4% 1/4/2052	399,526	0.01
USD 225,000	Carrier Global 2.7% 15/2/2031	174,099	0.00	USD 1,181,691	Fannie Mae Pool 4% 1/5/2052	1,008,546	0.02
USD 750,000	Carrier Global 2.722% 15/2/2030	593,382	0.01	USD 1,041,254	Fannie Mae Pool 4.5% 1/5/2052	914,248	0.02
USD 2,775,000	Citigroup 0.776% 30/10/2024	2,534,508	0.04	USD 1,082,641	Fannie Mae Pool 4.5% 1/6/2052	950,587	0.02
USD 1,505,000	City of San Francisco Public Utilities Commission Water Revenue 6% 1/11/2040	1,455,166	0.03	USD 4,154,405	Fannie Mae Pool 4.5% 1/10/2052	3,632,863	0.06
USD 2,775,000	Coca-Cola 1.375% 15/3/2031	2,020,105	0.03	USD 2,833,203	Freddie Mac Pool 2% 1/1/2052	2,095,535	0.03
USD 1,600,000	Commonwealth of Massachusetts 3.769% 15/7/2029	1,405,069	0.02	USD 1,050,815	Freddie Mac Pool 2.5% 1/11/2051	812,976	0.01
USD 3,580,000	CRH America 3.875% 18/5/2025	3,198,360	0.05	USD 596,836	Freddie Mac Pool 2.5% 1/11/2051	462,180	0.01
USD 750,000	CRH America Finance 3.4% 9/5/2027	646,378	0.01	USD 957,291	Freddie Mac Pool 2.5% 1/12/2051	744,913	0.01
USD 240,000	CRH America Finance 4.5% 4/4/2048	180,623	0.00	USD 5,003,634	Freddie Mac Pool 2.5% 1/12/2051	3,832,352	0.06
USD 300,000	CSX 2.5% 15/5/2051	168,408	0.00	USD 1,166,548	Freddie Mac Pool 2.5% 1/1/2052	902,393	0.01
USD 2,120,000	CSX 3.25% 1/6/2027	1,839,607	0.03	USD 7,150,201	Freddie Mac Pool 2.5% 1/1/2052	5,476,392	0.09
USD 300,000	CSX 3.8% 1/3/2028	263,160	0.01	USD 634,059	Freddie Mac Pool 3% 1/11/2051	503,032	0.01
USD 1,825,000	CSX 4.3% 1/3/2048	1,419,587	0.02	USD 388,928	Freddie Mac Pool 3% 1/11/2051	310,816	0.01
USD 1,625,000	CSX 4.5% 15/11/2052	1,306,922	0.02	USD 9,719,231	Freddie Mac Pool 5% 1/8/2052	8,716,868	0.14
USD 1,500,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	1,487,975	0.03	USD 11,235,236	Freddie Mac Pool 5.5% 1/12/2052	10,241,250	0.17
USD 1,125,000	Ecolab 1.3% 30/1/2031	808,002	0.01	USD 4,030,000	Freeport-McMoRan 5.4% 14/11/2034	3,521,721	0.06
USD 1,180,000	Ecolab 1.65% 1/2/2027	974,752	0.02	USD 7,110,000	General Mills 4.2% 17/4/2028	6,281,008	0.10
EUR 1,570,000	Ecolab 2.625% 8/7/2025*	1,536,300	0.02	USD 6,450,000	General Mills 4.95% 29/3/2033	5,796,964	0.10
USD 5,700,000	Ecolab 4.8% 24/3/2030	5,225,679	0.09	USD 735,000	Gilead Sciences 0.75% 29/9/2023	675,114	0.01
EUR 9,110,000	Eli Lilly 1.625% 2/6/2026*	8,663,527	0.14	USD 2,000,000	Gilead Sciences 1.65% 1/10/2030	1,480,436	0.02
USD 970,000	Eli Lilly 3.1% 15/5/2027	847,755	0.01				
USD 2,400,000	Eli Lilly 3.375% 15/3/2029	2,065,505	0.03				
USD 7,035,000	EMD Finance 3.25% 19/3/2025	6,249,389	0.10				
EUR 6,140,000	Equinix 0.25% 15/3/2027	5,424,107	0.09				
USD 3,140,000	Equinix 1.25% 15/7/2025	2,667,235	0.04				
USD 7,575,000	Equinix 2.5% 15/5/2031	5,650,378	0.09				
USD 1,370,420	Fannie Mae Pool 2% 1/8/2051	1,011,665	0.02				
USD 668,980	Fannie Mae Pool 2% 1/9/2051	496,417	0.01				
USD 950,406	Fannie Mae Pool 2% 1/9/2051	701,313	0.01				
USD 514,174	Fannie Mae Pool 2% 1/9/2051	381,717	0.01				
USD 495,933	Fannie Mae Pool 2% 1/9/2051	366,830	0.01				

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
USD 2,540,000	Gilead Sciences 2.6% 1/10/2040	1,637,988	0.03	USD 645,183	Ginnie Mae II Pool 3.5% 20/8/2051	544,251	0.01
USD 4,605,000	Gilead Sciences 3.65% 1/3/2026	4,078,809	0.07	USD 6,001,370	Ginnie Mae II Pool 3.5% 20/8/2051	5,230,688	0.09
USD 1,420,000	Gilead Sciences 5.65% 1/12/2041	1,337,122	0.02	USD 89,762	Ginnie Mae II Pool 3.5% 20/9/2051	75,685	0.00
USD 4,462,705	Ginnie Mae II Pool 2.5% 20/8/2051	3,436,031	0.06	USD 129,808	Ginnie Mae II Pool 3.5% 20/9/2051	109,338	0.00
USD 9,718,540	Ginnie Mae II Pool 2.5% 20/8/2051	7,636,736	0.13	USD 156,184	Ginnie Mae II Pool 3.5% 20/9/2051	130,664	0.00
USD 1,957,649	Ginnie Mae II Pool 2.5% 20/8/2051	1,535,651	0.03	USD 1,230,870	Ginnie Mae II Pool 3.5% 20/12/2051	1,037,823	0.02
USD 2,004,843	Ginnie Mae II Pool 2.5% 20/9/2051	1,585,332	0.03	USD 880,857	Ginnie Mae II Pool 3.5% 20/12/2051	743,112	0.01
USD 1,527,666	Ginnie Mae II Pool 2.5% 20/9/2051	1,207,981	0.02	USD 1,199,918	Ginnie Mae II Pool 3.5% 20/12/2051	1,005,005	0.02
USD 1,513,106	Ginnie Mae II Pool 2.5% 20/9/2051	1,186,952	0.02	USD 1,142,959	Ginnie Mae II Pool 3.5% 20/12/2051	993,639	0.02
USD 196,711	Ginnie Mae II Pool 2.5% 20/10/2051	153,697	0.00	USD 673,251	Ginnie Mae II Pool 3.5% 20/3/2052	567,716	0.01
USD 1,191,076	Ginnie Mae II Pool 2.5% 20/11/2051	930,665	0.02	USD 689,568	Ginnie Mae II Pool 3.5% 20/3/2052	581,411	0.01
USD 1,570,495	Ginnie Mae II Pool 2.5% 20/1/2052	1,222,418	0.02	USD 858,217	Ginnie Mae II Pool 3.5% 20/3/2052	723,597	0.01
USD 3,415,305	Ginnie Mae II Pool 3% 20/8/2051	2,872,007	0.05	USD 2,253,481	Ginnie Mae II Pool 3.5% 20/3/2052	1,908,709	0.03
USD 7,073,413	Ginnie Mae II Pool 3% 20/8/2051	5,940,108	0.10	USD 2,074,561	Ginnie Mae II Pool 3.5% 20/3/2052	1,756,574	0.03
USD 207,193	Ginnie Mae II Pool 3% 20/9/2051	168,090	0.00	USD 4,033,714	Ginnie Mae II Pool 3.5% 20/3/2052	3,410,627	0.06
USD 235,472	Ginnie Mae II Pool 3% 20/10/2051	191,837	0.00	USD 4,563,235	Ginnie Mae II Pool 3.5% 20/3/2052	3,878,696	0.06
USD 167,192	Ginnie Mae II Pool 3% 20/10/2051	136,120	0.00	USD 986,280	Ginnie Mae II Pool 4% 20/12/2041	853,678	0.01
USD 179,209	Ginnie Mae II Pool 3% 20/10/2051	145,794	0.00	USD 2,606,289	Ginnie Mae II Pool 4% 20/7/2044	2,268,438	0.04
USD 264,137	Ginnie Mae II Pool 3% 20/10/2051	214,285	0.00	USD 940,557	Ginnie Mae II Pool 4% 20/8/2044	812,231	0.01
USD 112,865	Ginnie Mae II Pool 3% 20/10/2051	91,756	0.00	USD 772,486	Ginnie Mae II Pool 4% 20/11/2047	664,903	0.01
USD 1,420,800	Ginnie Mae II Pool 3% 20/12/2051	1,154,222	0.02	USD 539,564	Ginnie Mae II Pool 4% 20/3/2050	464,456	0.01
USD 1,096,495	Ginnie Mae II Pool 3% 20/2/2052	890,560	0.01	USD 643,759	Ginnie Mae II Pool 4% 20/5/2050	554,173	0.01
USD 1,409,852	Ginnie Mae II Pool 3% 20/3/2052	1,147,756	0.02	USD 997,287	Ginnie Mae II Pool 4% 20/7/2051	870,444	0.01
USD 1,850,290	Ginnie Mae II Pool 3% 20/3/2052	1,505,267	0.02	USD 1,218,651	Ginnie Mae II Pool 4% 20/3/2052	1,047,084	0.02
USD 1,910,905	Ginnie Mae II Pool 3% 20/3/2052	1,553,667	0.03	USD 3,102,759	Ginnie Mae II Pool 4% 20/3/2052	2,716,707	0.04
USD 2,369,299	Ginnie Mae II Pool 3% 20/3/2052	1,922,121	0.03	USD 614,793	Ginnie Mae II Pool 4% 20/4/2052	531,962	0.01
USD 2,139,968	Ginnie Mae II Pool 3% 20/3/2052	1,750,215	0.03	USD 1,162,182	Ginnie Mae II Pool 4% 20/4/2052	1,003,326	0.02
USD 29,406	Ginnie Mae II Pool 3.5% 20/1/2041	24,936	0.00	USD 5,162,552	Ginnie Mae II Pool 4.5% 20/1/2050	4,551,416	0.08
USD 63,508	Ginnie Mae II Pool 3.5% 20/7/2042	53,854	0.00	USD 4,448,046	Ginnie Mae II Pool 4.5% 20/1/2050	3,919,920	0.06
USD 110,116	Ginnie Mae II Pool 3.5% 20/7/2042	93,377	0.00	USD 2,392,970	Ginnie Mae II Pool 6% 20/7/2053	2,243,509	0.04
USD 406,967	Ginnie Mae II Pool 3.5% 20/8/2042	345,101	0.01	USD 1,135,000	GlaxoSmithKline Capital 3.625% 15/5/2025	1,019,754	0.02
USD 1,155,536	Ginnie Mae II Pool 3.5% 20/12/2043	979,875	0.02	USD 2,284,142	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	1,976,200	0.03
USD 267,577	Ginnie Mae II Pool 3.5% 20/5/2044	226,900	0.00	USD 4,450,000	Healthpeak 2.875% 15/1/2031	3,440,675	0.06
USD 125,716	Ginnie Mae II Pool 3.5% 20/10/2046	105,892	0.00	USD 2,265,000	Healthpeak 5.25% 15/12/2032	2,016,031	0.03
USD 1,149,841	Ginnie Mae II Pool 3.5% 20/4/2048	966,661	0.02	USD 900,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	753,358	0.01

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 6,610,000	JPMorgan Chase 0.389% 24/2/2028	5,820,634	0.10	USD 4,280,000	Norfolk Southern 5.05% 1/8/2030	3,902,186	0.07
EUR 1,810,000	JPMorgan Chase 1.047% 4/11/2032	1,437,106	0.02	USD 505,000	Novartis Capital 1.75% 14/2/2025	442,989	0.01
USD 4,000,000	JPMorgan Chase 2.947% 24/2/2028	3,383,294	0.06	USD 1,850,000	Novartis Capital 2.2% 14/8/2030	1,454,765	0.02
USD 1,655,000	JPMorgan Chase 3.109% 22/4/2041	1,128,285	0.02	USD 3,855,000	Novartis Capital 3.1% 17/5/2027	3,358,419	0.06
USD 3,050,000	JPMorgan Chase 3.509% 23/1/2029	2,591,710	0.04	USD 11,800,000	NVIDIA 1.55% 15/6/2028	9,437,795	0.16
USD 5,890,000	JPMorgan Chase 3.782% 1/2/2028	5,122,892	0.08	USD 925,000	NVIDIA 2% 15/6/2031	706,221	0.01
USD 1,205,000	JPMorgan Chase 3.845% 14/6/2025	1,091,205	0.02	USD 3,350,000	Pfizer 2.625% 1/4/2030	2,716,224	0.05
USD 6,185,000	JPMorgan Chase 4.005% 23/4/2029	5,343,322	0.09	USD 1,550,000	Pfizer 4% 15/12/2036	1,297,443	0.02
USD 2,950,000	JPMorgan Chase 4.586% 26/4/2033	2,549,328	0.04	USD 6,780,000	Prologis 1.25% 15/10/2030	4,810,896	0.08
USD 1,015,000	Kimberly-Clark 3.05% 15/8/2025	899,756	0.02	USD 1,050,000	Prologis 1.75% 17/2/2030	771,411	0.01
USD 4,645,000	Kimberly-Clark 3.2% 25/4/2029	3,963,078	0.07	USD 925,000	Prologis 1.75% 1/2/2031	673,848	0.01
USD 825,000	Linde 1.1% 10/8/2030	600,228	0.01	USD 1,725,000	Prologis 2.25% 15/1/2032	1,276,963	0.02
USD 1,025,000	Linde 2.65% 5/2/2025	907,899	0.01	USD 1,500,000	Prologis 2.875% 15/11/2029	1,210,585	0.02
USD 1,305,000	Los Angeles Unified School District 5.75% 1/7/2034	1,256,562	0.02	USD 3,755,000	Prologis 3.25% 30/6/2026	3,280,202	0.06
USD 3,025,000	Lowe's 2.5% 15/4/2026	2,604,995	0.04	EUR 3,010,000	Prologis Euro Finance 1% 8/2/2029	2,526,912	0.04
USD 5,650,000	Lowe's 2.625% 1/4/2031	4,372,723	0.07	EUR 6,390,000	Prologis Euro Finance 1.875% 5/1/2029	5,647,605	0.09
USD 6,025,000	Lowe's 3.65% 5/4/2029	5,153,031	0.09	USD 4,770,000	Prudential Financial 1.5% 10/3/2026	4,026,258	0.07
USD 4,105,000	Lowe's 4.65% 15/4/2042	3,309,550	0.05	USD 5,835,000	Public Service Electric and Gas 2.7% 1/5/2050	3,461,494	0.05
USD 6,030,000	Mastercard 1.9% 15/3/2031	4,563,681	0.08	USD 3,900,000	Public Service Electric and Gas 4.9% 15/12/2032	3,553,110	0.06
USD 4,365,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	3,925,797	0.06	USD 6,930,000	Roche 1.93% 13/12/2028	5,527,578	0.09
USD 2,830,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	2,481,035	0.04	USD 2,000,000	Roche 2.076% 13/12/2031	1,503,759	0.02
USD 2,600,000	Merck 1.9% 10/12/2028	2,079,921	0.03	USD 270,000	Roche 3.35% 30/9/2024	244,701	0.00
USD 2,375,000	Merck 3.9% 7/3/2039	1,917,881	0.03	USD 1,920,000	Roche 3.625% 17/9/2028	1,686,793	0.03
USD 1,045,000	Merck 5% 17/5/2053	941,568	0.02	USD 4,930,000	San Diego Gas & Electric 2.95% 15/8/2051	2,973,062	0.05
USD 5,930,000	Metropolitan Life Global Funding I 0.95% 2/7/2025	5,031,319	0.09	USD 2,200,000	Sempra 3.4% 1/2/2028	1,875,658	0.03
EUR 2,260,000	Microsoft 3.125% 6/12/2028	2,279,065	0.04	USD 4,650,000	Sempra 3.8% 1/2/2038	3,492,459	0.06
USD 2,300,000	Microsoft 4.25% 6/2/2047	1,975,506	0.03	USD 11,225,000	Toyota Motor Credit 2.15% 13/2/2030	8,803,118	0.15
USD 2,650,000	Microsoft 4.5% 1/10/2040	2,378,924	0.04	EUR 11,690,000	Toyota Motor Credit 4.05% 13/9/2029	11,839,118	0.20
USD 5,280,000	Morgan Stanley 0.864% 21/10/2025	4,580,106	0.07	USD 970,000	Unilever Capital 3.1% 30/7/2025	861,967	0.02
USD 8,225,000	Morgan Stanley 4.21% 20/4/2028	7,247,386	0.12	USD 2,500,000	Union Pacific 2.375% 20/5/2031	1,934,437	0.03
USD 8,250,000	Morgan Stanley 4.431% 23/1/2030	7,209,008	0.12	USD 3,200,000	Union Pacific 2.8% 14/2/2032	2,521,891	0.04
USD 1,675,000	Morgan Stanley 5.424% 21/7/2034	1,519,180	0.03	USD 1,375,000	Union Pacific 3.2% 20/5/2041	966,594	0.02
USD 6,980,000	Nestle 1.875% 14/9/2031	5,217,325	0.08	USD 8,190,000	Union Pacific 3.95% 10/9/2028	7,262,452	0.12
USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,446,192	0.02	USD 1,470,000	Union Pacific 4.05% 15/11/2045	1,104,946	0.02
USD 1,050,000	Norfolk Southern 2.3% 15/5/2031	798,894	0.01	USD 125,335,800	United States Treasury Note/ Bond 2.875% 15/5/2032*	104,940,639	1.73
USD 750,000	Norfolk Southern 3.05% 15/5/2050	462,245	0.01	USD 33,498,800	United States Treasury Note/ Bond 4% 15/11/2052*	29,812,253	0.49
USD 1,100,000	Norfolk Southern 3.15% 1/6/2027	945,719	0.02	EUR 5,000,000	Verizon Communications 0.875% 8/4/2027	4,504,875	0.07
USD 325,000	Norfolk Southern 3.155% 15/5/2055	198,357	0.00	EUR 8,070,000	Verizon Communications 1.3% 18/5/2033	6,233,631	0.10
USD 1,975,000	Norfolk Southern 3.65% 1/8/2025	1,758,821	0.03	EUR 4,220,000	Verizon Communications 1.875% 26/10/2029	3,735,543	0.06
USD 1,625,000	Norfolk Southern 3.8% 1/8/2028	1,411,487	0.02	USD 1,300,000	Verizon Communications 2.355% 15/3/2032	947,837	0.02
USD 400,000	Norfolk Southern 4.15% 28/2/2048	303,399	0.01	USD 4,450,000	Verizon Communications 2.85% 3/9/2041	2,802,809	0.05
USD 2,315,000	Norfolk Southern 4.45% 15/6/2045	1,803,285	0.03	EUR 1,500,000	Verizon Communications 2.875% 15/1/2038	1,261,781	0.02
				USD 2,515,000	Verizon Communications 3.376% 15/2/2025	2,247,273	0.04
				USD 3,855,000	Verizon Communications 3.875% 8/2/2029	3,314,843	0.06
				USD 3,275,000	Verizon Communications 3.875% 1/3/2052	2,265,946	0.03

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %			
USD 2,335,000 Verizon Communications 4.329% 21/9/2028	2,060,131	0.03	其他可轉讓證券 普通股 (股份)					
USD 630,000 Verizon Communications 4.75% 1/11/2041	522,459	0.01						
USD 5,200,000 Welltower 2.7% 15/2/2027	4,395,187	0.08						
USD 4,800,000 WRKCo 3% 15/6/2033	3,584,646	0.06						
USD 4,175,000 WRKCo 3.9% 1/6/2028	3,568,616	0.06						
USD 250,000 WRKCo 4% 15/3/2028	215,236	0.00						
USD 9,380,000 WRKCo 4.65% 15/3/2026	8,407,574	0.14						
	784,421,854	12.94				荷蘭 14,137 DSM BV**	1,293,111	0.02
總債券	1,770,358,027	29.22				英國 42,824,142 Home Reit**	16,052,462	0.27
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	5,892,084,623	97.23				普通股 (股份) 總額	17,345,573	0.29
			權利					
			法國 40,054 Fermentalg (31/12/2049)**	-	0.00			
			共有權利	-	0.00			
			其他可轉讓證券總額	17,345,573	0.29			
			普通股 / 優先股 (股份) 總額	5,909,430,196	97.53			
			其他淨資產	149,884,197	2.47			
			淨資產總額 (歐元)	6,059,314,393	100.00			

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
AUD	20,000	EUR	12,162	Morgan Stanley	5/9/2023	(222)
EUR	880,540,802	USD	988,260,000	Standard Chartered Bank	18/10/2023	(28,374,469)
EUR	630,853,831	GBP	541,600,000	BNP Paribas	18/10/2023	(675,762)
EUR	630,037,851	USD	695,633,083	BNP Paribas	5/9/2023	(11,099,952)
EUR	31,010,769	CAD	45,260,000	State Street	5/9/2023	176,029
EUR	46,793,276	GBP	40,177,959	Citigroup	5/9/2023	(148,594)
EUR	2,450,706	USD	2,680,000	Standard Chartered Bank	5/9/2023	(19,345)
EUR	3,086,977	USD	3,390,000	Morgan Stanley	5/9/2023	(37,454)
EUR	2,783,738	USD	3,060,000	Deutsche Bank	5/9/2023	(36,545)
EUR	2,287,378	USD	2,530,000	Citigroup	5/9/2023	(44,424)
EUR	7,507,883	GBP	6,480,000	RBS	5/9/2023	(63,017)
EUR	220,823	USD	240,000	RBS	5/9/2023	(376)
EUR	201,884	USD	220,000	Westpac	3/10/2023	(607)
EUR	54,240,114	GBP	46,657,959	Citigroup	3/10/2023	(205,767)
INR	28,618,800,000	USD	342,546,327	HSBC Bank	18/7/2024	(1,436,864)
JPY	9,413,100,000	EUR	61,422,744	Morgan Stanley	18/10/2023	(1,762,451)
JPY	14,223,240,000	USD	104,120,551	Morgan Stanley	18/10/2023	(5,613,999)
TWD	1,539,100,000	USD	49,051,853	UBS	18/10/2023	(595,590)
USD	394,761,369	TWD	12,283,000,000	Goldman Sachs	18/10/2023	7,784,823
USD	5,650,000	EUR	5,155,287	JP Morgan	5/9/2023	52,097
USD	5,780,000	EUR	5,267,821	Deutsche Bank	5/9/2023	59,379
USD	37,728,287	GBP	29,863,695	BNP Paribas	15/9/2023	(120,067)
USD	98,491,730	JPY	14,223,240,000	Morgan Stanley	18/10/2023	437,102
未實現淨減值						(41,726,075)
澳幣避險股份類別						
AUD	9,120,152	EUR	5,413,931	BNY Mellon	15/9/2023	30,439
EUR	238,014	AUD	402,145	BNY Mellon	15/9/2023	(2,052)
未實現淨增值						28,387
巴西雷里爾避險股份類別						
BRL	2,885,565	EUR	530,167	BNY Mellon	15/9/2023	8,427
EUR	13,796	BRL	75,040	BNY Mellon	15/9/2023	(210)
未實現淨增值						8,217

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (歐元)
離岸人民幣避險股份類別						
CNY	413,241	EUR	52,134	BNY Mellon	15/9/2023	220
EUR	393	CNY	3,122	BNY Mellon	15/9/2023	(3)
未實現淨增值						217
新加坡幣避險股份類別						
EUR	877,223	SGD	1,296,005	BNY Mellon	15/9/2023	(6,465)
SGD	43,558,901	EUR	29,497,096	BNY Mellon	15/9/2023	203,830
未實現淨增值						197,365
美金避險股份類別						
EUR	20,041,290	USD	21,817,764	BNY Mellon	15/9/2023	(57,586)
USD	656,982,682	EUR	598,911,998	BNY Mellon	15/9/2023	6,313,512
未實現淨增值						6,255,926
南非幣避險股份類別						
EUR	335,165	ZAR	6,777,237	BNY Mellon	15/9/2023	3,226
ZAR	48,916,339	EUR	2,364,548	BNY Mellon	15/9/2023	31,391
未實現淨增值						34,617
未實現淨減值總額 (歐元曝險部位 - 歐元 4,950,445,957)						(35,201,346)

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (歐元)	未實現增值/ (減值) (歐元)
782	AUD	Australian 10 Year Bond	2023 年 9 月	54,322,431	(83,791)
251	EUR	Euro Bund	2023 年 9 月	33,383,000	606,772
(3,272)	EUR	EURO STOXX 50 Index	2023 年 9 月	141,906,640	395,602
(2)	JPY	Japanese 10 Year Bond (OSE)	2023 年 9 月	1,853,439	(5,297)
28	USD	MSCI EAFE Index	2023 年 9 月	2,735,235	(25,720)
299	JPY	Nikkei 225 Index	2023 年 9 月	61,489,450	(1,459,102)
32	USD	S&P 500 E-Mini Index	2023 年 9 月	6,689,001	198,549
1,007	USD	S&P 500 E-Mini Index	2023 年 9 月	187,023,727	5,477,945
1	EUR	Euro BOBL	2023 年 12 月	117,370	400
(55)	EUR	Euro BUXL	2023 年 12 月	7,338,100	(57,040)
27	EUR	Euro Schatz	2023 年 12 月	2,846,745	4,185
438	USD	US Long Bond (CBT)	2023 年 12 月	49,075,634	584,404
(194)	USD	US Long Bond (CBT)	2023 年 12 月	21,736,696	(315,782)
1,854	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	189,494,561	1,455,800
(733)	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	74,918,831	(356,293)
126	USD	US Treasury 2 Year Note (CBT)	2023 年 12 月	23,653,412	45,575
896	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	88,204,453	496,274
616	USD	US Ultra Bond (CBT)	2023 年 12 月	73,508,550	1,117,798
(131)	USD	US Ultra Bond (CBT)	2023 年 12 月	15,632,500	(276,857)
合計				1,035,929,775	7,803,422

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (歐元)	市場價值 (歐元)
IFS	EUR 7,933,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.58%	Goldman Sachs	15/3/2052	(926,208)	(926,208)
IFS	EUR 8,514,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.495%	Goldman Sachs	15/4/2052	(1,128,621)	(1,128,621)
IFS	EUR 6,165,389	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5075%	Goldman Sachs	15/4/2052	(795,039)	(795,039)

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (歐元)	市場價值 (歐元)
IFS	EUR 8,621,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.535%	Goldman Sachs	15/4/2052	(1,042,865)	(1,042,865)
IFS	EUR 73,350,408	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.7575%	Morgan Stanley	15/5/2053	717,493	717,493
IFS	EUR 14,029,656	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.56%	UBS	15/4/2052	(1,594,551)	(1,594,551)
IFS	EUR 17,200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.585%	UBS	15/4/2052	(1,828,215)	(1,828,215)
TRS	USD 235,517	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(258,439)	(258,439)
TRS	USD 235,517	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(258,439)	(258,439)
TRS	USD 117,758	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(129,219)	(129,219)
TRS	USD 235,516	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(258,438)	(258,438)
TRS	USD 177,660	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(194,951)	(194,951)
TRS	USD 177,660	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(194,951)	(194,951)
TRS	USD 126,170	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(793,507)	(793,507)
TRS	USD 188,627	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(1,186,310)	(1,186,310)
TRS	USD 188,626	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(1,186,304)	(1,186,304)
合計 (歐元曝險部位 - 歐元 323,024,201)					(11,058,564)	(11,058,564)

IFS: 通膨率交換
TRS: 總收益交換

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (歐元)	市場價值 (歐元)
283,500,000	Call	OTC USD/JPY	Goldman Sachs	USD 136	1/3/2033	1,835,429	4,333,878
131,928,490	Put	S&P 500 Index	BNP Paribas	USD 125	15/12/2023	(1,366,587)	18,139
747	Put	S&P 500 Index	Exchange Traded	USD 4,400	15/12/2023	(2,742,443)	4,888,450
合計 (歐元曝險部位 - 歐元 128,609,126)						(2,273,601)	9,240,467

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (歐元)
(747)	Put	S&P 500 Index	Exchange Traded	USD 3,950	15/12/2023	1,486,203	(1,511,288)
合計 (歐元曝險部位 - 歐元 28,743,298)						1,486,203	(1,511,288)

貝萊德歐元優質債券基金 (Euro Bond Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			EUR 1,500,000 Republic of Austria Government Bond 2.9% 20/2/2033	1,477,800	0.08
債券			EUR 8,241,000 Republic of Austria Government Bond 4.15% 15/3/2037	9,050,943	0.46
澳洲			EUR 200,000 UniCredit Bank Austria 0.625% 20/3/2029	172,566	0.01
EUR 2,726,000 APA Infrastructure 2% 15/7/2030	2,334,124	0.12		45,645,375	2.35
EUR 250,000 Australia & New Zealand Banking 0.45% 22/11/2023	248,240	0.01			
EUR 429,000 Commonwealth Bank of Australia 0.5% 27/7/2026	391,786	0.02	比利時		
EUR 750,000 Commonwealth Bank of Australia 0.75% 28/2/2028	663,454	0.03	EUR 200,000 Argenta Spaarbank 0.01% 11/2/2031*	155,607	0.01
EUR 550,000 Commonwealth Bank of Australia 3.768% 31/8/2027	553,201	0.03	EUR 3,300,000 Argenta Spaarbank 5.375% 29/11/2027	3,342,075	0.17
EUR 690,000 Westpac Banking 3.106% 23/11/2027*	675,727	0.04	EUR 200,000 Belfius Bank 0.125% 14/9/2026	181,041	0.01
	4,866,532	0.25	EUR 100,000 Belfius Bank 1% 12/6/2028	89,753	0.00
奧地利			EUR 9,400,000 BNP Paribas Fortis 0% 24/10/2023	9,351,308	0.48
EUR 600,000 BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.25% 12/1/2032	464,298	0.03	EUR 400,000 BNP Paribas Fortis 0.875% 22/3/2028	358,590	0.02
EUR 700,000 BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.75% 18/1/2027	639,819	0.03	EUR 5,200,000 Fluxys Belgium 1.75% 5/10/2027	4,709,484	0.24
EUR 2,900,000 BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 2% 25/8/2032	2,579,695	0.13	EUR 200,000 ING Belgium 0.75% 28/9/2026	184,267	0.01
EUR 400,000 BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 3.125% 12/1/2029	394,537	0.02	EUR 200,000 KBC 0.75% 24/1/2030	163,092	0.01
EUR 2,500,000 BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	2,467,450	0.13	EUR 200,000 KBC 4.375% 6/12/2031	199,549	0.01
EUR 800,000 Erste Bank 0.01% 11/9/2029	655,332	0.03	EUR 200,000 KBC Bank 0% 3/12/2025	184,734	0.01
EUR 200,000 Erste Bank 0.1% 15/1/2030	162,929	0.01	EUR 8,819,074 Kingdom of Belgium Government Bond 0.5% 22/10/2024*	8,540,391	0.44
EUR 3,800,000 Raiffeisenlandesbank Niederosterreich-Wien 1.25% 21/4/2027	3,506,051	0.18	EUR 7,980,000 Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,660,162	0.39
EUR 5,500,000 Republic of Austria Government Bond 0% 20/10/2028	4,737,563	0.24	EUR 11,805,000 Kingdom of Belgium Government Bond 0.8% 22/6/2027*	10,925,528	0.56
EUR 7,555,000 Republic of Austria Government Bond 0.5% 20/4/2027*	6,925,820	0.36	EUR 3,415,000 Kingdom of Belgium Government Bond 0.8% 22/6/2028	3,110,783	0.16
EUR 2,367,000 Republic of Austria Government Bond 0.9% 20/2/2032	1,991,712	0.10	EUR 29,825,000 Kingdom of Belgium Government Bond 1.25% 22/4/2033*	25,526,472	1.31
EUR 4,900,000 Republic of Austria Government Bond 1.65% 21/10/2024	4,803,550	0.25	EUR 11,477,366 Kingdom of Belgium Government Bond 2.75% 22/4/2039	10,601,761	0.54
EUR 4,446,000 Republic of Austria Government Bond 1.85% 23/5/2049	3,365,844	0.17	EUR 1,854,000 Kingdom of Belgium Government Bond 3.3% 22/6/2054	1,758,009	0.09
EUR 3,301,000 Republic of Austria Government Bond 2.1% 20/9/2117	2,249,466	0.12		87,042,606	4.46
			加拿大		
			EUR 661,000 Bank of Montreal 1% 5/4/2026	616,868	0.03
			EUR 460,000 Bank of Montreal 3.375% 4/7/2026*	455,984	0.02
			EUR 4,878,000 Bank of Nova Scotia/The 0.01% 14/9/2029	3,958,229	0.20
			EUR 100,000 Canadian Imperial Bank of Commerce 0.04% 9/7/2027	87,455	0.00
			EUR 9,268,000 CPPIB Capital 0.375% 20/6/2024	9,017,857	0.46
			EUR 8,982,000 CPPIB Capital 0.875% 6/2/2029	7,901,928	0.41
			EUR 700,000 Federation des Caisses Desjardins du Quebec 3.25% 18/4/2028	690,844	0.04
			EUR 600,000 HSBC Bank Canada 3.625% 7/3/2028	602,475	0.03
			EUR 484,000 National Bank of Canada 0.75% 13/3/2025	462,189	0.02

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 300,000	National Bank of Canada 3.5% 25/4/2028*	299,409	0.02	EUR 11,200,000	Agence Francaise de Developpement EPIC 0.375% 30/4/2024*	10,947,104	0.56
EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	319,496	0.02	EUR 13,400,000	Agence Francaise de Developpement EPIC 1% 31/1/2028*	12,169,076	0.63
EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027	9,374,759	0.48	EUR 15,200,000	Agence Francaise de Developpement EPIC 3.375% 25/5/2033	15,162,456	0.78
EUR 175,000	Toronto-Dominion Bank/The 0.1% 19/7/2027	153,192	0.01	EUR 2,400,000	Arkea Home Loans SFH 3% 30/3/2027	2,362,728	0.12
EUR 2,875,000	Toronto-Dominion Bank/The 3.666% 8/9/2031	2,889,519	0.15	EUR 2,626,000	AXA 3.25% 28/5/2049	2,386,167	0.12
		36,830,204	1.89	EUR 1,771,000	AXA 5.5% 11/7/2043	1,774,303	0.09
	開曼群島			EUR 200,000	AXA Home Loan SFH 0.01% 16/10/2029	163,847	0.01
GBP 500,000	Trafford Centre Finance 6.128% 28/7/2035	417,703	0.02	EUR 200,000	AXA Home Loan SFH 0.125% 25/6/2035	136,849	0.01
	克羅埃西亞			EUR 6,300,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	6,189,895	0.32
EUR 3,000,000	Croatia Government International Bond 4% 14/6/2035	2,986,470	0.15	EUR 10,400,000	BNP Paribas 0.5% 15/7/2025	10,071,776	0.52
	捷克共和國			EUR 2,200,000	BNP Paribas 0.875% 11/7/2030	1,792,175	0.09
EUR 3,500,000	UniCredit Bank Czech Republic & Slovakia 3.75% 20/6/2028*	3,477,180	0.18	EUR 3,200,000	BNP Paribas 1.125% 17/4/2029	2,755,744	0.14
	丹麥			EUR 5,900,000	BNP Paribas 2.5% 31/3/2032	5,314,838	0.27
EUR 4,990,000	Danske Bank 4.125% 10/1/2031	4,996,238	0.26	EUR 700,000	BNP Paribas 4.125% 24/5/2033	702,145	0.04
EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	174,285	0.01	EUR 100,000	BNP Paribas Home Loan SFH 0.375% 22/7/2024	96,974	0.01
EUR 1,915,000	Kommunekredit 0.875% 3/11/2036*	1,419,810	0.07	EUR 1,400,000	BPCE 1.75% 2/2/2034	1,157,258	0.06
		6,590,333	0.34	EUR 2,000,000	BPCE 2.25% 12/3/2025	1,933,430	0.10
	芬蘭			EUR 6,200,000	BPCE 4% 29/11/2032	6,107,558	0.31
EUR 640,000	Finland Government Bond 0.25% 15/9/2040*	393,075	0.02	EUR 100,000	BPCE 4.125% 10/7/2028	100,443	0.01
EUR 2,953,000	Finland Government Bond 1.375% 15/4/2047	2,077,849	0.11	EUR 700,000	BPCE 4.75% 14/6/2034	701,557	0.04
EUR 715,000	Finland Government Bond 2.75% 15/4/2038	676,007	0.04	EUR 1,000,000	BPCE SFH 0.01% 21/1/2027	890,155	0.05
EUR 1,775,000	Finland Government Bond 2.875% 15/4/2029	1,770,003	0.09	EUR 400,000	BPCE SFH 0.01% 10/11/2027	347,622	0.02
EUR 6,215,000	Finland Government Bond 3% 15/9/2033	6,187,748	0.31	EUR 10,200,000	BPCE SFH 0.01% 16/10/2028*	8,607,729	0.44
EUR 7,140,000	Finland Government Bond 4% 4/7/2025	7,244,092	0.37	EUR 200,000	BPCE SFH 0.01% 29/1/2036*	131,188	0.01
EUR 4,767,000	Nordea Bank 4.125% 5/5/2028	4,769,866	0.25	EUR 2,600,000	BPCE SFH 0.375% 21/2/2024	2,559,271	0.13
EUR 2,825,000	Nordea Bank 4.375% 6/9/2026	2,834,181	0.15	EUR 500,000	BPCE SFH 0.625% 29/5/2031	407,735	0.02
EUR 325,000	Nordea Kiinnitysluottopankki 1.375% 28/2/2033	274,964	0.01	EUR 700,000	BPCE SFH 0.75% 27/11/2026	642,240	0.03
EUR 200,000	Oma Saastopankki 0.01% 25/11/2027	172,500	0.01	EUR 700,000	BPCE SFH 1% 8/6/2029*	614,863	0.03
EUR 5,959,000	OP Corporate Bank 1.625% 9/6/2030	5,565,706	0.29	EUR 100,000	BPCE SFH 1.125% 12/4/2030	87,062	0.00
EUR 965,000	OP Mortgage Bank 0.01% 19/11/2026	866,009	0.04	EUR 8,200,000	BPCE SFH 3% 17/10/2029*	8,042,765	0.41
EUR 355,000	OP Mortgage Bank 0.01% 19/11/2030*	281,847	0.01	EUR 10,300,000	BPCE SFH 3.125% 20/1/2033*	10,080,713	0.52
EUR 500,000	OP Mortgage Bank 0.25% 13/3/2024	490,662	0.03	EUR 5,900,000	BPCE SFH 3.25% 12/4/2028*	5,857,313	0.30
EUR 5,841,000	OP Mortgage Bank 2.75% 25/1/2030	5,663,670	0.29	EUR 12,900,000	Caisse Centrale du Credit Immobilier de France 3.25% 26/6/2028	12,917,866	0.66
EUR 270,000	OP Mortgage Bank 3.125% 20/10/2028	267,287	0.01	EUR 400,000	Caisse de Refinancement de l'Habitat 0.25% 7/2/2035	282,406	0.01
		39,535,466	2.03	EUR 700,000	Caisse de Refinancement de l'Habitat 2.75% 12/4/2028	682,355	0.04
	法國			EUR 8,400,000	Caisse de Refinancement de l'Habitat 3.125% 23/2/2033	8,243,046	0.42
EUR 16,100,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	12,497,947	0.64	EUR 10,300,000	Caisse de Refinancement de l'Habitat 3.375% 28/6/2032	10,293,974	0.53
				EUR 7,400,000	Caisse de Refinancement de l'Habitat 3.9% 20/10/2023	7,400,777	0.38
				EUR 300,000	Caisse Francaise de Financement Local 0.01% 7/5/2025	282,173	0.02
				EUR 500,000	Caisse Francaise de Financement Local 0.01% 18/3/2031	390,015	0.02
				EUR 200,000	Caisse Francaise de Financement Local 0.375% 23/6/2025	188,636	0.01
				EUR 500,000	Caisse Francaise de Financement Local 0.5% 16/1/2025	478,331	0.03

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 100,000	Caisse Francaise de Financement Local 0.75% 11/1/2027	91,551	0.01	EUR 17,800,000	Dexia Credit Local 0.625% 17/1/2026	16,646,382	0.85
EUR 3,400,000	Caisse Francaise de Financement Local 1.125% 9/9/2025*	3,236,035	0.17	EUR 100,000	Electricite de France 5% 22/1/2026	95,850	0.01
EUR 200,000	Caisse Francaise de Financement Local 1.125% 1/12/2031*	168,569	0.01	EUR 15,536	FCT Autonoria 2019 4.842% 25/9/2035	15,484	0.00
EUR 400,000	Caisse Francaise de Financement Local 1.25% 11/5/2032	336,518	0.02	EUR 15,560	FCT Autonoria 2019 5.242% 25/9/2035	15,498	0.00
EUR 300,000	Caisse Francaise de Financement Local 1.45% 16/1/2034	249,115	0.01	EUR 15,513	FCT Autonoria 2019 6.342% 25/9/2035	15,429	0.00
EUR 400,000	Caisse Francaise de Financement Local 2.875% 30/1/2030	389,635	0.02	EUR 31,073	FCT Autonoria 2019 7.342% 25/9/2035	30,839	0.00
EUR 200,000	Cie de Financement Foncier 0.05% 16/4/2024	195,477	0.01	EUR 415,882	FCT Noria 2021 4.742% 25/10/2049	409,071	0.02
EUR 400,000	Cie de Financement Foncier 0.375% 11/12/2024	383,248	0.02	EUR 22,251,945	French Republic Government Bond OAT 0% 25/2/2027*	20,126,884	1.03
EUR 3,800,000	Cie de Financement Foncier 0.75% 29/5/2026	3,528,129	0.18	EUR 8,200,000	French Republic Government Bond OAT 0.5% 25/5/2025	7,835,879	0.40
EUR 1,000,000	Cie de Financement Foncier 0.75% 11/1/2028*	894,935	0.05	EUR 17,741,741	French Republic Government Bond OAT 0.5% 25/5/2040*†	11,329,876	0.58
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	354,596	0.02	EUR 12,403,484	French Republic Government Bond OAT 0.5% 25/6/2044	7,195,496	0.37
EUR 6,500,000	Cie de Financement Foncier 1.125% 24/6/2025	6,212,009	0.32	EUR 26,730,000	French Republic Government Bond OAT 0.75% 25/2/2028*	24,407,564	1.25
EUR 300,000	Cie de Financement Foncier 1.25% 15/11/2032	251,027	0.01	EUR 1,100,000	French Republic Government Bond OAT 1.25% 25/5/2038	841,123	0.04
EUR 1,700,000	Cie de Saint-Gobain 0.625% 15/3/2024	1,670,335	0.09	EUR 18,125,000	French Republic Government Bond OAT 2.25% 25/5/2024*	17,946,469	0.92
EUR 2,200,000	Cie de Saint-Gobain 0.875% 21/9/2023	2,196,843	0.11	EUR 2,540,000	French Republic Government Bond OAT 2.5% 25/5/2043	2,217,130	0.11
EUR 4,800,000	Credit Agricole 4% 18/1/2033*	4,778,669	0.25	EUR 8,890,000	French Republic Government Bond OAT 2.75% 25/2/2029	8,831,326	0.45
EUR 7,200,000	Credit Agricole 4.125% 7/3/2030	7,264,714	0.37	EUR 27,160,000	French Republic Government Bond OAT 3% 25/5/2054*†	24,693,962	1.27
EUR 1,100,000	Credit Agricole Home Loan SFH 0.25% 23/2/2024	1,081,762	0.06	EUR 1,000,000	Ginkgo Auto Loans 2022 4.342% 25/7/2043	1,002,612	0.05
EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025*	570,747	0.03	EUR 910,593	Ginkgo Sales Finance 2022 4.342% 25/11/2049	911,731	0.05
EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	265,614	0.01	EUR 1,048,562	Harmony French Home Loans FCT 2020-2 4.484% 27/8/2061	1,053,152	0.05
EUR 1,000,000	Credit Agricole Home Loan SFH 2.875% 23/6/2028*	977,995	0.05	EUR 600,000	Harmony French Home Loans FCT 2021-1 4.734% 27/5/2061	590,137	0.03
EUR 500,000	Credit Agricole Home Loan SFH 3.125% 16/8/2029*	494,528	0.03	EUR 4,500,000	La Banque Postale 4.375% 17/1/2030	4,443,660	0.23
EUR 700,000	Credit Agricole Home Loan SFH 3.125% 18/10/2030	688,796	0.04	EUR 300,000	La Banque Postale Home Loan SFH 3% 31/1/2031*	293,873	0.02
EUR 300,000	Credit Agricole Home Loan SFH 3.25% 28/9/2032	297,531	0.02	EUR 7,700,000	La Banque Postale Home Loan SFH 3.125% 19/2/2029	7,604,443	0.39
EUR 200,000	Credit Agricole Home Loan SFH 3.25% 8/6/2033	197,592	0.01	EUR 800,000	Orange 2.375% 15/1/2025	764,520	0.04
EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028*	254,291	0.01	EUR 3,000,000	Societe Generale 4.125% 2/6/2027	3,000,760	0.15
EUR 300,000	Credit Mutuel Home Loan SFH 0.125% 9/4/2025*	283,341	0.01	EUR 800,000	Societe Generale 4.25% 6/12/2030	776,600	0.04
EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030	163,146	0.01	EUR 2,600,000	Societe Generale 5.625% 2/6/2033	2,577,076	0.13
EUR 800,000	Credit Mutuel Home Loan SFH 0.625% 4/3/2027	726,500	0.04	EUR 300,000	Societe Generale SFH 0.01% 2/12/2026	269,037	0.01
EUR 700,000	Credit Mutuel Home Loan SFH 2.375% 8/2/2028*	671,212	0.03	EUR 300,000	Societe Generale SFH 0.01% 11/2/2030	243,086	0.01
EUR 700,000	Credit Mutuel Home Loan SFH 2.75% 8/12/2027*	681,663	0.04	EUR 100,000	Societe Generale SFH 0.125% 18/7/2029	83,216	0.00
EUR 10,800,000	Credit Mutuel Home Loan SFH 3.25% 20/4/2029	10,719,432	0.55	EUR 500,000	Societe Generale SFH 0.5% 2/6/2025	473,368	0.02
				EUR 100,000	Societe Generale SFH 0.5% 28/1/2026	93,016	0.00
				EUR 200,000	Societe Generale SFH 0.75% 29/1/2027	182,844	0.01

† 本證券全部或部分已質押或提供擔保。詳見附註 13。

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 10,100,000	Societe Generale SFH 3.125% 24/2/2032	9,937,592	0.51	EUR 200,000	Landesbank Hessen- Thuringen Girozentrale 0.01% 26/9/2029	165,425	0.01
EUR 3,946,000	TotalEnergies 2% 17/1/2027	3,467,141	0.18	EUR 125,000	Muenchener Hypothekenbank eG 0.01% 2/11/2040	70,894	0.00
EUR 3,500,000	TotalEnergies Capital International 0.696% 31/5/2028	3,080,799	0.16	EUR 250,000	Muenchener Hypothekenbank eG 2.5% 4/7/2028	241,706	0.01
EUR 15,000,000	UNEDIC ASSEO 0.875% 25/5/2028	13,525,575	0.69	EUR 334,000	Norddeutsche Landesbank- Girozentrale 0.625% 18/1/2027	305,066	0.02
EUR 5,000,000	Veolia Environnement 0.892% 14/1/2024	4,941,975	0.25	EUR 6,035,000	NRW Bank 0.1% 9/7/2035	4,179,207	0.21
EUR 4,900,000	Veolia Environnement 2.25% 20/1/2026	4,461,450	0.23	EUR 6,057,000	NRW Bank 0.375% 16/5/2029	5,209,065	0.27
EUR 2,500,000	Veolia Environnement 2.5% 20/1/2029	2,082,500	0.11	EUR 354,000	NRW Bank 0.5% 17/6/2041	220,916	0.01
		432,742,485	22.22	EUR 8,915,000	NRW Bank 0.625% 2/2/2029	7,825,899	0.40
				EUR 37,231	Red & Black Auto Germany 6 UG 5.038% 15/10/2028	37,174	0.00
	德國			EUR 389,538	Red & Black Auto Germany 8 UG 4.388% 15/9/2030	387,755	0.02
EUR 3,500,000	Allianz 4.597% 7/9/2038	3,427,900	0.18	EUR 233,723	Red & Black Auto Germany 8 UG 4.588% 15/9/2030	230,022	0.01
EUR 2,800,000	Allianz 5.824% 25/7/2053	2,895,676	0.15	EUR 77,908	Red & Black Auto Germany 8 UG 4.988% 15/9/2030	76,065	0.00
EUR 6,200,000	Bayer 2.375% 12/11/2079	5,788,804	0.29	EUR 4,500,000	Robert Bosch 4.375% 2/6/2043	4,498,740	0.23
EUR 10,348,000	Bayer 4.625% 26/5/2033	10,487,025	0.54	EUR 2,475,000	RWE 2.75% 24/5/2030	2,291,825	0.12
EUR 4,800,000	Bayerische Landesbank 1.375% 22/11/2032	3,840,794	0.20	EUR 100,000	Santander Consumer Bank 0.05% 14/2/2030	82,068	0.00
EUR 150,000	Berlin Hyp 0.01% 24/1/2028	130,496	0.01	EUR 8,450,000	State of Hesse 0.375% 6/7/2026	7,798,547	0.40
EUR 7,363,994	Bundesrepublik Deutschland Bundesanleihe 1% 15/5/2038*	5,914,757	0.30	EUR 4,820,000	State of North Rhine- Westphalia Germany 0.5% 15/1/2052	2,331,844	0.12
EUR 10,655,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	8,898,813	0.46	EUR 11,207,000	State of North Rhine- Westphalia Germany 0.6% 4/6/2041	7,089,755	0.37
EUR 8,100,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2040*	10,397,237	0.53	EUR 1,000,000	State of North Rhine- Westphalia Germany 1% 16/1/2025	966,220	0.05
EUR 158,000	Commerzbank 0.125% 15/12/2026	142,352	0.01	EUR 5,500,000	Volkswagen Bank 1.25% 10/6/2024	5,378,725	0.28
EUR 600,000	Commerzbank 0.5% 9/6/2026*	553,656	0.03	EUR 4,990,000	Volkswagen Financial Services 1.5% 1/10/2024	4,859,262	0.25
EUR 121,000	Commerzbank 0.5% 15/3/2027	109,601	0.00	EUR 2,700,000	Vonovia 2.375% 25/3/2032	2,193,137	0.11
EUR 2,500,000	Commerzbank 5.125% 18/1/2030	2,482,113	0.13			160,446,205	8.24
EUR 9,200,000	Deutsche Bank 5% 5/9/2030	8,949,760	0.46		希臘		
EUR 175,000	DZ HYP 0.01% 15/1/2027*	156,474	0.01	EUR 1,499,000	Hellenic Republic Government Bond 4.375% 18/7/2038	1,553,316	0.08
EUR 300,000	DZ HYP 0.1% 31/8/2026	272,077	0.01		國際		
EUR 445,000	DZ HYP 0.5% 30/9/2026*	407,974	0.02	EUR 7,180,000	African Development Bank 0.5% 21/3/2029	6,226,209	0.32
EUR 100,000	DZ HYP 0.875% 30/1/2029	88,459	0.00	EUR 1,301,000	European Investment Bank 0% 17/6/2027	1,160,570	0.06
EUR 1,500,000	Eurogrid 1.5% 18/4/2028	1,362,008	0.07	EUR 1,122,000	European Investment Bank 0.1% 15/10/2026	1,023,881	0.05
EUR 200,000	FCT Autonomia DE 2023 4.792% 26/1/2043	199,678	0.01	EUR 2,838,000	European Investment Bank 0.2% 17/3/2036	1,955,126	0.10
EUR 200,000	FCT Autonomia DE 2023 5.742% 26/1/2043	199,485	0.01	EUR 17,060,000	European Investment Bank 0.25% 15/6/2040*	10,365,592	0.53
EUR 100,000	FCT Autonomia DE 2023 6.692% 26/1/2043	99,614	0.01	EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,504,012	0.08
EUR 100,000	FCT Autonomia DE 2023 9.142% 26/1/2043	99,707	0.01	EUR 10,377,000	European Investment Bank 0.5% 13/11/2037*	7,168,727	0.37
EUR 10,935,000	Gemeinsame Deutsche Bundeslaender 0.625% 13/2/2029	9,613,778	0.49	EUR 900,000	European Investment Bank 0.875% 14/1/2028	822,465	0.04
EUR 6,000,000	Gemeinsame Deutsche Bundeslaender 0.75% 25/9/2028*	5,365,261	0.28	EUR 1,200,000	European Investment Bank 1.5% 15/6/2032*	1,058,730	0.06
EUR 400,000	ING-DiBa 0.01% 7/10/2028	340,288	0.02	EUR 6,137,000	European Investment Bank 3% 15/7/2033*	6,094,839	0.31
EUR 1,512,000	Kreditanstalt fuer Wiederaufbau 0% 30/9/2026	1,375,277	0.07				
EUR 2,181,000	Kreditanstalt fuer Wiederaufbau 0.125% 4/10/2024	2,105,298	0.11				
EUR 18,216,000	Kreditanstalt fuer Wiederaufbau 3.125% 10/10/2028	18,302,526	0.94				

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貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	222,847	0.01	GBP 759,838	Taurus 2019-2 UK 7.438% 17/11/2029	849,853	0.04
EUR 4,300,000	European Stability Mechanism 1.85% 1/12/2055	2,967,854	0.15	GBP 219,389	Taurus 2021-1 UK 6.519% 17/5/2031	242,145	0.01
EUR 4,473,000	European Union 0% 4/7/2035	3,073,197	0.16	GBP 358,368	Taurus 2021-1 UK 6.869% 17/5/2031	387,729	0.02
EUR 5,145,023	European Union 0.45% 4/7/2041	3,137,306	0.16	GBP 194,571	Taurus 2021-1 UK 7.819% 17/5/2031	218,102	0.01
EUR 6,500,000	European Union 0.7% 6/7/2051	3,471,523	0.18	GBP 195,739	Taurus 2021-4 UK 7.319% 17/8/2031	210,153	0.01
EUR 12,626,000	European Union 2.5% 4/10/2052	10,500,097	0.54	EUR 825,812	Vita Scientia 2022-1 5.084% 27/2/2033	793,998	0.04
EUR 9,369,000	European Union 3.375% 4/11/2042	9,293,827	0.48			39,702,518	2.04
		70,046,802	3.60				
	愛爾蘭				義大利		
GBP 973,636	Agora UK 2021 6.37% 22/7/2031	1,094,937	0.06	EUR 2,180,000	A2A 4.375% 3/2/2034*	2,153,001	0.11
GBP 434,262	Atom Mortgage 7.07% 22/7/2031	426,949	0.02	EUR 74,717	Asset-Backed European Securitisation Transaction Seventeen 4.888% 15/4/2032	74,614	0.00
EUR 350,000	Avoca CLO XIV 0% 12/1/2031	146,835	0.01	EUR 24,102	Asset-Backed European Securitisation Transaction Seventeen 5.438% 15/4/2032	24,077	0.00
EUR 100,000	Avoca CLO XIV 8.361% 12/1/2031	95,181	0.00	EUR 24,102	Asset-Backed European Securitisation Transaction Seventeen 6.488% 15/4/2032	24,196	0.00
EUR 100,000	Avoca CLO XIV 10.011% 12/1/2031	88,084	0.00	EUR 24,102	Asset-Backed European Securitisation Transaction Seventeen 7.488% 15/4/2032	24,252	0.00
EUR 8,480,000	Bank of Ireland Mortgage Bank 0.625% 14/3/2025	8,083,687	0.42	EUR 128,188	AutoFlorence 1 5.042% 25/12/2042	128,080	0.01
EUR 1,507,564	Haus European Loan Conduit No 39 4.364% 28/7/2051	1,420,584	0.07	EUR 587,151	AutoFlorence 2 4.387% 24/12/2044	577,502	0.03
EUR 1,038,700	Haus European Loan Conduit No 39 4.814% 28/7/2051	929,736	0.05	EUR 227,530	AutoFlorence 2 4.787% 24/12/2044	221,224	0.01
EUR 548,841	Haus European Loan Conduit No 39 5.114% 28/7/2051	452,626	0.02	EUR 153,531	AutoFlorence 2 5.987% 24/12/2044	150,498	0.01
EUR 2,560,000	Ireland Government Bond 1.3% 15/5/2033	2,207,706	0.11	EUR 171,000	AutoFlorence 3 5.992% 25/12/2046	171,382	0.01
EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,433,037	0.23	EUR 107,000	AutoFlorence 3 6.992% 25/12/2046	107,345	0.00
EUR 1,891,000	Ireland Government Bond 3% 18/10/2043	1,819,047	0.09	EUR 110,000	AutoFlorence 3 8.992% 25/12/2046	110,573	0.01
EUR 573,404	Last Mile Logistics Pan Euro Finance 5.187% 17/8/2033	536,764	0.03	EUR 5,431,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2026	4,907,153	0.25
EUR 300,448	Last Mile Logistics Pan Euro Finance 5.687% 17/8/2033	272,344	0.01	EUR 4,645,000	Banco BPM 3.75% 27/6/2028	4,647,090	0.24
EUR 1,987,582	Last Mile PE 2021 4.837% 17/8/2031	1,887,580	0.10	EUR 143,000	Brignole 2021 4.437% 24/7/2036	142,070	0.01
EUR 666,860	Last Mile PE 2021 4.987% 17/8/2031	626,683	0.03	EUR 100,000	Brignole 2021 5.237% 24/7/2036	98,285	0.00
EUR 601,874	Last Mile PE 2021 5.387% 17/8/2031	554,662	0.03	EUR 400,000	Credit Agricole Italia 0.125% 15/3/2033*	284,206	0.01
EUR 3,300,000	Linde 3.375% 12/6/2029	3,283,797	0.17	EUR 100,000	Credit Agricole Italia 1% 25/3/2027	91,070	0.00
EUR 1,094,671	Lt Autorahoitus IV 4.313% 18/7/2033	1,096,672	0.06	EUR 200,000	Credit Agricole Italia 1% 17/1/2045	116,043	0.01
EUR 1,888,107	Pearl Finance 2020 5.187% 17/11/2032	1,857,614	0.10	EUR 10,145,000	Credito Emiliano 1.125% 17/1/2024	10,034,474	0.52
EUR 1,128,144	Pearl Finance 2020 5.687% 17/11/2032	1,104,986	0.06	EUR 1,186,000	Enel 6.625% 16/4/2031	1,212,389	0.06
EUR 967,655	Pearl Finance 2020 6.287% 17/11/2032	942,254	0.05	EUR 6,139,000	Eni 2.625% 13/10/2025	5,706,246	0.29
EUR 429,425	River Green Finance 2020 4.748% 22/1/2032	407,284	0.02	EUR 7,300,000	Intesa Sanpaolo 0.5% 5/3/2024	7,173,929	0.37
EUR 221,950	River Green Finance 2020 5.098% 22/1/2032	210,238	0.01	EUR 500,000	Intesa Sanpaolo 1% 25/9/2025	472,698	0.02
EUR 345,330	SCF Rahoituspälvälu IX 4.622% 25/10/2030	343,487	0.02	EUR 6,490,000	Intesa Sanpaolo 3.625% 30/6/2028	6,480,622	0.33
GBP 1,424,697	Taurus 2019-2 UK 6.538% 17/11/2029	1,637,790	0.09	EUR 16,300,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	14,990,333	0.77
GBP 916,555	Taurus 2019-2 UK 7.138% 17/11/2029	1,039,974	0.05	EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	1,254,391	0.06
				EUR 12,279,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	12,174,822	0.63

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貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
EUR 40,105,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035*	39,425,084	2.02	EUR 519,965	Germany Compartment Consumer 2020-1 4.771% 14/11/2034	519,731	0.03
EUR 4,240,000	Italy Buoni Poliennali Del Tesoro 4.45% 1/9/2043	4,227,621	0.22	EUR 5,181,000	Medtronic Global 0.25% 2/7/2025	4,857,291	0.25
EUR 10,805,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	10,690,161	0.55	EUR 2,458,000	SELP Finance 3.75% 10/8/2027	2,325,723	0.12
EUR 14,860,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044	15,430,267	0.79	EUR 851,000	State of the Grand-Duchy of Luxembourg 3% 2/3/2033	851,289	0.04
EUR 4,410,000	Italy Buoni Poliennali Del Tesoro 5% 1/8/2039	4,725,844	0.24	EUR 936,000	State of the Grand-Duchy of Luxembourg 3.25% 2/3/2043	934,320	0.05
EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 5% 1/9/2040	2,145,225	0.11	EUR 4,000,000	Traton Finance Luxembourg 4.125% 22/11/2025	3,974,960	0.20
EUR 5,545,000	Mediobanca Banca di Credito Finanziario 0.5% 1/10/2026	5,034,056	0.26			50,569,728	2.60
EUR 368,534	Progetto Quinto 4.23% 27/10/2036	368,102	0.02		蒙特內哥羅		
EUR 3,606,000	Terna - Rete Elettrica Nazionale 3.625% 21/4/2029	3,559,799	0.19	EUR 3,834,000	Montenegro Government International Bond 2.875% 16/12/2027	3,307,458	0.17
EUR 10,970,000	UniCredit 3.5% 31/7/2030	10,874,835	0.56		荷蘭		
		170,033,559	8.72	EUR 200,000	ABN AMRO Bank 0.375% 14/1/2035	144,608	0.01
	日本			EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041	177,839	0.01
EUR 5,100,000	Sumitomo Mitsui Banking 0.01% 10/9/2025	4,709,213	0.24	EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026	376,375	0.02
EUR 4,525,000	Sumitomo Mitsui Trust Bank 3.629% 6/4/2026	4,493,153	0.23	EUR 100,000	ABN AMRO Bank 1% 13/4/2031	85,141	0.00
		9,202,366	0.47	EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	169,432	0.01
	拉脫維亞			EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	249,594	0.01
EUR 1,625,000	Latvia Government International Bond 3.5% 17/1/2028	1,610,513	0.08	EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	156,214	0.01
EUR 2,050,000	Latvia Government International Bond 3.875% 12/7/2033	2,046,433	0.11	EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030	535,389	0.03
		3,656,946	0.19	EUR 4,100,000	ABN AMRO Bank 4.375% 20/10/2028	4,098,175	0.21
	立陶宛			EUR 4,900,000	ABN AMRO Bank 5.125% 22/2/2033	4,819,150	0.25
EUR 3,300,000	Lithuania Government International Bond 2.125% 1/6/2032*	2,884,150	0.15	EUR 3,000,000	Achmea Bank 0.01% 16/6/2025	2,809,260	0.14
	盧森堡			EUR 5,900,000	Aegon Bank 0.01% 16/11/2025	5,447,588	0.28
EUR 646,000	BL Consumer Credit 2021 4.392% 25/9/2038	646,725	0.03	EUR 300,000	Aegon Bank 0.375% 9/6/2036	207,333	0.01
EUR 355,000	BL Consumer Credit 2021 6.492% 25/9/2038	349,364	0.02	EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,226,136	0.22
EUR 1,300,000	Bumper De 4.192% 23/8/2032	1,302,212	0.07	EUR 3,978,000	BNG Bank 0.75% 11/1/2028	3,596,967	0.18
EUR 853,000	European Financial Stability Facility 0% 20/1/2031	682,775	0.03	EUR 2,900,000	BNG Bank 0.805% 28/6/2049	1,578,310	0.08
EUR 820,000	European Financial Stability Facility 0.05% 17/10/2029	684,634	0.04	EUR 7,460,000	BNG Bank 3% 23/4/2030	7,400,022	0.38
EUR 998,000	European Financial Stability Facility 0.7% 20/1/2050	536,475	0.03	EUR 4,945,000	BNG Bank 3.25% 29/8/2033	4,985,574	0.26
EUR 4,206,000	European Financial Stability Facility 0.7% 17/1/2053*	2,128,457	0.11	EUR 731,000	BP Capital Markets 1.467% 21/9/2041	467,935	0.02
EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	21,394,083	1.10	EUR 1,703,000	BP Capital Markets 4.323% 12/5/2035	1,690,036	0.09
EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	934,293	0.05	EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	241,700	0.01
EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	183,334	0.01	EUR 700,000	Cooperatieve Rabobank 0.75% 21/6/2039	473,936	0.02
EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,147,406	0.06	EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028	451,195	0.02
EUR 1,900,000	European Financial Stability Facility 1.75% 17/7/2053	1,322,025	0.07	EUR 1,800,000	Cooperatieve Rabobank 4% 10/1/2030	1,779,039	0.09
EUR 7,510,000	European Financial Stability Facility 1.8% 10/7/2048	5,519,212	0.28	EUR 3,600,000	de Volksbank 0.01% 16/9/2024	3,454,119	0.18
EUR 275,000	European Financial Stability Facility 3.375% 30/8/2038	275,419	0.01	EUR 200,000	de Volksbank 0.75% 24/10/2031	164,080	0.01
				EUR 2,700,000	de Volksbank 2.375% 4/5/2027	2,543,079	0.13
				EUR 612,054	Domi 2023-1 4.901% 15/2/2055	616,483	0.03
				EUR 143,000	Domi 2023-1 5.481% 15/2/2055	142,309	0.01
				EUR 778,082	Dutch Property Finance 2020-2 4.504% 28/1/2058	778,008	0.04
				EUR 290,000	Dutch Property Finance 2020-2 5.064% 28/1/2058	289,190	0.01

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 939,572	Dutch Property Finance 2021-1 4.364% 28/7/2058	939,359	0.05	EUR 6,207,000	ASB Bank 0.25% 21/5/2031*	4,831,467	0.25
EUR 1,932,290	Dutch Property Finance 2023-1 4.614% 28/4/2064	1,936,926	0.10	EUR 5,745,000	ASB Bank 0.625% 18/10/2024*	5,535,825	0.29
EUR 2,217,000	ELM for Firmenich International 3.75% 3/9/2025	2,138,186	0.11	EUR 7,631,000	Bank of New Zealand 3.708% 20/12/2028*	7,642,904	0.39
EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	137,213	0.01	EUR 4,319,000	Chorus 1.125% 18/10/2023	4,302,674	0.22
EUR 3,742,000	EnBW International Finance 4% 24/1/2035	3,650,845	0.19	EUR 2,662,000	Chorus 3.625% 7/9/2029	2,597,207	0.13
EUR 1,285,000	EnBW International Finance 4.049% 22/11/2029	1,299,482	0.07	NZD 5,719,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	3,693,889	0.19
EUR 3,928,000	Enexis 3.625% 12/6/2034	3,923,306	0.20	EUR 400,000	Westpac NZ 3.75% 20/4/2028	401,600	0.02
EUR 200,000	ING Bank 0.5% 17/2/2027	181,370	0.01			40,885,497	2.10
EUR 1,100,000	ING Bank 0.75% 18/2/2029	964,117	0.05		挪威		
EUR 200,000	ING Bank 3% 15/2/2033*	195,633	0.01	EUR 3,817,000	DNB Bank 3.125% 21/9/2027	3,727,301	0.19
EUR 1,700,000	ING Groep 0.25% 18/2/2029	1,409,536	0.07	EUR 865,000	DNB Bank 4.5% 19/7/2028	873,330	0.05
EUR 11,000,000	ING Groep 1.25% 16/2/2027	10,202,500	0.52	EUR 740,000	DNB Boligkreditt 0.01% 12/5/2028	632,799	0.03
EUR 500,000	ING Groep 5% 20/2/2035	487,835	0.03	EUR 275,000	DNB Boligkreditt 0.01% 21/1/2031	215,779	0.01
EUR 50,570	Magoi 2019 4.532% 27/7/2039	50,227	0.01	EUR 400,000	DNB Boligkreditt 0.375% 20/11/2024	383,938	0.02
EUR 25,270	Magoi 2019 4.932% 27/7/2039	24,928	0.00	EUR 425,000	DNB Boligkreditt 0.625% 19/6/2025	402,719	0.02
EUR 25,332	Magoi 2019 5.332% 27/7/2039	24,826	0.00	EUR 300,000	DNB Boligkreditt 0.625% 14/1/2026	279,849	0.01
EUR 25,331	Magoi 2019 6.132% 27/7/2039	25,126	0.00	EUR 2,885,000	Eika Boligkreditt 0.5% 28/8/2025	2,711,741	0.14
EUR 200,000	Nationale-Nederlanden Bank 0.125% 24/9/2029	165,492	0.01	EUR 200,000	Eika Boligkreditt 0.875% 1/2/2029	175,352	0.01
EUR 5,600,000	Nationale-Nederlanden Bank 0.5% 10/10/2024	5,399,576	0.28	EUR 100,000	Eika Boligkreditt 2.5% 22/9/2028	95,939	0.01
EUR 300,000	Nationale-Nederlanden Bank 1% 25/9/2028	268,176	0.01	EUR 325,000	SpareBank 1 Boligkreditt 0.01% 22/9/2027	283,208	0.01
EUR 700,000	Naturgy Finance 2.374% 23/11/2026	621,950	0.03	EUR 11,460,000	SpareBank 1 Boligkreditt 0.05% 3/11/2028	9,661,238	0.50
EUR 456,315	Netherlands Government Bond 0% 15/7/2030	379,312	0.02	EUR 8,252,000	SpareBank 1 Boligkreditt 0.125% 20/1/2028	7,156,854	0.37
EUR 9,065,000	Netherlands Government Bond 0.5% 15/1/2040	6,256,616	0.32	EUR 4,955,000	SpareBank 1 Boligkreditt 0.5% 30/1/2025	4,735,394	0.24
EUR 19,920,286	Netherlands Government Bond 0.75% 15/7/2027*	18,463,084	0.95	EUR 500,000	SpareBank 1 Boligkreditt 1.75% 25/5/2027	470,354	0.02
EUR 900,000	Netherlands Government Bond 2% 15/1/2054	745,700	0.04	EUR 100,000	SpareBank 1 Boligkreditt 3% 19/5/2030	97,807	0.01
EUR 6,042,301	Netherlands Government Bond 2.75% 15/1/2047*	5,918,087	0.30	EUR 3,451,000	Telenor 0% 25/9/2023	3,441,630	0.17
EUR 2,124,000	RELX Finance 3.75% 12/6/2031	2,117,330	0.11			35,345,232	1.81
EUR 2,268,000	Shell International Finance 1.875% 7/4/2032	1,974,124	0.10		波蘭		
EUR 600,000	Telefonica Europe 3% 2/10/2023	598,380	0.03	EUR 5,015,000	Republic of Poland Government International Bond 0% 10/2/2025*	4,720,219	0.24
EUR 2,249,000	TenneT 4.5% 28/10/2034	2,379,048	0.12	EUR 4,815,000	Republic of Poland Government International Bond 1% 25/10/2028*	4,280,294	0.22
EUR 5,576,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	5,849,531	0.30	EUR 4,250,000	Republic of Poland Government International Bond 2.75% 25/5/2032	3,889,451	0.20
EUR 1,010,000	Universal Music 3.75% 30/6/2032	984,916	0.05			12,889,964	0.66
EUR 2,866,000	Universal Music 4% 13/6/2031	2,851,599	0.15		葡萄牙		
EUR 400,000	Van Lanschot Kempen 0.875% 15/2/2027	365,748	0.02	EUR 100,000	Banco BPI 0.25% 22/3/2024	97,969	0.01
EUR 2,700,000	Volkswagen International Finance 3.5% 17/6/2025	2,550,285	0.13	EUR 8,700,000	Banco Santander Totta 3.375% 19/4/2028	8,613,000	0.44
EUR 900,000	Vonovia Finance 2.25% 7/4/2030*	755,041	0.04	EUR 1,100,000	EDP - Energias de Portugal 3.875% 26/6/2028	1,103,514	0.06
		140,389,626	7.21	EUR 10,105,454	Portugal Obrigacoes do Tesouro OT 3.5% 18/6/2038*	10,050,026	0.51
	紐西蘭			EUR 177,084	TAGUS - Sociedade de Titularizacao de Creditos 0.7% 12/2/2024	175,268	0.01
EUR 5,900,000	ANZ New Zealand Int'l 0.125% 22/9/2023	5,889,409	0.30				
EUR 6,065,000	ANZ New Zealand Int'l 0.5% 17/1/2024	5,990,522	0.31				

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貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 687,541	TAGUS - Sociedade de Titularizacao de Creditos/ Ulisses Finance No. 2 6.462% 23/9/2038	645,326	0.03	EUR 2,700,000	AyT Cedulas Cajas X Fondo de Titulizacion de Activos 3.75% 30/6/2025	2,686,203	0.14
EUR 143,558	TAGUS - Sociedade de Titularizacao de Creditos/ Viriato Finance No 1 4.582% 28/10/2040	140,510	0.01	EUR 4,000,000	Banco de Sabadell 0.125% 10/2/2028*	3,439,180	0.18
EUR 502,451	TAGUS - Sociedade de Titularizacao de Creditos/ Viriato Finance No 1 5.182% 28/10/2040	482,111	0.02	EUR 6,500,000	Banco de Sabadell 1.75% 30/5/2029*	5,894,154	0.30
		21,307,724	1.09	EUR 600,000	Banco Santander 0.01% 27/2/2025	567,048	0.03
				EUR 200,000	Banco Santander 0.1% 27/2/2032*	150,636	0.01
				EUR 1,200,000	Banco Santander 0.125% 4/6/2030	959,587	0.05
				EUR 5,500,000	Banco Santander 0.875% 9/5/2031*	4,530,377	0.23
				EUR 2,500,000	Banco Santander 1% 7/4/2025*	2,392,142	0.12
				EUR 900,000	Banco Santander 2.375% 8/9/2027	862,429	0.05
				EUR 1,600,000	Banco Santander 3.375% 11/1/2026	1,588,606	0.08
				EUR 1,400,000	Banco Santander 3.375% 11/1/2030	1,387,324	0.07
				EUR 200,000	Bankinter 3.05% 29/5/2028	195,262	0.01
				EUR 852,336	BBVA Consumer Auto 2020-1 FTA 4.455% 20/1/2036	853,658	0.04
				EUR 400,000	CaixaBank 1% 25/9/2025	377,860	0.02
				EUR 500,000	CaixaBank 1.625% 14/7/2032*	429,379	0.02
				EUR 100,000	CaixaBank 4.125% 24/3/2036	104,326	0.01
				EUR 3,200,000	CaixaBank 4.25% 6/9/2030	3,211,097	0.17
				EUR 9,300,000	Caja Rural de Navarra 0.625% 1/12/2023*	9,227,179	0.47
				EUR 2,900,000	Caja Rural de Navarra 0.875% 8/5/2025	2,758,625	0.14
				EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	153,463	0.01
				EUR 194,321	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	183,454	0.01
				EUR 466,370	FT Santander Consumer Spain Auto 2020-1 4.272% 21/3/2033	466,843	0.02
				EUR 116,593	FT Santander Consumer Spain Auto 2020-1 5.522% 21/3/2033	114,789	0.01
				EUR 3,800,000	Ibercaja Banco 0.25% 18/10/2023	3,783,949	0.19
				EUR 400,000	Kutxabank 1.25% 22/9/2025	380,194	0.02
				EUR 600,000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.25% 10/4/2031	631,166	0.03
				EUR 4,400,000	Santander Consumer Finance 0.375% 27/6/2024	4,268,528	0.22
				EUR 19,237,000	Spain Government Bond 0% 31/1/2027	17,263,765	0.88
				EUR 8,700,000	Spain Government Bond 0% 31/1/2028	7,579,222	0.39
				EUR 740,000	Spain Government Bond 0.25% 30/7/2024	717,407	0.04
				EUR 23,410,000	Spain Government Bond 0.8% 30/7/2029	20,392,919	1.05
				EUR 4,034,000	Spain Government Bond 1% 30/7/2042	2,476,956	0.13
				EUR 3,491,000	Spain Government Bond 1.9% 31/10/2052*	2,219,892	0.11
				EUR 11,196,000	Spain Government Bond 1.95% 30/4/2026	10,835,334	0.56
				EUR 21,011,000	Spain Government Bond 2.75% 31/10/2024*	20,828,407	1.07

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貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 6,500,000	Spain Government Bond 2.8% 31/5/2026	6,419,270	0.33	GBP 178,000	Canada Square Funding 6 7.001% 17/1/2059	193,625	0.01
EUR 11,278,000	Spain Government Bond 3.45% 30/7/2043	10,469,706	0.54	GBP 400,000	Canary Wharf Finance II 6.684% 22/10/2037	380,532	0.02
EUR 7,386,000	Spain Government Bond 3.45% 30/7/2066	6,454,209	0.33	GBP 1,976,000	Canary Wharf Finance II 7.409% 22/10/2037	1,826,583	0.09
EUR 65,603,000	Spain Government Bond 3.55% 31/10/2033	65,885,421	3.38	EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,788,173	0.14
EUR 9,178,000	Spain Government Bond 3.9% 30/7/2039	9,215,463	0.47	GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	976,058	0.05
		243,866,752	12.52	GBP 304,844	CMF 2020-1 5.796% 16/1/2057	356,064	0.02
				GBP 220,000	CMF 2020-1 6.196% 16/1/2057	256,695	0.01
				GBP 104,000	CMF 2020-1 6.446% 16/1/2057	121,151	0.01
				GBP 1,461,000	Delamare Cards MTN Issuer 5.995% 19/4/2031	1,710,073	0.09
				GBP 105,000	Dignity Finance 4.696% 31/12/2049	77,537	0.01
				GBP 267,000	Dowson 2022-2 7.895% 20/8/2029	313,912	0.01
				GBP 567,000	Eastern Power Networks 6.25% 12/11/2036	691,967	0.03
				GBP 134,231	Elvet Mortgages 2020-1 5.892% 22/3/2065	157,352	0.01
				GBP 844,000	Finsbury Square 6.247% 16/12/2067	954,237	0.05
				GBP 221,004	Friary No 7 5.834% 21/10/2070	259,412	0.01
				GBP 116,000	Funding V 6.895% 15/10/2025	135,331	0.01
				GBP 1,466,000	Funding VIII 6.375% 15/5/2028	1,713,673	0.09
				GBP 271,000	Funding VIII 7.695% 15/5/2028	317,333	0.01
				GBP 100,000	Funding VIII 8.695% 15/5/2028	117,126	0.00
				GBP 615,995	Gemgarto 2021-1 5.587% 16/12/2067	717,287	0.04
				GBP 669,000	Gemgarto 2021-1 6.097% 16/12/2067	776,360	0.04
				GBP 218,000	Gemgarto 2021-1 6.297% 16/12/2067	250,071	0.01
				GBP 360,600	Greene King Finance 3.593% 15/3/2035	350,283	0.02
				GBP 184,000	Hermitage 2023 7.646% 21/9/2033	215,190	0.01
				GBP 3,174,000	Holmes Master Issuer 5.73% 15/10/2072	3,723,752	0.19
				GBP 155,991	Hops Hill No 1 6.795% 27/5/2054	181,795	0.01
				GBP 199,992	Hops Hill No 1 7.045% 27/5/2054	233,098	0.01
				GBP 99,998	Hops Hill No 1 7.545% 27/5/2054	115,149	0.01
				GBP 433,000	Hops Hill No 3 7.332% 21/12/2055	496,039	0.02
				GBP 1,069,664	Hops Hill No2 6.495% 27/11/2054	1,256,429	0.06
				EUR 4,041,000	HSBC 4.787% 10/3/2032	4,060,602	0.21
				EUR 2,728,000	HSBC 6.364% 16/11/2032	2,795,668	0.14
				GBP 623,000	Lanark Master Issuer 6.039% 22/12/2069	733,137	0.04
				GBP 630,000	Lanebrook Mortgage Transaction 2020-1 6.808% 12/6/2057	735,952	0.04
				GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.208% 12/6/2057	429,381	0.02
				GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.409% 20/7/2058	177,371	0.01
				GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.809% 20/7/2058	113,624	0.00
				GBP 300,000	Lloyds Bank 5.125% 7/3/2025	347,621	0.02
瑞典							
EUR 2,087,000	Lansforsakringar Bank 0.875% 25/9/2023	2,083,222	0.11				
EUR 175,000	Lansforsakringar Hypotek 0.625% 29/1/2026	163,071	0.01				
EUR 11,214,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	10,858,516	0.56				
EUR 2,530,000	Skandinaviska Enskilda Banken 0.75% 3/11/2031	2,202,804	0.11				
EUR 3,991,000	Svenska Handelsbanken 0.125% 18/6/2024*	3,873,685	0.20				
EUR 1,449,000	Swedbank 0.25% 2/11/2026	1,288,081	0.06				
EUR 3,791,000	Swedbank 1.3% 17/2/2027	3,425,881	0.17				
EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	325,089	0.02				
EUR 550,000	Swedbank Hypotek 3.125% 5/7/2028*	543,994	0.03				
		24,764,343	1.27				
瑞士							
EUR 4,617,000	Credit Suisse 5.5% 20/8/2026	4,771,503	0.24				
EUR 350,000	Credit Suisse Schweiz 3.39% 5/12/2025	345,203	0.02				
EUR 7,849,000	UBS 0.65% 14/1/2028	6,946,679	0.36				
EUR 8,487,000	UBS 2.875% 2/4/2032	7,611,821	0.39				
EUR 3,210,000	UBS 7.75% 1/3/2029	3,629,611	0.18				
EUR 2,965,000	Zuercher Kantonalbank 2.02% 13/4/2028	2,717,648	0.14				
		26,022,465	1.33				
英國							
EUR 1,740,000	Anglo American Capital 4.75% 21/9/2032	1,719,590	0.09				
GBP 100,000	Atlas Funding 2021-1 6.674% 25/7/2058	116,820	0.01				
GBP 100,000	Atlas Funding 2021-1 6.874% 25/7/2058	116,558	0.01				
GBP 100,000	Atlas Funding 2021-1 7.424% 25/7/2058	116,459	0.01				
GBP 363,000	Atlas Funding 2023-1 7.095% 20/1/2061	422,848	0.02				
GBP 142,000	Atlas Funding 2023-1 7.945% 20/1/2061	164,982	0.01				
GBP 129,000	Atlas Funding 2023-1 8.995% 20/1/2061	150,089	0.01				
EUR 6,471,000	Barclays 5.262% 29/1/2034	6,469,609	0.33				
GBP 100,000	Barley Hill NO 2 6.895% 27/8/2058	112,324	0.00				
EUR 3,972,000	BAT International Finance 0.875% 13/10/2023	3,957,582	0.20				
EUR 6,507,000	BP Capital Markets 1.231% 8/5/2031	5,357,441	0.28				
EUR 3,675,000	Cadent Finance 0.625% 19/3/2030	2,941,305	0.15				
GBP 102,000	Canada Square Funding 2021-2 6.614% 17/6/2058	116,319	0.01				
GBP 318,000	Canada Square Funding 6 6.601% 17/1/2059	355,430	0.02				

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
GBP 120,000	London Cards NO 1 8.945% 15/5/2033	139,796	0.01	GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.087% 12/7/2063	179,590	0.01
GBP 448,213	London Wall Mortgage Capital 5.968% 15/5/2051	520,233	0.03	GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.387% 12/7/2063	120,696	0.01
GBP 110,000	Mortimer BTL 2021-1 6.483% 23/6/2053	124,079	0.01	GBP 381,999	Tower Bridge Funding 2021-1 6.664% 21/7/2064	445,811	0.02
EUR 1,480,000	National Grid 0.75% 1/9/2033	1,055,268	0.05	GBP 252,000	Tower Bridge Funding 2021-1 7.314% 21/7/2064	291,716	0.01
EUR 2,050,000	National Grid 2.949% 30/3/2030	1,904,839	0.10	GBP 252,999	Tower Bridge Funding 2021-2 6.318% 20/11/2063	292,279	0.01
EUR 500,000	National Westminster Bank 0.5% 15/5/2024	488,207	0.03	GBP 139,999	Tower Bridge Funding 2021-2 6.718% 20/11/2063	160,029	0.01
EUR 853,000	Nationwide Building Society 2.25% 25/6/2029	802,407	0.04	GBP 168,999	Tower Bridge Funding 2021-2 7.018% 20/11/2063	188,405	0.01
EUR 316,000	Nationwide Building Society 2.25% 16/5/2037	274,068	0.01	GBP 331,000	Tower Bridge Funding 2022-1 6.025% 20/12/2063	379,586	0.02
EUR 375,000	Nationwide Building Society 3.625% 15/3/2028	377,554	0.02	GBP 195,000	Tower Bridge Funding 2022-1 6.275% 20/12/2063	219,480	0.01
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.165% 15/3/2029	905,251	0.05	GBP 1,889,533	Tower Bridge Funding 2023-1 6.659% 20/10/2064	2,221,956	0.11
GBP 524,000	Newday Funding Master Issuer - Series 2021-1 6.745% 15/3/2029	610,479	0.03	GBP 149,000	Tower Bridge Funding 2023-1 7.359% 20/10/2064	174,309	0.01
GBP 307,000	Newday Funding Master Issuer - Series 2021-3 6.545% 15/11/2029	354,601	0.02	GBP 114,000	Tower Bridge Funding 2023-1 8.309% 20/10/2064	133,709	0.01
EUR 42,416	Newgate Funding 3.754% 1/12/2050	39,438	0.00	GBP 128,000	Tower Bridge Funding 2023-1 9.459% 20/10/2064	149,270	0.01
GBP 708,023	Parkmore Point RMBS 2022-1 6.673% 25/7/2045	820,254	0.04	GBP 100,000	Tower Bridge Funding 2023-2 0% 20/3/2065	117,199	0.01
GBP 236,000	Polaris 2023-1 8.847% 23/2/2061	277,183	0.01	GBP 135,000	Tower Bridge Funding 2023-2 0% 20/3/2065	158,161	0.01
GBP 177,000	Polaris 2023-1 9.547% 23/2/2061	206,248	0.01	GBP 282,000	Twin Bridges 7.271% 14/6/2055	325,861	0.02
GBP 506,734	Precise Mortgage Funding 2019-1B 6.158% 12/12/2055	593,125	0.03	GBP 271,000	Twin Bridges 8.271% 14/6/2055	316,488	0.02
GBP 110,000	Precise Mortgage Funding 2020-1B 6.646% 16/10/2056	128,136	0.01	GBP 996,000	Twin Bridges 2020-1 6.958% 12/12/2054	1,167,964	0.06
GBP 100,000	Precise Mortgage Funding 2020-1B 6.896% 16/10/2056	116,403	0.01	GBP 225,000	Twin Bridges 2020-1 7.958% 12/12/2054	262,167	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 7.146% 16/10/2056	114,637	0.01	GBP 1,155,000	Twin Bridges 2021-1 6.358% 12/3/2055	1,341,832	0.07
GBP 410,000	Residential Mortgage 32 7.225% 20/6/2070	477,391	0.02	GBP 220,000	Twin Bridges 2021-1 7.058% 12/3/2055	249,434	0.01
GBP 1,110,000	Sage AR Funding No 1 6.469% 17/11/2030	1,270,415	0.06	GBP 176,000	Twin Bridges 2021-2 6.108% 12/9/2055	197,084	0.01
GBP 385,000	Sage AR Funding No 1 7.169% 17/11/2030	434,090	0.02	GBP 187,000	Twin Bridges 2021-2 6.458% 12/9/2055	205,086	0.01
GBP 535,000	Sage AR Funding No 1 7.369% 17/11/2030	589,947	0.03	GBP 194,721	Unique Pub Finance 7.395% 28/3/2024	226,274	0.01
EUR 150,000	Santander UK 0.05% 12/1/2027	133,223	0.01	EUR 1,456,000	WPP Finance 2016 1.375% 20/3/2025	1,397,942	0.07
EUR 3,950,000	Santander UK 0.1% 12/5/2024	3,847,636	0.20	EUR 125,000	Yorkshire Building Society 0.01% 13/10/2027	107,947	0.01
EUR 8,204,000	Santander UK 0.603% 13/9/2029	6,662,099	0.34			104,328,266	5.36
EUR 5,438,000	Santander UK 3.53% 25/8/2028	5,202,928	0.27		美國		
EUR 3,052,000	SSE 1.75% 16/4/2030*	2,671,429	0.14	EUR 1,049,000	American Tower 0.875% 21/5/2029	861,486	0.04
EUR 1,018,000	SSE 4% 21/1/2028	941,712	0.05	EUR 743,000	American Tower 0.95% 5/10/2030	588,148	0.03
GBP 388,180	Tesco Property Finance 1 7.623% 13/7/2039	484,582	0.02	EUR 401,000	American Tower 1% 15/1/2032	304,183	0.01
GBP 796,972	Tesco Property Finance 3 5.744% 13/4/2040	866,515	0.04	EUR 1,293,000	AT&T 2.6% 19/5/2038	1,016,039	0.05
GBP 487,371	Tesco Property Finance 4 5.801% 13/10/2040	533,100	0.03	EUR 703,000	AT&T 4.3% 18/11/2034	689,733	0.03
EUR 6,537,000	Thames Water Utilities Finance 4.375% 18/1/2031	6,157,719	0.32	EUR 4,251,000	Bank of America 1.949% 27/10/2026	4,049,391	0.21
				EUR 5,810,000	Bank of America 2.824% 27/4/2033	5,195,695	0.27
				EUR 1,142,000	Booking 0.1% 8/3/2025	1,078,847	0.06
				EUR 3,871,000	Citigroup 1.25% 6/7/2026	3,671,626	0.19

* 本證券全部或部分代表借貸證券。

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (歐元)	淨資產 %	持股票	說明	市場價值 (歐元)	淨資產 %
EUR 4,486,000	Global Payments 4.875% 17/3/2031	4,481,335	0.23	EUR 1,650,000	US Bancorp 0.85% 7/6/2024	1,597,406	0.08
EUR 7,298,000	Goldman Sachs 0.875% 9/5/2029	6,018,916	0.31	EUR 5,828,000	Verizon Communications 0.375% 22/3/2029	4,801,862	0.25
EUR 4,619,000	International Business Machines 3.75% 6/2/2035	4,508,190	0.23	EUR 6,698,000	Verizon Communications 4.75% 31/10/2034	6,969,939	0.36
EUR 1,311,000	Morgan Stanley 0.497% 7/2/2031	1,029,462	0.05			62,060,691	3.18
EUR 8,881,000	Morgan Stanley 4.656% 2/3/2029	8,978,336	0.46	總債券		1,909,126,626	98.00
EUR 4,617,000	Morgan Stanley 5.148% 25/1/2034	4,853,667	0.25	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,909,126,626	98.00
USD 1,605,000	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	1,366,430	0.07	普通股 / 優先股 (股份) 總額		1,909,126,626	98.00
				其他淨資產		38,940,500	2.00
				淨資產總額 (歐元)		1,948,067,126	100.00

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
CAD	9,040,000	USD	6,872,591	Bank of America	20/9/2023	(173,877)
EUR	2,275,661	NOK	26,300,000	Goldman Sachs	20/9/2023	(106)
EUR	3,584,879	NZD	6,310,000	Deutsche Bank	17/10/2023	132,845
EUR	2,616,006	USD	2,940,000	Standard Chartered Bank	17/10/2023	(88,087)
EUR	61,698,125	GBP	52,970,000	JP Morgan	17/10/2023	(70,342)
EUR	203,827	USD	230,000	Nomura	17/10/2023	(7,718)
EUR	1,019,593	GBP	880,000	State Street	17/10/2023	(6,578)
EUR	4,079,681	GBP	3,550,000	Deutsche Bank	17/10/2023	(59,984)
EUR	2,147,901	NOK	24,000,000	Deutsche Bank	20/9/2023	71,155
EUR	1,978,169	HUF	780,000,000	Société Générale	20/9/2023	(64,494)
EUR	1,486,036	HUF	583,000,000	Barclays	20/9/2023	(40,724)
EUR	2,252,102	USD	2,480,000	HSBC Bank	17/10/2023	(28,901)
EUR	628,687	HUF	244,000,000	Citigroup	20/9/2023	(10,300)
EUR	353,799	HUF	137,000,000	Goldman Sachs	20/9/2023	(4,977)
EUR	1,656,090	HUF	642,000,000	Deutsche Bank	20/9/2023	(25,178)
EUR	1,320,280	GBP	1,130,000	Standard Chartered Bank	17/10/2023	2,583
EUR	1,273,400	USD	1,390,000	State Street	17/10/2023	(5,066)
EUR	69,932	GBP	60,000	BNY Mellon	17/10/2023	(34)
GBP	3,580,000	USD	4,592,518	Morgan Stanley	20/9/2023	(49,732)
GBP	3,130,000	USD	4,025,905	Barclays	20/9/2023	(53,298)
GBP	3,099,000	EUR	3,587,158	Barclays	17/10/2023	26,595
GBP	8,220,000	EUR	9,503,948	JP Morgan	17/10/2023	81,417
GBP	4,050,000	EUR	4,709,201	Deutsche Bank	17/10/2023	13,516
GBP	1,281,000	EUR	1,488,132	Standard Chartered Bank	17/10/2023	5,645
HUF	804,000,000	EUR	2,060,767	JP Morgan	20/9/2023	44,747
HUF	2,440,000,000	EUR	6,268,643	Deutsche Bank	20/9/2023	121,226
HUF	834,000,000	EUR	2,096,847	BNP Paribas	20/9/2023	87,231
JPY	2,811,000,000	USD	19,693,772	Bank of America	20/9/2023	(378,927)
JPY	1,341,000,000	USD	9,637,581	BNP Paribas	20/9/2023	(404,183)
JPY	22,000,000	USD	152,014	Morgan Stanley	20/9/2023	(1,015)
NOK	25,100,000	USD	2,338,377	Deutsche Bank	20/9/2023	18,303
NOK	50,300,000	EUR	4,278,541	Goldman Sachs	20/9/2023	73,971
NOK	25,000,000	USD	2,326,328	Goldman Sachs	20/9/2023	20,747
NOK	5,849,000	EUR	507,124	BNY Mellon	17/10/2023	(1,273)
NZD	10,920,000	USD	6,808,948	Morgan Stanley	20/9/2023	(289,226)
NZD	11,190,000	USD	6,955,693	Toronto-Dominion	20/9/2023	(276,476)
NZD	3,540,000	USD	2,173,507	HSBC Bank	20/9/2023	(62,640)
USD	4,705,788	GBP	3,740,000	JP Morgan	20/9/2023	(32,760)

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
USD	2,312,344	GBP	1,810,000	Morgan Stanley	20/9/2023	16,328
USD	2,428,042	GBP	1,900,000	Bank of America	20/9/2023	17,804
USD	2,071,744	GBP	1,630,000	Barclays	20/9/2023	4,902
USD	4,864,260	NOK	50,100,000	Deutsche Bank	20/9/2023	144,738
USD	4,279,960	JPY	598,000,000	Barclays	20/9/2023	163,862
USD	2,321,334	JPY	318,000,000	BNP Paribas	20/9/2023	128,922
USD	6,955,210	NZD	10,920,000	Morgan Stanley	20/9/2023	423,932
USD	6,858,882	CAD	9,040,000	Morgan Stanley	20/9/2023	161,251
USD	4,596,725	GBP	3,540,000	HSBC Bank	20/9/2023	100,311
USD	2,231,496	NZD	3,600,000	HSBC Bank	20/9/2023	83,181
USD	1,097,139	NZD	1,810,000	Barclays	20/9/2023	18,974
USD	5,621,566	JPY	801,750,000	Bank of America	20/9/2023	112,251
USD	1,869,616	JPY	267,250,000	UBS	20/9/2023	33,513
USD	2,040,000	EUR	1,862,306	Deutsche Bank	17/10/2023	14,003
USD	4,604,086	EUR	4,210,000	Barclays	20/9/2023	30,326
未實現淨增值						18,383
瑞士法郎避險股份類別						
CHF	2,842,922	EUR	2,967,237	BNY Mellon	15/9/2023	1,565
EUR	630,587	CHF	605,749	BNY Mellon	15/9/2023	(1,982)
未實現淨減值						(417)
英鎊避險股份類別						
EUR	14,786,594	GBP	12,760,184	BNY Mellon	15/9/2023	(115,267)
GBP	12,966,077	EUR	15,035,944	BNY Mellon	15/9/2023	106,362
未實現淨減值						(8,905)
日圓避險股份類別						
EUR	730	JPY	115,476	BNY Mellon	15/9/2023	1
JPY	15,763,151	EUR	100,868	BNY Mellon	15/9/2023	(1,337)
未實現淨減值						(1,336)
波蘭幣避險股份類別						
EUR	19,791	PLN	88,370	BNY Mellon	15/9/2023	40
PLN	1,236,386	EUR	277,443	BNY Mellon	15/9/2023	(1,101)
未實現淨減值						(1,061)
美金避險股份類別						
EUR	83,197,440	USD	91,322,048	BNY Mellon	15/9/2023	(930,273)
USD	107,612,924	EUR	97,746,701	BNY Mellon	15/9/2023	1,388,652
未實現淨增值						458,379
未實現淨增值總額 (歐元曝險部位 - 歐元 561,613,000)						465,043

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	曝險部位 (歐元)	未實現增值 / (減值) (歐元)
52	EUR	Euro BOBL	2023 年 9 月	6,033,560	18,440
504	EUR	Euro Bund	2023 年 9 月	67,032,000	539,630
210	EUR	Euro BUXL	2023 年 9 月	28,026,600	(101,280)
(275)	EUR	Euro Schatz	2023 年 9 月	28,901,125	(24,441)
(8)	EUR	Euro-BTP	2023 年 9 月	927,280	(15,911)
176	EUR	Euro-OAT	2023 年 9 月	22,476,960	306,322
(17)	JPY	Japanese 10 Year Bond (OSE)	2023 年 9 月	15,754,228	155,809
(194)	EUR	3 Month EURIBOR	2023 年 9 月	46,652,150	(7,275)
(7)	EUR	3 Month EURIBOR	2023 年 9 月	1,683,325	(262)
(8)	EUR	Euro BOBL	2023 年 9 月	928,240	(5,980)

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (歐元)	未實現增值/ (減值) (歐元)
7	EUR	Euro Bund	2023 年 9 月	931,000	7,460
1	EUR	Euro BUXL	2023 年 9 月	133,460	20
41	EUR	Euro Schatz	2023 年 9 月	4,308,895	2,370
(9)	EUR	Euro-BTP	2023 年 9 月	1,043,190	(6,700)
(17)	EUR	Euro-OAT	2023 年 9 月	2,171,070	9,393
(1)	JPY	Japanese 10 Year Bond (OSE)	2023 年 9 月	926,719	9,207
(5)	EUR	Short-Term Euro-BTP	2023 年 9 月	526,300	(1,110)
849	EUR	Short-Term Euro-BTP	2023 年 9 月	89,365,740	(204,780)
124	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	12,673,854	105,122
51	USD	US Ultra 10 Year Note	2023 年 12 月	5,452,075	63,510
(23)	USD	US Ultra Bond (CBT)	2023 年 12 月	2,744,638	(40,341)
38	GBP	Long Gilt	2023 年 12 月	4,232,576	36,407
(9)	USD	US Treasury 2 Year Note (CBT)	2023 年 12 月	1,689,529	(4,035)
138	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	13,585,061	87,468
1	GBP	Long Gilt	2023 年 12 月	111,384	783
4	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	408,834	3,391
4	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	393,770	2,535
2	USD	US Ultra 10 Year Note	2023 年 12 月	213,807	2,491
合計				359,327,370	938,243

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (歐元)	市場價值 (歐元)
CDS	EUR 51,752,500	Fund receives default protection on ITRAXX.EUR.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(237,185)	(678,902)
CDS	EUR 31,220,000	Fund receives default protection on ITRAXX.FINSR.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(317,417)	(271,605)
IFS	EUR 10,600,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	Goldman Sachs	15/6/2028	8,997	8,997
IFS	EUR 29,250,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	Goldman Sachs	15/7/2028	115,277	115,277
IFS	EUR 10,055,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	Goldman Sachs	15/5/2033	98,244	101,406
IFS	EUR 10,630,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	Goldman Sachs	15/6/2033	(8,020)	(8,020)
IFS	EUR 29,155,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	Goldman Sachs	15/7/2033	(113,841)	(113,841)
IFS	EUR 5,308,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Goldman Sachs	15/5/2038	(23,952)	(23,952)
IFS	EUR 10,130,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Goldman Sachs	15/5/2043	(107,120)	(100,279)
IRS	KRW 32,495,808,750	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(27,358)	(27,358)
IRS	BRL 5,820,000	Fund receives Fixed 9.94%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(11,383)	(11,383)
IRS	KRW 38,994,981,250	Fund receives Fixed 1.59%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(33,481)	(33,481)
IRS	KRW 15,792,971,800	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(13,309)	(13,309)
IRS	BRL 7,630,000	Fund receives Fixed 10.11%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(8,298)	(8,298)
IRS	GBP 35,350,000	Fund receives Fixed 5.795%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	17/8/2025	207,808	207,808
IRS	KRW 14,971,290,000	Fund receives Fixed 3.645%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	25/8/2026	13,569	13,569
IRS	EUR 10,015,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.109%	Goldman Sachs	28/6/2032	(43,598)	(43,598)
IRS	EUR 2,600,000	Fund receives Fixed 2.81%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2032	(48,733)	(48,733)

貝萊德歐元優質債券基金 (Euro Bond Fund) 續

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (歐元)	市場價值 (歐元)
IRS	EUR 6,240,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.0782%	Goldman Sachs	15/7/2033	(11,309)	(11,309)
IRS	EUR 28,625,000	Fund receives Fixed 2.78%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	1/8/2033	(25,114)	(12,972)
IRS	EUR 8,870,000	Fund receives Fixed 3%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	17/8/2033	78,918	73,418
IRS	EUR 4,349,600	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.72691%	Goldman Sachs	4/11/2042	150,262	163,040
IRS	EUR 11,085,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.8133%	Goldman Sachs	15/8/2048	52,205	52,205
IRS	EUR 8,600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.193%	Goldman Sachs	4/10/2052	915,429	915,429
IRS	KRW 16,702,858,200	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(13,992)	(13,992)
合計 (歐元曝險部位 - 歐元 374,872,308)					596,599	230,117

CDS: 信用違約交換

IFS: 通膨率交換

IRS: 利率交換

貝萊德歐元市場基金 (Euro-Markets Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			愛爾蘭		
普通股 (股份)			4,667,426 AIB	19,631,194	1.53
			106,033 Linde	37,998,868	2.97
				57,630,062	4.50
比利時			義大利		
687,998 Azelis	13,925,079	1.09	1,110,264 FinecoBank Banca Fineco	14,155,866	1.11
丹麥			305,473 Moncler	19,312,003	1.51
168,080 DSV	29,288,253	2.29	1,745,520 UniCredit	39,719,307	3.10
芬蘭				73,187,176	5.72
2,070,376 Metso*	22,277,246	1.74	荷蘭		
法國			2,892 Adyen	2,253,157	0.17
572,699 ALD	5,142,837	0.40	86,303 ASM International	38,758,677	3.03
672,733 BNP Paribas	40,397,616	3.16	167,132 ASML	102,602,335	8.02
123,797 Capgemini	21,534,488	1.68	197,057 BE Semiconductor Industries*	21,163,922	1.66
15,722 Hermes International	30,145,363	2.36	98,023 Ferrari	28,975,599	2.27
248,514 Legrand	22,758,912	1.78	254,876 Heineken*	23,127,448	1.81
43,409 L'Oreal	17,815,054	1.40	236,803 IMCD	30,298,944	2.37
131,692 LVMH Moët Hennessy			341,252 QIAGEN	14,455,435	1.13
Louis Vuitton	104,563,448	8.17	721,396 STMicroelectronics	31,694,533	2.48
170,468 Pernod Ricard*	31,374,635	2.45		293,330,050	22.94
288,056 Safran	43,041,327	3.37	西班牙		
294,308 Sanofi	29,286,589	2.29	5,170,500 CaixaBank*	19,554,831	1.53
75,046 Sartorius Stedim Biotech	19,707,080	1.54	瑞典		
346,641 Schneider Electric	55,282,307	4.32	1,222,535 Beijer Ref*	12,993,902	1.01
439,843 TotalEnergies*	25,590,066	2.00	英國		
352,025 Vinci	36,483,871	2.85	1,093,429 Allfunds	5,986,524	0.47
	483,123,593	37.77	686,502 RELX	20,710,453	1.62
德國				26,696,977	2.09
471,673 AIXTRON*	16,584,023	1.30	普通股 (股份) 總額	1,255,388,580	98.14
1,610,399 Commerzbank	16,434,122	1.28	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,255,388,580	98.14
175,856 CTS Eventim*	10,111,720	0.79	普通股 / 優先股 (股份) 總額	1,255,388,580	98.14
131,808 Merck	21,998,755	1.72	其他淨資產	23,851,428	1.86
152,949 MTU Aero Engines	33,189,933	2.60	淨資產總額 (歐元)	1,279,240,008	100.00
444,474 SAP*	57,772,730	4.51			
346,440 Siemens	48,272,950	3.77			
196,743 Symrise	19,017,178	1.49			
	223,381,411	17.46			

* 本證券全部或部分代表借貸證券。

貝萊德歐元市場基金 (Euro-Markets Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
瑞士法郎避險股份類別						
CHF	17,533,270	EUR	18,300,415	BNY Mellon	15/9/2023	9,199
EUR	1,070,235	CHF	1,024,047	BNY Mellon	15/9/2023	843
未實現淨增值						10,042
英鎊避險股份類別						
EUR	228,037	GBP	195,682	BNY Mellon	15/9/2023	(488)
GBP	2,969,436	EUR	3,444,086	BNY Mellon	15/9/2023	23,741
未實現淨增值						23,253
港幣避險股份類別						
EUR	32,378	HKD	276,441	BNY Mellon	15/9/2023	(109)
HKD	4,941,292	EUR	577,076	BNY Mellon	15/9/2023	3,626
未實現淨增值						3,517
新加坡幣避險股份類別						
EUR	27,630	SGD	40,849	BNY Mellon	15/9/2023	(223)
SGD	727,397	EUR	492,538	BNY Mellon	15/9/2023	3,442
未實現淨增值						3,219
美金避險股份類別						
EUR	2,775,085	USD	3,030,748	BNY Mellon	15/9/2023	(16,894)
USD	46,377,644	EUR	42,277,911	BNY Mellon	15/9/2023	446,097
未實現淨增值						429,203
未實現淨增值總額 (歐元曝險部位 - 歐元 69,743,791)						469,234

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
工業	23.73
科技	22.68
週期性消費品	18.56
非週期性消費品	15.00
金融	11.71
基本材料	4.46
能源	2.00
其他淨資產	1.86
	100.00

貝萊德歐洲基金 (European Fund)

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (歐元)	淨資產 %	持股量	說明	市場價值 (歐元)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具						
	普通股 (股份)						
	比利時				荷蘭		
300,731	KBC*	18,266,401	1.37	9,415	Adyen	7,335,226	0.55
	丹麥			80,165	ASM International*	36,002,102	2.69
265,469	DSV*	46,258,468	3.46	104,757	ASML	64,310,322	4.81
67,738	Genmab	24,179,620	1.81	399,432	BE Semiconductor Industries	42,898,997	3.21
649,921	Novo Nordisk	111,444,574	8.33	134,865	Ferrari*	39,866,094	2.98
426,914	Royal Unibrew*	34,545,635	2.58	261,429	IMCD*	33,449,841	2.50
		216,428,297	16.18	1,196,283	STMicroelectronics	52,558,694	3.93
	法國					276,421,276	20.67
392,357	BNP Paribas	23,561,038	1.76		西班牙		
579,286	Cie de Saint-Gobain	34,774,538	2.60	5,665,424	CaixaBank	21,426,634	1.60
17,800	Hermes International	34,129,720	2.55		瑞典		
79,964	L'Oreal*	32,817,225	2.45	1,648,630	Atlas Copco	20,280,666	1.52
110,221	LVMH Moet Hennessy Louis Vuitton	87,515,474	6.55	1,038,980	Epiroc	18,486,861	1.38
83,372	Pernod Ricard	15,344,617	1.15			38,767,527	2.90
47,850	Sartorius Stedim Biotech	12,565,410	0.94		瑞士		
271,910	Schneider Electric	43,364,207	3.24	99,555	Lonza*	51,074,439	3.82
		284,072,229	21.24	23,601	Partners	23,457,323	1.75
	德國			143,615	Sika*	37,618,561	2.81
190,868	MTU Aero Engines*	41,418,356	3.10	109,336	Straumann*	15,346,669	1.15
	愛爾蘭					127,496,992	9.53
8,104,170	AIB	34,086,139	2.55		英國		
372,712	Kingspan	28,996,994	2.17	1,558,403	Allfunds	8,532,256	0.64
147,250	Linde	52,769,735	3.94	503,027	Ashtead	32,689,918	2.44
		115,852,868	8.66	1,826,472	Auto Trader	12,996,364	0.97
	義大利			14,121,465	JD Sports Fashion	24,147,047	1.81
519,066	FinecoBank Banca Fineco	6,618,092	0.49	1,519,039	RELX	45,826,502	3.43
				94,852	Spirax-Sarco Engineering*	11,265,369	0.84
						135,457,456	10.13
					普通股 (股份) 總額	1,282,226,128	95.87
					允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	1,282,226,128	95.87
					普通股 / 優先股 (股份) 總額	1,282,226,128	95.87
					其他淨資產	55,203,360	4.13
					淨資產總額 (歐元)	1,337,429,488	100.00

* 本證券全部或部分代表借貸證券。

貝萊德歐洲基金 (European Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
澳幣避險股份類別						
AUD	3,945,489	EUR	2,342,047	BNY Mellon	15/9/2023	13,256
EUR	137,554	AUD	233,009	BNY Mellon	15/9/2023	(1,545)
未實現淨增值						11,711
加拿大幣避險股份類別						
CAD	1,106,843	EUR	750,201	BNY Mellon	15/9/2023	3,622
EUR	44,266	CAD	65,235	BNY Mellon	15/9/2023	(164)
未實現淨增值						3,458
離岸人民幣避險股份類別						
CNY	1,973,419	EUR	249,424	BNY Mellon	15/9/2023	595
EUR	11,350	CNY	90,115	BNY Mellon	15/9/2023	(67)
未實現淨增值						528
英鎊避險股份類別						
EUR	263,259	GBP	225,648	BNY Mellon	15/9/2023	(261)
GBP	2,969,494	EUR	3,444,166	BNY Mellon	15/9/2023	23,728
未實現淨增值						23,467
港幣避險股份類別						
EUR	837,462	HKD	7,137,972	BNY Mellon	15/9/2023	(1,395)
HKD	98,956,463	EUR	11,557,452	BNY Mellon	15/9/2023	71,943
未實現淨增值						70,548
紐元避險股份類別						
EUR	43,058	NZD	78,951	BNY Mellon	15/9/2023	(199)
NZD	1,234,890	EUR	679,828	BNY Mellon	15/9/2023	(3,226)
未實現淨減值						(3,425)
新加坡幣避險股份類別						
EUR	1,032,426	SGD	1,525,297	BNY Mellon	15/9/2023	(7,608)
SGD	26,227,051	EUR	17,759,297	BNY Mellon	15/9/2023	123,792
未實現淨增值						116,184
美金避險股份類別						
EUR	7,504,901	USD	8,171,718	BNY Mellon	15/9/2023	(23,016)
USD	86,828,381	EUR	79,158,960	BNY Mellon	15/9/2023	829,066
未實現淨增值						806,050
未實現淨增值總額 (歐元曝險部位 - 歐元 126,965,676)						1,028,521

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	29.29
工業	21.12
週期性消費品	16.39
科技	14.64
金融	9.52
基本材料	3.94
通訊	0.97
其他淨資產	4.13
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			荷蘭		
普通股 (股份)			8,395 Adyen	6,540,545	0.53
比利時			72,267 ASM International	32,455,110	2.62
273,880 KBC	16,635,471	1.34	95,624 ASML	58,703,574	4.74
丹麥			331,111 BE Semiconductor Industries*	35,561,321	2.87
241,393 DSV*	42,063,180	3.40	123,330 Ferrari*	36,456,348	2.94
61,007 Genmab*	21,776,936	1.76	238,252 IMCD	30,484,343	2.46
581,960 Novo Nordisk	99,791,027	8.05	1,093,077 STMicroelectronics	48,024,338	3.87
401,460 Royal Unibrew*	32,485,912	2.62		248,225,579	20.03
	196,117,055	15.83	西班牙		
法國			4,880,054 CaixaBank	18,456,364	1.49
364,707 BNP Paribas	21,900,655	1.77	瑞典		
522,149 Cie de Saint-Gobain	31,344,605	2.53	1,535,409 Atlas Copco	18,887,875	1.52
15,656 Hermes International	30,018,815	2.42	916,478 Epiroc	16,307,149	1.32
73,421 L'Oreal	30,131,978	2.43		35,195,024	2.84
96,424 LVMH Moet Hennessy Louis Vuitton	76,560,656	6.18	瑞士		
78,992 Pernod Ricard	14,538,478	1.18	42,545 Belimo	20,574,686	1.66
42,989 Sartorius Stedim Biotech	11,288,911	0.91	86,374 Lonza	44,312,226	3.58
248,211 Schneider Electric	39,584,690	3.19	21,308 Partners*	21,178,282	1.71
	255,368,788	20.61	131,307 Sika*	34,394,600	2.78
德國			99,162 Straumann	13,918,621	1.12
172,633 MTU Aero Engines	37,461,361	3.02		134,378,415	10.85
19,482 Rational	13,725,069	1.11	英國		
	51,186,430	4.13	1,061,946 Allfunds	5,814,154	0.47
愛爾蘭			461,380 Ashtead	29,983,429	2.42
7,596,067 AIB	31,949,058	2.58	1,656,894 Auto Trader	11,789,722	0.95
330,593 Kingspan	25,720,135	2.07	13,298,427 JD Sports Fashion*	22,739,690	1.84
136,920 Linde	49,067,791	3.96	1,394,256 RELX	42,062,038	3.40
	106,736,984	8.61	68,235 Spirax-Sarco Engineering	8,104,125	0.65
義大利			普通股 (股份) 總額	120,493,158	9.73
473,545 FinecoBank Banca Fineco	6,037,699	0.49	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,188,830,967	95.95
			普通股 / 優先股 (股份) 總額	1,188,830,967	95.95
			其他淨資產	50,143,088	4.05
			淨資產總額 (歐元)	1,238,974,055	100.00

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
澳幣避險股份類別						
AUD	2,037,848	EUR	1,209,650	BNY Mellon	15/9/2023	6,865
EUR	68,753	AUD	116,509	BNY Mellon	15/9/2023	(800)
未實現淨增值						6,065
加拿大幣避險股份類別						
CAD	347,356	EUR	235,431	BNY Mellon	15/9/2023	1,139
EUR	13,535	CAD	19,945	BNY Mellon	15/9/2023	(50)
未實現淨增值						1,089
離岸人民幣避險股份類別						
CNY	376,214	EUR	47,440	BNY Mellon	15/9/2023	225
EUR	2,243	CNY	17,798	BNY Mellon	15/9/2023	(13)
未實現淨增值						212
英鎊避險股份類別						
EUR	121,801	GBP	104,440	BNY Mellon	15/9/2023	(167)
GBP	1,831,052	EUR	2,123,727	BNY Mellon	15/9/2023	14,648
未實現淨增值						14,481
港幣避險股份類別						
EUR	123,225	HKD	1,049,523	BNY Mellon	15/9/2023	(116)
HKD	14,921,750	EUR	1,742,752	BNY Mellon	15/9/2023	10,858
未實現淨增值						10,742
美金避險股份類別						
EUR	10,357,927	USD	11,288,652	BNY Mellon	15/9/2023	(41,370)
USD	195,736,867	EUR	178,489,292	BNY Mellon	15/9/2023	1,827,376
未實現淨增值						1,786,006
未實現淨增值總額 (歐元曝險部位 - 歐元 196,549,127)						1,818,595

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	28.47
工業	22.14
週期性消費品	16.95
科技	14.10
金融	9.38
基本材料	3.96
通訊	0.95
其他淨資產	4.05
	100.00

貝萊德歐洲價值型基金 (European Value Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (歐元)	淨資產 %	持股票 說明	市場價值 (歐元)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			義大利 1,125,979 UniCredit*	25,621,652	3.54
普通股 (股份)			荷蘭 169,733 ASR Nederland	6,916,620	0.95
丹麥			261,470 QIAGEN	11,075,869	1.53
103,570 Carlsberg	14,037,534	1.94	444,188 STMicroelectronics	19,515,400	2.69
85,840 Novo Nordisk	14,719,331	2.03		37,507,889	5.17
456,690 Tryg	8,049,836	1.11	西班牙 2,642,324 CaixaBank	9,993,270	1.38
	36,806,701	5.08	485,937 Industria de Diseno Textil	17,275,060	2.38
芬蘭				27,268,330	3.76
1,455,028 Metso*	15,656,101	2.16	瑞典 320,568 Alfa Laval	10,454,544	1.44
1,958,986 Nordea Bank	20,000,446	2.76	456,735 Electrolux	4,686,617	0.65
561,068 UPM-Kymmene	17,830,741	2.46	741,589 Volvo*	13,909,576	1.92
	53,487,288	7.38		29,050,737	4.01
法國			瑞士 49,065 Zurich Insurance	21,331,418	2.95
903,798 ALD	8,116,106	1.12	英國 195,886 AstraZeneca	24,613,024	3.40
94,917 Capgemini*	16,510,812	2.28	5,078,632 BP	29,102,683	4.02
392,419 Cie de Saint-Gobain	23,556,912	3.25	1,686,731 Drax	10,870,803	1.50
387,635 Euroapi	4,841,561	0.67	3,649,066 Haleon*	13,867,257	1.91
333,434 Sanofi	33,180,018	4.58	1,069,347 Howden Joinery	9,263,237	1.28
94,387 Schneider Electric	15,052,839	2.08	3,847,826 HSBC	26,349,883	3.63
134,907 Thales*	18,286,644	2.52	621,535 RELX	18,750,523	2.59
216,050 Vinci	22,391,422	3.09	821,253 Shell	23,216,361	3.20
	141,936,314	19.59	2,777,445 Volution	12,273,221	1.69
德國			513,125 Weir	11,046,437	1.53
1,463,347 Commerzbank	14,933,456	2.06		179,353,429	24.75
186,004 Mercedes-Benz	12,631,532	1.74	普通股 (股份) 總額	700,996,904	96.74
78,420 Merck*	13,088,298	1.81	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	700,996,904	96.74
698,954 RWE	26,769,938	3.69	普通股 / 優先股 (股份) 總額	700,996,904	96.75
163,020 Siemens	22,715,207	3.14	其他淨資產	23,579,252	3.25
	90,138,431	12.44	淨資產總額 (歐元)	724,576,156	100.00
愛爾蘭					
2,763,754 AIB	11,624,349	1.60			
1,689,823 Bank of Ireland	15,509,196	2.14			
346,372 CRH	18,440,845	2.55			
792,172 Ryanair	12,920,325	1.78			
	58,494,715	8.07			

* 本證券全部或部分代表借貸證券。

貝萊德歐洲價值型基金 (European Value Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (歐元)
澳幣避險股份類別						
AUD	1,466,958	EUR	870,235	BNY Mellon	15/9/2023	5,480
EUR	186,406	AUD	316,459	BNY Mellon	15/9/2023	(2,507)
未實現淨增值						2,973
離岸人民幣避險股份類別						
CNY	59,499	EUR	7,516	BNY Mellon	15/9/2023	22
EUR	224	CNY	1,780	BNY Mellon	15/9/2023	(1)
未實現淨增值						21
港幣避險股份類別						
EUR	34,439	HKD	293,848	BNY Mellon	15/9/2023	(94)
HKD	9,910,078	EUR	1,157,443	BNY Mellon	15/9/2023	7,193
未實現淨增值						7,099
美金避險股份類別						
EUR	1,650,124	USD	1,800,940	BNY Mellon	15/9/2023	(8,935)
USD	47,270,238	EUR	43,094,076	BNY Mellon	15/9/2023	452,207
未實現淨增值						443,272
未實現淨增值總額 (歐元曝險部位 - 歐元 47,502,763)						453,365

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
工業	23.45
金融	22.13
非週期性消費品	21.58
週期性消費品	9.75
能源	7.22
公共事業	5.19
科技	4.97
基本材料	2.46
其他淨資產	3.25
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			澤西島 667,429 Aptiv	67,990,992	3.72
普通股 (股份)			荷蘭 69,197 ASML	46,088,515	2.52
澳洲			191,334 NXP Semiconductors	39,466,464	2.16
9,949,862 Lynas Rare Earths*	46,339,835	2.53	1,431,266 STMicroelectronics	68,224,254	3.73
5,902,173 Pilbara Minerals*	17,854,075	0.98		153,779,233	8.41
	64,193,910	3.51	韓國		
加拿大			155,913 LG Chem	68,770,402	3.76
335,097 Canadian National Railway*	38,031,195	2.08	146,742 Samsung SDI	68,166,890	3.73
228,215 Canadian Pacific Kansas City	18,198,392	1.00		136,937,292	7.49
1,127,816 Sigma Lithium	33,846,377	1.85	瑞士		
	90,075,964	4.93	483,665 TE Connectivity	64,283,915	3.52
智利			英國		
951,262 Sociedad Quimica y Minera de Chile	59,187,522	3.24	4,933,297 Auto Trader	38,084,996	2.08
中國			1,661,467 Sensata Technologies	63,019,443	3.45
2,180,000 BYD	68,321,505	3.74		101,104,439	5.53
1,421,110 Contemporary Ampere Technology	46,205,815	2.53	美國		
1,391,680 JL Mag Rare-Earth	1,824,112	0.10	150,527 AGCO	19,728,069	1.08
8,021,612 Shanghai Putailai New Energy Technology	36,076,212	1.97	344,642 Albemarle*	68,532,062	3.75
	152,427,644	8.34	371,694 Analog Devices	67,696,628	3.70
法國			178,955 ANSYS	56,818,212	3.11
1,597,810 Dassault Systemes	63,620,783	3.48	233,252 Cadence Design Systems	56,321,028	3.08
477,069 McPhy Energy	3,511,874	0.19	603,416 Darling Ingredients	38,015,208	2.08
365,562 Schneider Electric	63,252,120	3.46	96,063 Deere	39,771,043	2.17
403,971 Vinci	45,424,003	2.49	509,612 General Motors	17,092,387	0.93
	175,808,780	9.62	289,443 Mobileye Global*	10,182,605	0.56
德國			401,369 ON Semiconductor	39,815,805	2.18
1,901,661 Infineon Technologies*	68,415,646	3.74	69,749 Rogers	10,047,343	0.55
愛爾蘭			224,329 Texas Instruments	38,003,576	2.08
199,746 Eaton	46,183,273	2.52	286,562 Union Pacific	63,762,910	3.49
日本				525,786,876	28.76
336,200 Nidec*	17,555,875	0.96	普通股 (股份) 總額	1,759,070,206	96.22
424,400 Rohm	35,338,845	1.93	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,759,070,206	96.22
	52,894,720	2.89	普通股 / 優先股 (股份) 總額	1,759,070,206	96.22
			其他淨資產	69,050,513	3.78
			淨資產總額 (美金)	1,828,120,719	100.00

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
離岸人民幣避險股份類別						
CNY	119,513,812	USD	16,557,757	BNY Mellon	15/9/2023	(121,118)
USD	1,620,625	CNY	11,779,835	BNY Mellon	15/9/2023	560
未實現淨減值						(120,558)
歐元避險股份類別						
EUR	331,531,952	USD	363,677,762	BNY Mellon	15/9/2023	(3,790,119)
USD	34,617,632	EUR	31,714,978	BNY Mellon	15/9/2023	190,186
未實現淨減值						(3,599,933)
英鎊避險股份類別						
GBP	10,305,176	USD	13,110,292	BNY Mellon	15/9/2023	(46,278)
USD	1,366,627	GBP	1,076,237	BNY Mellon	15/9/2023	2,266
未實現淨減值						(44,012)
新加坡幣避險股份類別						
USD	5,746	SGD	7,779	BNY Mellon	5/9/2023	(9)
SGD	9,869,614	USD	7,331,168	BNY Mellon	15/9/2023	(25,954)
USD	747,286	SGD	1,010,906	BNY Mellon	15/9/2023	(956)
未實現淨減值						(26,919)
未實現淨減值總額 (美金曝險部位 - 美金 434,597,193)						(3,791,422)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
科技	31.71
工業	26.51
基本材料	18.63
週期性消費品	11.48
通訊	5.81
非週期性消費品	2.08
其他淨資產	3.78
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			929,135 Suncor Energy*	31,613,144	0.22
			161,385 Teck Resources	6,750,735	0.05
			42,052 TELUS	745,080	0.00
基金				193,720,964	1.34
愛爾蘭			開曼群島		
150,000 iShares JP Morgan EM Local Government Bond UCITS ETF-	6,676,500	0.05	522,600 Alibaba	6,010,284	0.04
1,474,946 iShares S&P 500 Industrials Sector UCITS ETF-	13,160,206	0.09	96,800 ASMP	969,484	0.01
總基金數	19,836,706	0.14	263,350 Baidu	4,680,747	0.03
普通股／優先股 (股份) 及認股權證			262,500 CK Asset	1,449,227	0.01
澳洲			107,600 JD Health International*	580,326	0.00
63,078 AGL Energy*	453,125	0.00	79,278 JD.com	1,301,930	0.01
274,257 BHP	7,967,622	0.05	64,680 Lavoro (Wts 27/12/2027)	50,450	0.00
17,503 CSL	3,101,173	0.02	187,600 Li Auto	3,865,389	0.03
300,913 Endeavour*	1,072,043	0.01	168,430 Meituan	2,759,571	0.02
711,593 Medibank Pvt	1,687,024	0.01	4,194,945 Microport Cardioflow Medtech	1,000,200	0.01
367,508 Metcash*	887,941	0.01	513,000 SITC International	956,277	0.01
332,908 Origin Energy	1,878,239	0.01	701,900 Tencent	29,085,575	0.20
270,012 Qantas Airways	1,033,663	0.01	53,900 Trip.com	2,126,318	0.02
595,950 South32	1,312,494	0.01	473,000 Want Want China	313,002	0.00
	19,393,324	0.13	1,532,000 WH	789,150	0.01
比利時				55,937,930	0.40
34,352 KBC	2,263,782	0.02	中國		
7,287 UCB	654,300	0.00	2,930,000 Agricultural Bank of China	1,004,937	0.01
	2,918,082	0.02	10,100 Anhui Gujing Distillery	168,003	0.00
百慕達			1,188,000 BYD	37,232,086	0.26
359,304 Bunge*	41,208,576	0.29	4,307,000 China Construction Bank	2,306,446	0.01
7,440 Credicorp	1,065,296	0.01	365,500 China Merchants Bank	1,444,668	0.01
162,700 Hongkong Land	577,585	0.00	7,510,000 China Tower	727,734	0.01
151,362 Invesco	2,395,304	0.02	170,600 COSCO SHIPPING Energy Transportation	310,700	0.00
132,000 Orient Overseas International	1,770,552	0.01	270,200 Dongfang Electric	623,194	0.00
	47,017,313	0.33	3,307,000 Industrial & Commercial Bank of China	1,517,944	0.01
巴西			103,700 JA Solar Technology	396,678	0.00
2,356,691 Ambev	6,725,431	0.04	1,659,900 LONGi Green Energy Technology	6,057,486	0.04
117,988 Bradespar	544,818	0.00	321,840 Ningbo Deye Technology	4,079,097	0.03
1,455,060 Cia Energetica de Minas Gerais	3,688,718	0.03	117,400 Nongfu Spring*	659,376	0.01
3,381,184 Cielo	2,594,136	0.02	2,316,000 PetroChina*	1,671,376	0.01
134,498 Cosan	490,565	0.00	144,450 Pharmaron Beijing*	337,045	0.00
567,764 Embraer	2,228,725	0.02	270,000 Shanghai Fosun Pharmaceutical	635,499	0.00
42,672 Engie Brasil Energia	367,146	0.00	35,100 Shanxi Xinghuacun Fen Wine Factory	1,167,772	0.01
511,132 Lojas Renner	1,668,212	0.01	566,568 Trina Solar	2,646,192	0.02
138,628 Petroreconcavo	651,942	0.01		62,986,233	0.43
204,853 Telefonica Brasil	1,754,220	0.01	古拉索		
120,978 Transmissora Alianca de Energia Eletrica	848,372	0.01	165,799 Schlumberger	9,755,613	0.07
	21,562,285	0.15	丹麥		
加拿大			1,688 AP Moller - Maersk*	3,097,837	0.02
279,043 Barrick Gold	4,564,576	0.03	26,348 DSV	4,981,188	0.04
59,886 Brookfield*	2,050,194	0.01	189,102 Novo Nordisk	35,180,523	0.24
594,289 Cameco	22,113,494	0.15	11,472 Novozymes*	497,902	0.00
63,259 Canadian National Railway	7,179,460	0.05		43,757,450	0.30
2,661,062 Enbridge*	94,179,642	0.65	芬蘭		
8,883 George Weston	992,926	0.01	32,678 Elisa*	1,611,731	0.01
196,385 Lions Gate Entertainment	1,520,020	0.01	32,347 Kesko	634,162	0.01
10,698 Loblaw	940,068	0.01	71,207 Kone	3,279,504	0.02
65,012 Metro*	3,332,155	0.02		5,525,397	0.04
147,133 Pembina Pipeline*	4,612,392	0.03	法國		
92,053 Rogers Communications*	3,792,057	0.03	344,387 Accor	12,412,355	0.09
78,188 Royal Bank of Canada	7,123,196	0.05	1,274,816 BNP Paribas	83,055,487	0.57
34,104 Shopify	2,211,825	0.02	144,479 Bollore	847,243	0.01

* 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
62,608	Carrefour	1,202,974	0.01	19,320	Linde	7,511,809	0.05
960,680	Cie de Saint-Gobain	62,568,379	0.43	63,858	Seagate Technology	4,477,084	0.03
106,802	Dassault Systemes	4,252,587	0.03	7,881	Trane Technologies	1,624,432	0.01
260,016	EssilorLuxottica*	49,616,296	0.34	33,039	Willis Towers Watson	6,899,534	0.05
4,908	Hermes International	10,209,985	0.07			36,386,889	0.25
75,466	Kering*	40,811,329	0.28		以色列		
68,690	La Francaise des Jeux SAEM	2,495,093	0.02	186,456	Nice*	36,897,778	0.26
21,440	L'Oreal	9,546,407	0.07		義大利		
81,308	LVMH Moet Hennessy Louis Vuitton*	70,042,493	0.48	306,459	Enel*	2,073,415	0.02
3,542	Remy Cointreau*	555,296	0.00	105,441	FinecoBank Banca Fineco	1,458,571	0.01
317,167	Sanofi	34,242,269	0.24	11,386,019	Intesa Sanpaolo*	30,771,839	0.21
13,755	Schneider Electric	2,379,987	0.02	359,871	Snam*	1,868,257	0.01
33,787	SCOR*	1,055,723	0.01	1,085,116	UniCredit*	26,789,266	0.19
101,275	Societe Generale*	2,894,731	0.02			62,961,348	0.44
7,892	Teleperformance*	1,096,414	0.01		日本		
332,221	TotalEnergies	20,970,492	0.14	6,700	AGC	234,389	0.00
335,990	Vinci	37,779,967	0.26	50,400	Alfresa*	860,030	0.01
		448,035,507	3.10	84,300	Aozora Bank*	1,650,759	0.01
	德國			348,200	Astellas Pharma	5,275,831	0.04
604,248	Bayer	33,381,929	0.23	15,800	Bank of Kyoto	910,456	0.01
90,709	Bayerische Motoren Werke	9,607,203	0.07	115,100	BayCurrent Consulting*	3,947,839	0.03
10,881	Brenntag*	886,813	0.01	700	Capcom	29,422	0.00
11,111	Carl Zeiss Meditec	1,121,581	0.01	47,900	Coca-Cola Bottlers Japan	622,204	0.00
1,097,322	Commerzbank	12,149,402	0.08	10,900	East Japan Railway*	613,929	0.00
30,505	Continental	2,279,008	0.01	1,329,500	FANUC	37,777,801	0.26
151,017	Dr Ing hc F Porsche*	16,704,015	0.11	19,000	Heiwa	288,988	0.00
50,846	Fresenius	1,639,508	0.01	924,700	Honda Motor*	29,755,157	0.21
79,385	LANXESS*	2,517,532	0.02	256,052	Hoya	28,302,288	0.20
676,218	Mercedes-Benz	49,822,816	0.34	23,800	Ito En	701,681	0.01
34,612	Merck	6,267,449	0.04	2,466,600	Japan Airlines	50,646,697	0.35
636,022	SAP	89,692,573	0.62	330,100	Japan Post Bank*	2,639,129	0.02
49,622	SAP	7,000,176	0.05	14,000	Jeol*	445,418	0.00
16,405	Scout24	1,132,698	0.01	41,300	Kakaku.com*	490,271	0.00
485,115	Siemens	73,337,875	0.51	25,900	Kamigumi*	581,600	0.00
62,723	Symrise	6,577,812	0.04	66,700	Kawasaki Heavy Industries*	1,706,348	0.01
849,909	Telefonica Deutschland*	1,628,898	0.01	135,500	Kawasaki Kisen Kaisha*	4,529,801	0.03
40,938	United Internet*	787,043	0.01	33,600	Kewpie*	557,835	0.00
33,039	Volkswagen	4,071,333	0.03	139,319	Keyence	57,689,354	0.40
120,519	Zalando	3,798,477	0.03	465,900	Komatsu*	13,229,006	0.09
		324,404,141	2.24	197,300	Kose*	16,320,738	0.11
	格恩西島			13,300	Kyocera	680,493	0.01
480,079	Genius Sports*	3,202,127	0.02	260,800	Lixil*	3,255,651	0.02
	香港			27,300	Mani	354,430	0.00
3,460,600	AIA	31,415,968	0.22	303,400	Mazda Motor*	3,181,284	0.02
146,500	BOC Hong Kong	407,205	0.00	35,700	Medipal*	609,920	0.00
21,500	BYD Electronic International	99,646	0.00	34,100	MEIJI*	852,063	0.01
66,800	Hang Seng Bank	851,717	0.01	46,400	Mitsubishi Heavy Industries	2,625,487	0.02
826,000	Lenovo	934,163	0.01	667,400	Mitsubishi Motors*	2,615,169	0.02
221,500	MTR	924,920	0.00	8,881,700	Mitsubishi UFJ Financial*	70,704,799	0.49
		34,633,619	0.24	793,400	Mitsui*	29,487,528	0.20
	印度			118,400	Mitsui OSK Lines*	3,269,560	0.02
29,061	Bajaj Auto	1,619,612	0.01	22,900	Money Forward*	859,406	0.00
19,433	Eicher Motors	783,224	0.01	29,900	NET One Systems	584,068	0.00
81,264	HCL Technologies	1,150,597	0.01	154,200	Nihon M&A Center*	854,692	0.01
439,628	Indian Oil	473,157	0.00	126,100	Nintendo*	5,407,060	0.04
53,648	Kotak Mahindra Bank	1,139,723	0.01	270,000	Nippon Yusen	7,178,818	0.05
17,896	Tata Consultancy Services	725,643	0.00	175,800	Nomura Research Institute*	5,033,855	0.04
		5,891,956	0.04	5,100	Oracle Japan	354,877	0.00
	印尼			13,100	Otsuka	582,153	0.00
3,776,800	Bank Central Asia	2,275,255	0.02	207,400	Rakus	3,364,548	0.02
	愛爾蘭			78,000	Santen Pharmaceutical	722,870	0.01
48,003	Allegion	5,479,062	0.04	112,400	Sega Sammy*	2,236,772	0.02
6,644	Aon	2,229,461	0.02	55,600	SG*	800,400	0.01
27,705	Johnson Controls International	1,642,906	0.01	6,600	Shimano*	966,371	0.01
77,274	Kingspan	6,522,601	0.04	109,200	Shin-Etsu Chemical*	3,480,982	0.03
				99,100	Shiseido	4,011,328	0.03
				57,200	Skylark	797,407	0.01
				70,800	SMC*	34,199,863	0.24

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
80,100	SoftBank*	915,241	0.01	南非			
39,900	Stanley Electric*	698,465	0.00	17,944	Anglo American Platinum*	628,814	0.00
18,300	Suzuken*	540,655	0.00	17,039	Capitec Bank	1,439,872	0.01
564,700	Systemex	29,947,594	0.21	64,510	Kumba Iron Ore*	1,417,915	0.01
158,700	Takeda Pharmaceutical*	4,894,938	0.03	3,486,601 0.02			
100,800	Terumo*	3,043,553	0.02	韓國			
40,300	Tokyo Electron*	5,948,977	0.04	142,824	Amorepacific	14,468,798	0.10
50,700	TOTO*	1,385,834	0.01	10,204	DB Insurance	630,729	0.00
2,439,600	Toyota Motor*	41,980,057	0.29	16,282	Fila	466,872	0.00
10,000	Yakult Honsha*	522,322	0.00	71,077	GS Engineering & Construction	781,350	0.01
223,900	ZOZO*	4,457,166	0.03	22,132	Hana Financial	662,244	0.01
		543,213,627	3.76	558,543	HD Hyundai Infracore	4,449,750	0.03
澤西島				6,739	HD Korea Shipbuilding & Offshore Engineering	630,690	0.00
297,414	Aptiv	30,297,564	0.21	28,565	Hyundai Marine & Fire Insurance	653,748	0.00
67,045	Experian	2,365,261	0.02	129,009	KB Financial	5,280,414	0.04
13,937	Ferguson*	2,283,491	0.02	27,958	Meritz Financial	1,157,028	0.01
7,005,143	Glencore	37,398,413	0.26	22,304	NCSOFT	4,243,961	0.03
		72,344,729	0.51	13,569	Samsung C&T	1,074,843	0.01
賴比瑞亞				123,576	Samsung Electronics	6,254,764	0.05
52,049	Royal Caribbean Cruises*	5,165,863	0.04	18,520	Samsung Fire & Marine Insurance	3,453,891	0.02
盧森堡				283,260	SK Hynix	26,102,567	0.18
40,249	ArcelorMittal	1,076,415	0.01	70,311,649 0.49			
墨西哥				西班牙			
158,614	Fomento Economico Mexicano	1,864,548	0.01	7,049	Aena SME	1,113,517	0.01
53,742	Grupo Aeroportuario del Sureste	1,557,268	0.01	1,810,699	Cellnex Telecom	69,818,658	0.48
231,625	Grupo Financiero Banorte	2,049,063	0.02	36,117	Endesa*	758,033	0.01
1,831,992	Wal-Mart de Mexico	7,479,911	0.05	83,093	Industria de Diseno Textil	3,204,880	0.02
		12,950,790	0.09	74,895,088 0.52			
荷蘭				瑞典			
291,137	ABN AMRO Bank*	4,341,601	0.03	567,746	Assa Abloy	12,890,968	0.09
16,263	Adyen	13,746,802	0.10	80,810	Atlas Copco*	1,078,529	0.01
154,386	ASML	102,828,467	0.71	74,763	Epiroc	1,443,280	0.01
31,782	BE Semiconductor Industries*	3,703,338	0.03	24,961	Geringe	437,134	0.00
315,555	CNH Industrial	4,377,071	0.03	35,192	Industrivarden	926,798	0.01
55,667	Ferrari	17,852,953	0.12	579,291	Nibe Industrier	4,355,339	0.03
6,586,334	ING Groep*	94,567,671	0.65	127,369	SKF	2,092,803	0.01
120,519	Koninklijke Vopak	4,339,809	0.03	762,363	Telefonaktiebolaget LM Ericsson	3,938,567	0.03
70,943	LyondellBasell Industries	7,051,025	0.05	1,802,376	Telia*	3,661,176	0.02
15,374	NXP Semiconductors	3,171,195	0.02	30,824,594 0.21			
170,215	STMicroelectronics	8,113,650	0.06	瑞士			
		264,093,582	1.83	653,085	Alcon	54,866,857	0.38
挪威				530	Barry Callebaut*	929,531	0.01
279,829	Equinor	8,634,883	0.06	261,334	Chubb	52,867,868	0.36
沙烏地阿拉伯				2,828	Cie Financiere Richemont (Wts 22/11/2023)	2,674	0.00
10,393	Dr Sulaiman Al Habib Medical Services	673,351	0.01	198,920	Clariant	3,315,299	0.02
51,208	Saudi Arabian Oil	476,495	0.00	88,031	Coca-Cola HBC	2,572,207	0.02
144,560	Saudi Telecom	1,534,001	0.01	4,645	DSM-Firmenich*	429,573	0.00
		2,683,847	0.02	4,237	Flughafen Zurich*	879,821	0.00
新加坡				2,313	Geberit	1,201,009	0.01
21,100	DBS*	519,807	0.00	17,437	Kuehne + Nagel International*	5,249,604	0.04
1,971,100	Genting Singapore	1,275,945	0.01	50,518	Lonza	28,118,652	0.19
227,100	Keppel	1,165,982	0.01	1,082,954	Nestle*	130,880,118	0.91
388,100	NETLINK NBN TRUST	248,356	0.00	134,695	Novartis	13,664,570	0.09
96,100	Oversea-Chinese Banking	892,241	0.01	83,557	Roche	24,800,999	0.17
9,519,143	Seatrium	1,021,130	0.01	1,934	Swisscom*	1,181,147	0.01
227,900	Singapore Airlines*	1,158,288	0.01	290,037	TE Connectivity	38,548,818	0.27
394,400	Singapore Technologies Engineering	1,111,673	0.00	838,996	Transocean*	6,896,547	0.05
777,700	Singapore Telecommunications	1,369,318	0.01	366,405,294 2.53			
346,000	Wilmar International	967,572	0.01	台灣			
		9,730,312	0.07	312,000	ASE Technology	1,156,044	0.01
				695,000	Chunghwa Telecom	2,531,516	0.02

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
631,000	Compal Electronics	632,060	0.00	40,626	Autodesk	9,033,597	0.06
1,748,000	Eva Airways	1,728,980	0.01	1,803	AutoZone	4,612,363	0.03
423,000	Far EasTone Telecommunications	937,741	0.01	17,835	Ball*	969,867	0.01
117,000	Lite-On Technology	503,320	0.01	16,068	Berkshire Hathaway	5,806,012	0.04
64,000	MediaTek	1,416,795	0.01	11,914	Boeing	2,737,361	0.02
488,000	Quanta Computer	3,884,505	0.03	6,099	Booking	18,921,538	0.13
291,000	Taiwan Mobile	851,622	0.00	477,407	Booz Allen Hamilton	54,830,194	0.38
3,081,000	Taiwan Semiconductor Manufacturing	53,113,139	0.37	1,468,614	Boston Scientific	79,980,718	0.55
536,000	Wistron	1,969,194	0.01	126,908	Cadence Design Systems	30,643,206	0.21
29,000	Wiwynn	1,420,563	0.01	73,972	California Resources*	4,114,323	0.03
		70,145,479	0.49	20,223	Campbell Soup*	856,849	0.01
				77,170	Cano Health (Wts 3/6/2026)	3,936	0.00
				100,904	Cano Health (Wts 6/7/2025)	5,146	0.00
				18,994	Cencora	3,375,804	0.02
				77,713	Centene	4,892,033	0.03
				452,611	CF Industries	34,801,260	0.24
				69,823	Charter Communications*	30,576,190	0.21
				11,965	Chesapeake Energy*	1,054,715	0.01
				28,253	Chevron	4,543,082	0.03
				4,185	Chipotle Mexican Grill	8,127,270	0.06
				29,253	Cigna	8,227,406	0.06
				9,339	Cintas	4,725,720	0.03
				33,614	Citigroup	1,395,989	0.01
				387,410	Citigroup Capital XIII	11,335,616	0.08
				16,654	Clorox	2,602,188	0.02
				23,784	CME	4,816,974	0.03
				85,038	Coca-Cola	5,132,894	0.04
				75,238	Colgate-Palmolive	5,560,840	0.04
				691,806	Comcast	32,694,752	0.23
				430,078	ConocoPhillips	51,106,169	0.35
				47,292	Constellation Brands	12,310,581	0.09
				112,513	Costco Wholesale	61,218,323	0.42
				106,727	Crowdstrike	17,156,365	0.11
				15,138	Crown*	1,406,926	0.01
				4,087	Cummins	947,775	0.01
				107,261	CVS Health	7,142,510	0.05
				249,206	Datadog	23,903,840	0.17
				46,589	Deere	19,288,312	0.13
				20,895	Dell Technologies	1,175,135	0.01
				865,047	Delta Air Lines	37,153,769	0.25
				163,747	Dexcom	16,867,578	0.12
				34,628	DR Horton	4,107,227	0.03
				47,925	Duke Energy*	4,317,563	0.03
				372,647	Dynatrace	18,047,294	0.13
				57,932	eBay	2,597,671	0.02
				36,447	Edison International*	2,557,122	0.02
				355,759	Edwards Lifesciences	27,596,226	0.19
				25,910	Electronic Arts	3,123,710	0.02
				128,209	Element Solutions*	2,666,747	0.02
				110,903	Eli Lilly	60,885,747	0.42
				50,722	EOG Resources	6,490,894	0.04
				130,945	EQT*	5,616,231	0.04
				22,290	Equitrans Midstream*	215,321	0.00
				109,375	Equity Residential	7,133,437	0.05
				31,564	Estee Lauder	5,211,532	0.04
				114,734	Eversource Energy	7,410,669	0.05
				92,280	EVgo (Wts 15/9/2025)	53,476	0.00
				11,983	Expedia	1,302,552	0.01
				27,984	Exxon Mobil	3,101,747	0.02
				226,251	F5	36,937,738	0.26
				4,048	FactSet Research Systems	1,763,147	0.01
				4,785	Fair Isaac	4,352,532	0.03
				55,441	Fastenal	3,218,905	0.02
				104,131	Fidelity National Information Services	5,863,617	0.05
				1,875	First Citizens BancShares	2,556,187	0.02
				22,836	First Solar	4,306,641	0.03
				110,909	Floor & Decor	11,205,136	0.08
				629,942	Ford Motor	7,653,795	0.05
				395,642	Fortinet	24,233,073	0.17

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404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
1,034,860	Fortive*	81,940,215	0.57	1,073,701	Microsoft†	353,312,051	2.44
982,950	Freeport-McMoRan	39,612,885	0.27	1,755,970	Mirion Technologies	15,066,222	0.11
37,660	General Mills*	2,562,763	0.02	196,836	Mirion Technologies*	1,688,853	0.01
490,401	General Motors	16,448,050	0.11	18,715	Moderna	2,149,418	0.01
89,054	Gilead Sciences	6,842,910	0.04	13,766	Moody's	4,649,467	0.03
19,240	Goldman Sachs	6,353,240	0.05	68,519	Morgan Stanley*	5,848,097	0.04
182,670	Green Plains*	5,693,824	0.04	78,649	Mr Cooper*	4,454,679	0.03
40,053	Halliburton	1,557,261	0.01	3,933	MSCI	2,144,193	0.02
69,306	Hartford Financial Services	4,983,101	0.03	106,851	Nasdaq	5,659,897	0.04
19,944	HCA Healthcare	5,581,927	0.04	3,921	Netflix	1,707,595	0.01
273,470	Healthpeak Properties	5,659,461	0.04	72,100	New York Community Bancorp*	879,620	0.01
3,217	Hershey	696,255	0.00	1,065,811	NextEra Energy	71,974,217	0.50
89,191	Hewlett Packard Enterprise	1,541,666	0.01	102,318	NIKE	10,492,711	0.07
208,391	Hilton Worldwide	31,283,657	0.22	13,078	Nucor	2,242,223	0.02
79,631	Hippo (Wts 2/8/2026)	1,513	0.00	154,780	NVIDIA	76,955,068	0.53
179,100	Humana	84,490,425	0.58	309	NVR	1,962,156	0.01
7,829	Illinois Tool Works*	1,952,240	0.02	155,458	Offerpad Solutions (Wts 1/9/2026)	3,109	0.00
158,732	Informatica*	3,317,499	0.02	11,670	Omnicom*	941,769	0.01
236,452	Ingersoll Rand	16,527,995	0.11	705	O'Reilly Automotive	664,907	0.00
30,530	Innovid (Wts 31/12/2027)	2,137	0.00	120,628	Otis Worldwide	10,442,766	0.07
7,326	Insulet	1,438,021	0.01	9,549	PACCAR	793,617	0.01
21,452	International Flavors & Fragrances	1,523,736	0.01	98,165	Palo Alto Networks*	23,726,481	0.16
79,417	International Paper	2,772,447	0.02	94,598	Park Hotels & Resorts*	1,223,152	0.01
41,837	Intuit	22,635,072	0.16	23,665	Paycom Software	7,004,840	0.05
129,207	Intuitive Surgical†	41,366,913	0.29	431,980	Peloton Interactive	2,730,114	0.02
265,743	Johnson & Johnson	42,978,615	0.30	83,248	PepsiCo	14,895,565	0.10
477,655	JPMorgan Chase	70,602,186	0.49	595,560	Pfizer	21,380,604	0.15
19,322	Kellogg	1,182,120	0.01	27,250	Phillips 66	3,084,428	0.02
1,008,529	Kenvue	23,377,702	0.16	224,852	Progressive*	30,168,393	0.21
146,156	Keurig Dr Pepper	4,941,534	0.03	41,926	Public Service Enterprise	2,596,058	0.02
60,554	Keysight Technologies	8,059,132	0.06	148,080	Rockwell Automation*	46,230,575	0.31
27,945	Kimberly-Clark	3,625,025	0.03	179,877	Rollins	7,175,294	0.05
137,330	Kinder Morgan	2,384,736	0.02	41,610	RXO*	769,369	0.00
52,150	KLA	26,155,832	0.18	49,449	S&P Global	19,446,314	0.14
13,782	Kraft Heinz	456,873	0.00	269,022	Salesforce	60,971,146	0.42
36,256	Kroger	1,681,916	0.01	5,911	Sarcos Technology & Robotics	6,502	0.00
6,277	Lam Research	4,362,954	0.03	338,691	Sarcos Technology & Robotics (Wts 15/6/2027)	8,501	0.00
93,167	Las Vegas Sands	5,156,794	0.04	167,667	Sarcos Technology & Robotics (Wts 24/9/2026)	4,209	0.00
68,942	Lennar	8,197,893	0.06	36,365	Sealed Air	1,355,687	0.01
88,538	Liberty Media-Liberty Live	2,970,450	0.02	1,151,360	Sempra	82,114,995	0.57
92,150	Liberty Media-Liberty Live*	3,064,909	0.02	2,186	ServiceNow	1,295,599	0.01
354,155	Liberty Media-Liberty SiriusXM	8,687,422	0.06	534,112	Sonder	267,056	0.00
368,601	Liberty Media-Liberty SiriusXM*	8,912,772	0.06	28,679	Southern Copper	2,333,897	0.02
178,087	Lightning Emotors (Wts 15/12/2025)	3,778	0.00	303,988	Starbucks	30,088,732	0.21
101,820	Lincoln National	2,623,901	0.02	607,300	Sun Country	8,927,310	0.06
21,926	Lowe's*	5,064,687	0.03	12,396	Symbotic	493,113	0.00
316,560	LPL Financial	74,002,232	0.51	57,001	Synchrony Financial	1,853,103	0.01
3,921	Lululemon Athletica	1,495,469	0.01	76,926	Tapestry	2,556,251	0.02
62,659	M/I Homes*	6,119,905	0.04	356,024	Tesla	91,580,053	0.64
102,878	Marathon Oil	2,717,008	0.02	16,123	Texas Capital Bancshares	1,002,689	0.01
45,057	Marathon Petroleum	6,382,774	0.04	3,114	Texas Instruments	527,543	0.00
21,092	MarketAxess	5,101,733	0.04	128,393	Thermo Fisher Scientific	72,150,446	0.50
612,669	Marsh & McLennan	120,401,712	0.83	379,250	TJX	35,126,135	0.24
49,863	Marvell Technology	2,916,487	0.02	36,382	Travelers	5,884,425	0.04
91,939	Masco	5,457,499	0.04	258,300	Uber Technologies	12,083,274	0.08
39,394	Masimo*	4,521,840	0.03	693,382	United Airlines	34,599,762	0.23
289,998	Mastercard	120,198,371	0.83	276,223	United Parcel Service	47,532,454	0.33
139,947	McDonald's	39,589,607	0.27	115,781	United States Steel*	3,573,002	0.02
16,165	McKesson	6,774,752	0.05	252,390	UnitedHealth	123,671,100	0.85
3,261	MercadoLibre	4,408,872	0.03	261,825	Valero Energy	33,880,155	0.23
664,263	Merck	73,009,146	0.50	84,920	VeriSign	17,858,676	0.12
37,620	Meritage Homes*	5,201,341	0.04	67,409	Verisk Analytics	16,338,593	0.11
39,583	Meta Platforms	11,821,858	0.08	2,363	Vertex Pharmaceuticals	821,284	0.01
99,706	MetLife	6,318,369	0.04	132,293	Visa*	32,672,402	0.23
4,441	Mettler-Toledo International	5,438,537	0.04	146,549	Vulcan Materials	31,947,682	0.22
174,928	MGM Resorts International*	7,721,322	0.06	108,523	Walgreens Boots Alliance*	2,784,700	0.02
31,962	Microchip Technology	2,634,308	0.02	251,518	Walmart	40,723,279	0.28
488,526	Micron Technology	34,323,837	0.24				

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556,689	Walt Disney	46,990,118	0.33		巴西		
41,987	WEC Energy	3,584,430	0.02	USD 1,105,000	Banco do Brasil 6.25% 18/4/2030*	1,097,431	0.01
187,458	Wells Fargo	7,811,375	0.05	USD 789,000	Banco Votorantim 4.5% 24/9/2024	772,920	0.00
3,520	Wells Fargo	4,075,280	0.03	BRL 404,357,000	Brazil Letras do Tesouro Nacional 0% 1/7/2024	75,235,235	0.52
32,645	Western Digital	1,483,062	0.01	BRL 109,247,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	22,010,371	0.15
109,802	Williams*	3,830,443	0.03	BRL 238,448,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	48,115,124	0.34
59,784	Xcel Energy	3,466,276	0.02	USD 1,305,000	BRF 4.875% 24/1/2030	1,129,302	0.01
12,043	Yum China	648,154	0.00			148,360,383	1.03
7,564	Yum! Brands	986,648	0.01		英屬維京群島		
117,940	Zoetis	22,763,599	0.16	USD 514,000	Fortune Star BVI 6.85% 2/7/2024*	469,346	0.00
78,600	Zscaler	11,958,204	0.08	USD 900,000	HKT Capital No 6 3% 18/1/2032*	746,060	0.01
		4,830,847,846	33.39	USD 352,000	New Metro Global 4.5% 2/5/2026*	95,311	0.00
普通股/優先股(股份)及認股權證總額		8,308,786,421	57.48	USD 585,000	RKPF Overseas 2020 A 5.2% 12/1/2026	214,590	0.00
				USD 261,078	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	254,652	0.00
				USD 417,000	Studio City Finance 5% 15/1/2029*	313,732	0.00
債券						2,093,691	0.01
	阿根廷				加拿大		
USD 21,885,365	Argentine Republic Government International Bond 0.75% 9/7/2030	7,391,344	0.05	CAD 104,431,000	Canadian Government Bond 0.25% 1/3/2026	69,676,547	0.48
USD 2,291,190	Argentine Republic Government International Bond 1% 9/7/2029	748,589	0.00	USD 2,405,000	First Quantum Minerals 6.875% 1/3/2026	2,366,772	0.02
USD 26,992,679	Argentine Republic Government International Bond 3.625% 9/7/2035*	8,098,749	0.06	USD 3,466,000	First Quantum Minerals 6.875% 15/10/2027	3,376,958	0.02
USD 8,980,835	Argentine Republic Government International Bond 4.25% 9/1/2038	3,166,238	0.02	USD 3,092,000	First Quantum Minerals 7.5% 1/4/2025	3,090,099	0.03
		19,404,920	0.13	USD 470,000	First Quantum Minerals 8.625% 1/6/2031	478,828	0.00
	澳洲			USD 638,000	Garda World Security 7.75% 15/2/2028	637,049	0.00
AUD 328,974,000	Australia Government Bond 1% 21/11/2031	169,183,417	1.17	USD 6,195,000	Rogers Communications 2.95% 15/3/2025	5,913,364	0.04
	奧地利			USD 1,632,000	Rogers Communications 3.8% 15/3/2032	1,392,394	0.01
EUR 6,339,000	Benteler International 9.375% 15/5/2028	7,017,184	0.05	GBP 900,000	Toronto-Dominion Bank/The 2.875% 5/4/2027*	1,024,269	0.01
USD 978,000	Klabin Austria 3.2% 12/1/2031	783,847	0.00			87,956,280	0.61
USD 1,331,000	Suzano Austria 3.125% 15/1/2032	1,049,946	0.01		開曼群島		
		8,850,977	0.06	USD 828,928	AGL CLO 5 6.988% 20/7/2034	805,681	0.01
	巴哈馬			USD 1,153,674	AGL CLO 5 7.288% 20/7/2034	1,140,214	0.01
USD 528,000	Intercorp Peru 3.875% 15/8/2029	448,171	0.01	USD 725,000	AIMCO CLO Series 2017-A 6.638% 20/4/2034	718,258	0.01
	巴林			USD 278,501	AIMCO CLO Series 2018-A 6.97% 17/4/2031	276,288	0.00
USD 1,102,000	Bahrain Government International Bond 5.45% 16/9/2032*	991,618	0.01	USD 318,000	Allegro CLO IV 7.12% 15/1/2030	315,081	0.00
USD 850,000	Bahrain Government International Bond 7.5% 20/9/2047*	785,073	0.00	USD 250,000	Allegro CLO XI 7.432% 19/1/2033	247,472	0.00
		1,776,691	0.01	USD 1,081,525	Apidos CLO XV 6.598% 20/4/2031	1,077,510	0.01
	比利時			USD 250,000	Apidos CLO XXXI 7.12% 15/4/2031	247,955	0.00
GBP 900,000	Anheuser-Busch InBev 4% 24/9/2025	1,106,740	0.01	USD 400,000	Atrium XIII 7.107% 21/11/2030	396,929	0.00
GBP 900,000	KBC 1.25% 21/9/2027	982,674	0.00				
		2,089,414	0.01				
	百慕達						
USD 453,000	Inkia Energy 5.875% 9/11/2027	436,468	0.00				
USD 1,020,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	897,483	0.01				
		1,333,951	0.01				

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 279,432	BlueMountain CLO 2014-2 7.338% 20/10/2030	272,650	0.00	USD 590,000	Sands China 4.875% 18/6/2030	515,619	0.00
USD 250,000	Canyon CLO 2020-3 7.27% 15/1/2034	247,281	0.00	USD 640,000	Sands China 5.65% 8/8/2028	602,736	0.01
USD 250,000	CARLYLE US CLO 2018-1 7.088% 20/4/2031	247,193	0.00	USD 2,006,000	Seagate HDD Cayman 8.25% 15/12/2029	2,107,800	0.01
USD 541,794	Catskill Park CLO 6.938% 20/4/2029	544,734	0.01	USD 2,591,000	Seagate HDD Cayman 8.5% 15/7/2031	2,716,161	0.02
USD 692,352	Chenango Park CLO 7.12% 15/4/2030	685,759	0.01	USD 4,030,000	Seagate HDD Cayman 9.625% 1/12/2032	4,468,001	0.03
USD 387,293	CIFC Funding 2017-III 7.388% 20/7/2030	385,388	0.00	USD 3,669,000	Shelf Drilling North Sea 10.25% 31/10/2025	3,684,113	0.02
USD 250,000	CIFC Funding 2018-II 6.628% 20/4/2031	248,937	0.00	USD 1,148,550	Transocean 8.75% 15/2/2030	1,180,305	0.01
USD 405,000	CK Hutchison International 23 4.75% 21/4/2028	394,806	0.00	USD 1,126,000	Transocean Titan Financing 8.375% 1/2/2028	1,158,374	0.01
USD 405,000	CK Hutchison International 23 4.875% 21/4/2033	390,460	0.00	USD 1,075,805	Trinitas CLO XIV 7.613% 25/1/2034	1,063,443	0.01
USD 204,845	Clear Creek CLO 6.788% 20/10/2030	204,050	0.00	USD 627,088	Trinitas CLO XIV 8.613% 25/1/2034	625,800	0.01
USD 692,561	Cook Park CLO 6.97% 17/4/2030	683,921	0.01	USD 249,139	Voya CLO 2013-3 6.721% 18/10/2031	247,990	0.00
USD 1,305,000	DP World Salaam 6% 1/10/2025	1,299,692	0.01	USD 822,000	Wynn Macau 5.625% 26/8/2028	722,090	0.01
USD 350,000	Fantasia 7.95% 5/7/2022***	16,779	0.00			38,791,718	0.26
USD 399,000	Fantasia 9.25% 28/7/2023***	19,950	0.00		智利		
USD 319,000	Fantasia 9.875% 19/10/2023	15,950	0.00	USD 1,782,000	Chile Government International Bond 4.34% 7/3/2042*	1,532,573	0.01
USD 352,000	Fantasia 10.875% 9/1/2023***	17,600	0.00	USD 913,000	Empresa Nacional del Petroleo 3.75% 5/8/2026*	858,891	0.01
USD 2,470,000	Fantasia 11.75% 17/4/2022***	123,500	0.00	USD 725,000	Empresa Nacional del Petroleo 6.15% 10/5/2033*	717,627	0.00
USD 956,000	Fantasia 11.875% 1/6/2023***	47,800	0.00	USD 907,000	Engie Energia Chile 3.4% 28/1/2030*	760,220	0.01
USD 250,000	Goldentree Loan Management US CLO 1 6.608% 20/4/2034	248,203	0.00			3,869,311	0.03
USD 400,000	Goldentree Loan Management US CLO 3 6.888% 20/4/2030	393,247	0.00		哥倫比亞		
USD 1,082,000	IHS 5.625% 29/11/2026	934,350	0.01	USD 3,588,000	Colombia Government International Bond 3.125% 15/4/2031*	2,767,245	0.02
USD 778,000	IHS 6.25% 29/11/2028	626,131	0.00	EUR 479,000	Colombia Government International Bond 3.875% 22/3/2026	500,593	0.00
USD 658,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	661,981	0.01	USD 1,424,000	Colombia Government International Bond 3.875% 25/4/2027	1,314,153	0.01
USD 450,000	Madison Park Funding XIII 7.082% 19/4/2030	448,760	0.00	USD 2,315,000	Colombia Government International Bond 4.5% 28/1/2026*	2,234,183	0.02
USD 418,056	Madison Park Funding XLI 6.957% 22/4/2027	416,141	0.00	USD 1,655,000	Colombia Government International Bond 8% 20/4/2033*	1,712,859	0.01
USD 275,277	Madison Park Funding XXVI 6.831% 29/7/2030	274,562	0.00	USD 1,784,000	Ecopetrol 4.125% 16/1/2025	1,728,607	0.01
USD 652,000	MAF Global 6.375% 20/3/2026	634,601	0.00	USD 890,000	Ecopetrol 5.875% 28/5/2045	622,462	0.01
USD 758,000	Melco Resorts Finance 5.375% 4/12/2029	634,833	0.01	USD 1,403,000	Ecopetrol 8.875% 13/1/2033	1,420,537	0.01
USD 200,000	MGM China 5.25% 18/6/2025	192,417	0.00	USD 709,000	Promigas / Gases del Pacifico 3.75% 16/10/2029*	598,042	0.00
USD 378,000	MGM China 5.875% 15/5/2026	361,891	0.00	USD 1,693,000	SURA Asset Management 4.875% 17/4/2024*	1,674,385	0.01
USD 250,000	Neuberger Berman Loan Advisers CLO 29 6.982% 19/10/2031	245,089	0.00			14,573,066	0.10
USD 292,000	Neuberger Berman Loan Advisers CLO 37 7.038% 20/7/2031	289,691	0.00		哥斯大黎加		
USD 236,204	Palmer Square CLO 2018-1 6.602% 18/4/2031	235,319	0.00	USD 748,000	Costa Rica Government International Bond 6.55% 3/4/2034	754,698	0.01
USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 7.439% 23/8/2031	365,823	0.00		象牙海岸		
USD 653,058	Pikes Peak CLO 1 6.787% 24/7/2031	648,934	0.01	EUR 504,000	Ivory Coast Government International Bond 5.875% 17/10/2031	458,458	0.00
USD 400,000	Pikes Peak CLO 8 6.758% 20/7/2034	397,753	0.00				
USD 241,914	Rockford Tower CLO 2018-1 6.741% 20/5/2031	241,128	0.00				
USD 402,000	Sands China 4.3% 8/1/2026*	376,594	0.00				

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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至 2023 年 8 月 31 日止之投資組合

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USD 3,040,000	Ivory Coast Government International Bond 6.375% 3/3/2028	2,881,282	0.02	EUR 9,782,000	TK Elevator Midco 4.375% 15/7/2027*	9,691,095	0.07
		3,339,740	0.02	EUR 4,900,000	Volkswagen Bank 2.5% 31/7/2026	5,054,035	0.03
				EUR 3,163,000	Volkswagen Financial Services 0.875% 31/1/2028	2,969,332	0.02
						703,210,798	4.87
	捷克共和國				瓜地馬拉		
CZK 403,320,000	Czech Republic Government Bond 2.75% 23/7/2029	16,646,356	0.12	USD 1,554,000	Guatemala Government Bond 3.7% 7/10/2033	1,257,318	0.01
CZK 415,750,000	Czech Republic Government Bond 5% 30/9/2030	19,483,396	0.13	USD 579,000	Guatemala Government Bond 4.65% 7/10/2041	456,310	0.00
		36,129,752	0.25	USD 851,000	Guatemala Government Bond 5.25% 10/8/2029	810,816	0.01
	多明尼加共和國			USD 1,505,000	Guatemala Government Bond 5.25% 10/8/2029*	1,433,934	0.01
USD 978,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	956,572	0.01	USD 725,000	Guatemala Government Bond 6.6% 13/6/2036	728,262	0.00
USD 1,861,000	Dominican Republic International Bond 4.5% 30/1/2030	1,627,370	0.01			4,686,640	0.03
USD 3,004,000	Dominican Republic International Bond 4.875% 23/9/2032	2,548,413	0.02		香港		
USD 1,631,000	Dominican Republic International Bond 5.95% 25/1/2027	1,596,725	0.01	USD 700,000	AIA 2.7% 7/4/2026*	609,542	0.01
USD 1,161,000	Dominican Republic International Bond 6.875% 29/1/2026	1,170,392	0.01	USD 500,000	AIA 4.95% 4/4/2033	490,407	0.00
USD 515,000	Dominican Republic International Bond 7.05% 3/2/2031*	511,722	0.00	USD 645,000	Bank of East Asia 5.825% 21/10/2025	498,163	0.00
		8,411,194	0.06	USD 306,000	Yanlord Land HK 5.125% 20/5/2026	175,185	0.00
	埃及					1,773,297	0.01
USD 978,000	Egypt Government International Bond 7.5% 16/2/2061	495,782	0.01	USD 1,729,000	Hungary Government International Bond 5.25% 16/6/2029	1,692,553	0.01
USD 864,000	Egypt Government International Bond 8.5% 31/1/2047	460,551	0.00	USD 290,000	Hungary Government International Bond 5.375% 25/3/2024*	289,504	0.00
		956,333	0.01			1,982,057	0.01
	法國				印度		
GBP 900,000	BNP Paribas 1.875% 14/12/2027*	954,029	0.00	USD 210,000	GMR Hyderabad International Airport 4.25% 27/10/2027	187,529	0.00
EUR 2,900,000	BNP Paribas 2.125% 23/1/2027	2,980,655	0.02	USD 470,000	Indian Railway Finance 3.249% 13/2/2030*	407,878	0.00
GBP 900,000	BNP Paribas 3.375% 23/1/2026	1,069,487	0.01	USD 300,000	Power Finance 4.5% 18/6/2029	279,174	0.00
EUR 5,512,000	Chrome Holdco 5% 31/5/2029	4,723,684	0.03	USD 700,000	REC 2.75% 13/1/2027	633,318	0.01
EUR 9,782,000	Forvia 2.75% 15/2/2027	9,689,609	0.07	USD 300,000	REC 5.625% 11/4/2028	296,380	0.00
EUR 21,789,000	Picard Groupe 3.875% 1/7/2026*	21,835,204	0.15			1,804,279	0.01
GBP 900,000	Societe Generale 1.875% 3/10/2024*	1,087,990	0.01		印尼		
GBP 900,000	TotalEnergies Capital International 1.66% 22/7/2026	1,031,294	0.01	USD 820,000	Bank Negara Indonesia Persero 3.75% 30/3/2026*	763,686	0.01
		43,371,952	0.30	USD 1,743,000	Freeport Indonesia 4.763% 14/4/2027*	1,681,821	0.01
	德國			USD 3,400,000	Indonesia Government International Bond 4.65% 20/9/2032*	3,289,238	0.02
EUR 14,568,000	Adler Pelzer 9.5% 1/4/2027	14,481,931	0.10	IDR 388,189,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	27,055,981	0.19
EUR 6,140,000	APCOA Parking 8.663% 15/1/2027	6,625,924	0.05	IDR 294,964,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	22,009,581	0.15
EUR 365,895,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	373,653,691	2.59	USD 510,000	Pertamina Geothermal Energy 5.15% 27/4/2028	504,263	0.00
EUR 266,280,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033*	285,148,098	1.97	USD 1,813,000	Pertamina Persero 3.65% 30/7/2029*	1,660,874	0.01
EUR 5,377,000	Douglas 6% 8/4/2026	5,586,691	0.04	USD 905,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027*	885,742	0.01
EUR 1	Kirk Beauty SUN 8.25% 1/10/2026	1	0.00			57,851,186	0.40
				EUR 116,000	愛爾蘭 Avoca CLO XV 4.713% 15/4/2031	121,400	0.00

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404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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EUR 1,524,000	Dell Bank International 0.5% 27/10/2026	1,479,794	0.01	EUR 17,000,000	BK LC Lux Finco1 5.25% 30/4/2029*	17,869,259	0.12
EUR 404,000	Harvest CLO XVIII 4.863% 15/10/2030	426,484	0.00	USD 11,206,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	10,636,893	0.08
EUR 410,000	OAK Hill European Credit Partners V Designated Activity 5.546% 21/1/2035	433,742	0.00	EUR 7,733,000	Herens Midco 5.25% 15/5/2029	4,516,399	0.03
EUR 280,000	OAK Hill European Credit Partners VI 4.905% 20/1/2032	296,058	0.00	USD 1,014,000	Kenbourne Invest 6.875% 26/11/2024	853,991	0.00
EUR 472,000	OCP Euro CLO 2017-2 5.013% 15/1/2032	502,047	0.01	USD 1,286,081	MC Brazil Downstream Trading 7.25% 30/6/2031*	835,232	0.01
USD 512,813	Prodigy Finance CM2021-1 7.929% 25/7/2051	508,566	0.01	USD 629,996	MC Brazil Downstream Trading 7.25% 30/6/2031	409,145	0.00
USD 298,886	Prodigy Finance CM2021-1 9.179% 25/7/2051	297,426	0.00	USD 573,000	MHP Lux 6.25% 19/9/2029	317,665	0.00
USD 442,484	Prodigy Finance CM2021-1 11.329% 25/7/2051	444,580	0.00	USD 400,000	MHP Lux 6.95% 3/4/2026	234,272	0.00
EUR 250,000	Voya Euro CLO II 5.333% 15/7/2035	263,215	0.00	USD 1,174,500	Millicom International Cellular 5.125% 15/1/2028*	1,057,784	0.01
		4,773,312	0.03	USD 1,438,000	Puma International Financing 5% 24/1/2026	1,324,125	0.01
				USD 202,000	Puma International Financing 5.125% 6/10/2024	200,180	0.00
				EUR 5,376,000	Sani/ikos Finacial 1 5.625% 15/12/2026	5,381,188	0.04
						48,707,647	0.34
	曼島				馬來西亞		
USD 1,469,000	AngloGold Ashanti 3.75% 1/10/2030	1,221,914	0.01	USD 600,000	CIMB Bank 2.125% 20/7/2027	536,358	0.00
USD 1,070,000	Gohl Capital 4.25% 24/1/2027	997,079	0.01	USD 730,000	Dua Capital 2.78% 11/5/2031	616,857	0.00
		2,218,993	0.02	USD 885,000	Khazanah Capital 4.876% 1/6/2033	863,149	0.01
	以色列			USD 895,000	Khazanah Global Sukuk 4.687% 1/6/2028	881,526	0.01
USD 730,000	Bank Leumi Le-Israel 7.129% 18/7/2033	722,609	0.00	USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028	784,552	0.01
USD 1,641,000	Energian Israel Finance 8.5% 30/9/2033*	1,663,563	0.01			3,682,442	0.03
USD 1,303,000	Leviathan Bond 6.75% 30/6/2030*	1,223,478	0.01		模里西斯		
		3,609,650	0.02	USD 223,000	CA Magnum 5.375% 31/10/2026	200,308	0.00
	義大利			USD 630,000	Diamond II 7.95% 28/7/2026	620,643	0.00
EUR 13,130,000	Azzurra Aeroporti 2.125% 30/5/2024	13,882,004	0.09	USD 360,000	HTA 7% 18/12/2025	341,647	0.00
EUR 2,005,000	Castor 6% 15/2/2029	1,871,891	0.01	USD 652,000	India Green Energy 5.375% 29/4/2024	642,220	0.01
EUR 6,400,000	Castor 8.776% 15/2/2029	6,567,512	0.05	USD 262,000	India Green Power 4% 22/2/2027	232,090	0.00
EUR 13,500,000	Forno d'Asolo 9.098% 30/4/2027	13,218,702	0.09			2,036,908	0.01
EUR 6,765,000	Marcolin 6.125% 15/11/2026	6,775,198	0.05		墨西哥		
EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	6,712,848	0.05	USD 815,000	Banco Mercantil del Norte 5.875% 24/1/2027	719,686	0.01
		49,028,155	0.34	USD 1,378,000	Braskem Idesa SAPI 6.99% 20/2/2032*	822,438	0.00
	日本			USD 1,722,000	Comision Federal de Electricidad 4.875% 15/1/2024	1,711,728	0.01
EUR 1,737,000	Nissan Motor 2.652% 17/3/2026*	1,789,748	0.01	MXN 2,613,200,000	Mexican Bonos 5.75% 5/3/2026	141,314,742	0.98
USD 1,505,000	Rakuten 10.25% 30/11/2024*	1,519,952	0.01	MXN 645,539,900	Mexican Bonos 7.5% 26/5/2033	34,107,684	0.24
EUR 2,758,000	Takeda Pharmaceutical 2.25% 21/11/2026	2,850,272	0.02	MXN 891,090,700	Mexican Bonos 7.75% 29/5/2031	48,475,551	0.33
		6,159,972	0.04	MXN 3,074,136,800	Mexico Cetes 0% 30/5/2024	16,908,722	0.12
	澤西島			MXN 9,485,316,300	Mexico Cetes 0% 25/7/2024	51,399,968	0.36
USD 1,632,000	Aptiv / Aptiv 3.25% 1/3/2032	1,384,252	0.01	USD 2,175,000	Mexico Government International Bond 2.659% 24/5/2031	1,801,052	0.01
EUR 3,187,000	Kane Bidco 5% 15/2/2027	3,297,663	0.02	USD 1,601,000	Mexico Government International Bond 3.75% 11/1/2028	1,518,909	0.01
GBP 5,786,000	Kane Bidco 6.5% 15/2/2027	6,709,933	0.04	USD 305,000	Mexico Government International Bond 6.338% 4/5/2053*	304,085	0.00
		11,391,848	0.07				
	約旦						
USD 670,000	Jordan Government International Bond 4.95% 7/7/2025	654,205	0.00				
	盧森堡						
USD 570,000	Atento Luxco 1 8% 10/2/2026	5,700	0.00				
EUR 4,738,000	Becton Dickinson Euro Finance 3.553% 13/9/2029	5,065,814	0.04				

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USD 310,000	Mexico Government International Bond 6.35% 9/2/2035	321,965	0.00	USD 1,644,000	Trivium Packaging Finance 5.5% 15/8/2026	1,553,781	0.01
EUR 343,000	Petroleos Mexicanos 3.75% 21/2/2024	366,859	0.00	GBP 400,000	Volkswagen Financial Services 1.875% 3/12/2024	480,422	0.00
USD 792,000	Petroleos Mexicanos 4.25% 15/1/2025*	749,553	0.01	GBP 400,000	Volkswagen Financial Services 4.25% 9/10/2025	486,991	0.01
USD 1,957,000	Petroleos Mexicanos 5.95% 28/1/2031	1,417,944	0.01	EUR 25,365,000	Ziggo 2.875% 15/1/2030*	22,806,623	0.16
USD 1,631,000	Petroleos Mexicanos 6.5% 13/3/2027*	1,432,671	0.01			95,051,531	0.66
USD 2,251,000	Petroleos Mexicanos 6.7% 16/2/2032	1,704,232	0.01		奈及利亞		
USD 1,747,000	Petroleos Mexicanos 8.75% 2/6/2029*	1,563,146	0.01	USD 1,575,000	Nigeria Government International Bond 7.625% 28/11/2047*	1,081,789	0.01
USD 1,205,000	Trust Fibra Uno 4.869% 15/1/2030	1,052,893	0.01	USD 1,050,000	Nigeria Government International Bond 8.375% 24/3/2029	925,323	0.00
		307,693,828	2.13			2,007,112	0.01
	摩洛哥				阿曼		
USD 758,000	Morocco Government International Bond 5.95% 8/3/2028	759,069	0.01	USD 1,631,000	Oman Government International Bond 6.5% 8/3/2047*	1,535,203	0.01
	荷蘭			USD 1,957,000	Oman Government International Bond 6.75% 17/1/2048*	1,892,488	0.01
USD 590,000	Braskem Netherlands Finance 7.25% 13/2/2033*	561,392	0.00	USD 781,000	Oman Sovereign Sukuk 4.397% 1/6/2024*	769,101	0.01
USD 652,000	Braskem Netherlands Finance 8.5% 23/1/2081	652,688	0.00	USD 652,000	OQ SAOC 5.125% 6/5/2028	624,427	0.00
GBP 900,000	Cooperatieve Rabobank 1.875% 12/7/2028*	981,725	0.00			4,821,219	0.03
EUR 6,550,000	Dufry One 2.5% 15/10/2024*	6,964,619	0.05		巴拿馬		
USD 1,210,000	Embraer Netherlands Finance 7% 28/7/2030	1,225,367	0.01	USD 652,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	489,313	0.00
USD 470,000	Greenko Dutch 3.85% 29/3/2026*	425,453	0.00	USD 2,115,000	Panama Government International Bond 3.16% 23/1/2030*	1,840,610	0.01
EUR 2,800,000	ING Groep 2.125% 23/5/2026	2,926,965	0.02	USD 794,000	Panama Government International Bond 3.875% 17/3/2028	747,539	0.01
GBP 900,000	ING Groep 3% 18/2/2026	1,060,434	0.01	USD 1,802,000	Panama Government International Bond 6.4% 14/2/2035	1,850,490	0.01
USD 829,000	MEGlobal 2.625% 28/4/2028*	732,152	0.01	USD 1,445,000	Panama Government International Bond 6.853% 28/3/2054	1,472,166	0.01
USD 934,000	MEGlobal 2.625% 28/4/2028*	824,885	0.01			6,400,118	0.04
USD 862,000	MEGlobal 4.25% 3/11/2026	827,934	0.01		巴拉圭		
EUR 2,863,000	Mercedes-Benz International Finance 1.375% 26/6/2026*	2,935,985	0.02	USD 1,381,000	Paraguay Government International Bond 5.6% 13/3/2048	1,186,804	0.01
USD 652,000	Metinvest 7.65% 1/10/2027	406,027	0.00		秘魯		
USD 840,000	Minejesa Capital 4.625% 10/8/2030*	761,548	0.01	USD 1,732,000	Financiera de Desarrollo 4.75% 15/7/2025*	1,698,685	0.01
USD 1,632,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,431,770	0.01	USD 3,061,000	Peruvian Government International Bond 1.862% 1/12/2032*	2,311,361	0.02
USD 3,738,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	3,596,405	0.02	USD 1,606,000	Peruvian Government International Bond 2.783% 23/1/2031	1,363,486	0.01
USD 2,992,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	2,843,926	0.02			5,373,532	0.04
EUR 6,048,000	Sigma Holdco 5.75% 15/5/2026*	5,669,351	0.04		菲律賓		
EUR 1,656,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	1,545,728	0.01	USD 800,000	Philippine Government International Bond 2.65% 10/12/2045	519,192	0.00
EUR 23,281,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	23,152,926	0.16	USD 756,000	Rizal Commercial Banking 6.5% 27/8/2025	692,526	0.00
EUR 5,532,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	6,161,118	0.04			1,211,718	0.00
EUR 2,893,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	3,292,718	0.02				
USD 700,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	742,598	0.01				

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 920,000	波蘭 Republic of Poland Government International Bond 4.25% 14/2/2043	975,706	0.01	ZAR 518,166,988	Republic of South Africa Government Bond 10.5% 21/12/2026	28,854,860	0.20
USD 692,000	波蘭 Republic of Poland Government International Bond 4.875% 4/10/2033*	671,887	0.00	USD 1,419,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	1,252,225	0.01
USD 1,058,000	波蘭 Republic of Poland Government International Bond 5.5% 4/4/2053	1,031,116	0.01	USD 2,265,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,506,769	0.01
		2,678,709	0.02	USD 1,370,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	1,215,724	0.01
						72,280,253	0.50
EUR 1,044,000	羅馬尼亞 Romanian Government International Bond 2.124% 16/7/2031*	862,906	0.01	韓國			
EUR 1,880,000	羅馬尼亞 Romanian Government International Bond 2.5% 8/2/2030	1,707,614	0.01	USD 1,410,000	GS Caltex 5.375% 7/8/2028	1,399,947	0.01
EUR 1,787,000	羅馬尼亞 Romanian Government International Bond 2.875% 11/3/2029*	1,711,144	0.01	USD 200,000	Korea National Oil 4.75% 3/4/2026*	196,756	0.00
USD 1,722,000	羅馬尼亞 Romanian Government International Bond 5.25% 25/11/2027	1,692,330	0.01	USD 200,000	Korea National Oil 4.875% 3/4/2028	197,562	0.00
		5,973,994	0.04	USD 730,000	LG Chem 2.375% 7/7/2031*	587,474	0.01
				USD 467,000	POSCO 5.625% 17/1/2026*	467,432	0.00
				USD 504,000	POSCO 5.75% 17/1/2028	507,684	0.00
				USD 200,000	POSCO 5.875% 17/1/2033	206,239	0.00
				USD 750,000	SK Hynix 2.375% 19/1/2031	581,539	0.01
				USD 1,900,000	SK Hynix 6.375% 17/1/2028	1,922,743	0.01
						6,067,376	0.04
USD 2,008,000	沙烏地阿拉伯 Saudi Government International Bond 4.5% 17/4/2030*	1,959,838	0.01	西班牙			
USD 1,523,000	沙烏地阿拉伯 Saudi Government International Bond 5% 18/1/2053*	1,356,041	0.01	USD 777,333	AI Candelaria Spain 7.5% 15/12/2028*	722,360	0.00
		3,315,879	0.02	GBP 3,100,000	Banco Santander 3.125% 6/10/2026	3,636,338	0.03
				EUR 2,700,000	Banco Santander 3.625% 27/9/2026	2,894,917	0.02
USD 1,022,000	塞內加爾 Senegal Government International Bond 6.25% 23/5/2033*	838,357	0.01	EUR 188,861,000	Spain Government Bond 2.55% 31/10/2032	191,276,710	1.32
				EUR 18,049,000	Spain Government Bond 2.9% 31/10/2046	16,497,879	0.12
				EUR 165,320,000	Spain Government Bond 3.15% 30/4/2033	174,903,280	1.21
				EUR 13,935,000	Spain Government Bond 3.45% 30/7/2066	13,211,390	0.09
				EUR 18,712,000	Spain Government Bond 3.9% 30/7/2039	20,361,384	0.14
				GBP 1,800,000	Telefonica Emisiones 5.375% 2/2/2026	2,252,801	0.02
						425,757,059	2.95
USD 250,000	新加坡 ABJA Investment 5.45% 24/1/2028	245,602	0.00	瑞典			
USD 500,000	BOC Aviation 3.5% 18/9/2027*	466,845	0.00	GBP 900,000	Swedbank 1.375% 8/12/2027	974,361	0.01
USD 745,000	Continuum Energy Aura 9.5% 24/2/2027	740,820	0.00	EUR 16,053,000	Verisure 3.25% 15/2/2027*	15,705,094	0.11
USD 500,000	DBS 3.3% 27/2/2025	474,533	0.00	EUR 1,603,000	Verisure 3.875% 15/7/2026	1,642,417	0.01
USD 836,784	LLPL Capital 6.875% 4/2/2039*	742,960	0.01	EUR 1,660,000	Verisure 7.125% 1/2/2028*	1,824,728	0.01
USD 1,882,000	Pfizer Investment Enterprises 4.75% 19/5/2033	1,853,839	0.01	EUR 3,262,000	Verisure 9.25% 15/10/2027	3,773,804	0.03
USD 656,000	Theta Capital 8.125% 22/1/2025	529,746	0.01	EUR 9,192,000	Verisure Midholding 5.25% 15/2/2029*	8,711,754	0.06
USD 200,000	TML 4.35% 9/6/2026	184,562	0.00			32,632,158	0.23
		5,238,907	0.03	瑞士			
ZAR 238,000,884	南非 Republic of South Africa Government Bond 8% 31/1/2030	11,365,670	0.08	USD 3,048,000	Credit Suisse 2.95% 9/4/2025	2,893,688	0.02
ZAR 24,577,105	Republic of South Africa Government Bond 8.25% 31/3/2032	1,111,333	0.01	USD 3,025,000	Credit Suisse 5% 9/7/2027	2,939,206	0.02
ZAR 99,876,273	Republic of South Africa Government Bond 8.75% 31/1/2044*	3,868,651	0.02	USD 2,777,000	Credit Suisse 7.95% 9/1/2025	2,831,047	0.02
ZAR 566,637,510	Republic of South Africa Government Bond 9% 31/1/2040*	23,105,021	0.16	EUR 5,840,000	UBS 0.65% 14/1/2028	5,607,684	0.04
						14,271,625	0.10
				泰國			
				USD 372,000	Bangkok Bank 3.733% 25/9/2034	316,390	0.00
				USD 500,000	Bangkok Bank 5% 23/9/2025*	473,500	0.00

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 550,000	GC Treasury Center 2.98% 18/3/2031	437,660	0.00	GBP 83,525,396	United Kingdom Gilt 0.5% 22/10/2061	31,308,473	0.22
USD 564,000	Kasikornbank 3.343% 2/10/2031	506,097	0.01	GBP 160,970,000	United Kingdom Gilt 1.25% 22/7/2027*	180,620,103	1.25
USD 262,000	Krung Thai Bank 4.4% 25/3/2026	238,420	0.00	USD 1,161,000	Vedanta Resources Finance II 8.95% 11/3/2025	761,558	0.01
USD 600,000	Minor International 2.7% 19/4/2026	547,770	0.01	USD 500,000	Vedanta Resources Finance II 13.875% 21/1/2024*	430,375	0.00
USD 201,000	Muang Thai Life Assurance 3.552% 27/1/2037	178,608	0.00	GBP 9,782,000	Virgin Media Secured Finance 5% 15/4/2027	11,327,539	0.08
		2,698,445	0.02			328,489,979	2.28
	烏克蘭				美國		
USD 2,397,000	Ukraine Government International Bond 7.253% 15/3/2035	649,132	0.01	USD 2,640,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	2,328,909	0.02
USD 978,000	Ukraine Government International Bond 7.75% 1/9/2025	317,850	0.00	EUR 2,771,000	AbbVie 1.375% 17/5/2024	2,950,299	0.02
USD 1,370,000	Ukraine Government International Bond 7.75% 1/9/2026	399,355	0.00	USD 9,155,000	AbbVie 2.6% 21/11/2024	8,827,840	0.06
USD 1,079,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	798,460	0.01	USD 988,959	AccessLex Institute 5.953% 25/5/2036	961,461	0.01
		2,164,797	0.02	USD 1,206,000	Affinity Interactive 6.875% 15/12/2027	1,070,637	0.01
	阿拉伯聯合大公國			USD 425,000	Alexander Funding Trust II 7.467% 31/7/2028	429,662	0.00
USD 341,000	Abu Dhabi National Energy 4.696% 24/4/2033	335,032	0.00	USD 1,769,000	Allegiant Travel 7.25% 15/8/2027	1,733,275	0.01
USD 1,002,000	MDGH GMTN RSC 4.375% 22/11/2033	947,391	0.01	USD 11,736,000	Allegiant Travel 8.5% 5/2/2024	11,762,054	0.08
		1,282,423	0.01	EUR 7,005,000	American Tower 0.45% 15/1/2027	6,679,904	0.05
	英國			USD 6,695,000	American Tower 5.25% 15/7/2028	6,590,216	0.05
EUR 3,106,000	Barclays 0.877% 28/1/2028	2,987,188	0.02	USD 1,632,000	Amgen 2% 15/1/2032	1,281,036	0.01
GBP 900,000	Barclays 3% 8/5/2026	1,043,698	0.01	USD 1,605,000	Amgen 2.3% 25/2/2031	1,325,714	0.01
GBP 900,000	Barclays 3.25% 12/2/2027	1,024,514	0.01	USD 4,943,000	Amgen 3.35% 22/2/2032	4,315,730	0.03
EUR 11,535,000	BCP V Modular Services Finance 6.75% 30/11/2029	9,316,675	0.07	USD 9,986,000	Amgen 5.15% 2/3/2028	9,968,629	0.07
GBP 8,806,000	BCP V Modular Services Finance II 6.125% 30/11/2028	9,181,507	0.06	GBP 900,000	Amgen 5.5% 7/12/2026*	1,135,152	0.01
GBP 1,643,000	BG Energy Capital 5.125% 1/12/2025	2,057,830	0.01	USD 970,000	Amkor Technology 6.625% 15/9/2027	970,940	0.01
GBP 4,935,000	Boparan Finance 7.625% 30/11/2025	4,214,036	0.03	EUR 9,782,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	8,815,156	0.06
EUR 3,586,000	BP Capital Markets 2.519% 7/4/2028	3,693,092	0.03	USD 5,690,000	AREIT 2022-CRE7 7.556% 17/6/2039	5,692,237	0.04
GBP 9,803,000	Deuce Finco 5.5% 15/6/2027	10,694,543	0.07	USD 305,000	Arsenal AIC Parent 8% 1/10/2030	311,091	0.00
GBP 1,000,000	HSBC 1.75% 24/7/2027	1,114,570	0.01	GBP 1,770,000	AT&T 2.9% 4/12/2026	2,032,327	0.01
EUR 2,773,000	HSBC 3.019% 15/6/2027	2,895,567	0.02	GBP 900,000	AT&T 5.5% 15/3/2027*	1,112,370	0.01
EUR 3,233,000	INEOS Finance 3.375% 31/3/2026*	3,316,936	0.02	USD 842,000	Azul Investments 5.875% 26/10/2024	774,640	0.01
EUR 3,111,000	INEOS Finance 6.625% 15/5/2028*	3,350,844	0.02	USD 756,000	Azul Secured Finance 11.93% 28/8/2028*	752,866	0.01
USD 6,536,000	INEOS Finance 6.75% 15/5/2028*	6,248,216	0.05	USD 460,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	409,741	0.00
GBP 900,000	Infoma 3.125% 5/7/2026	1,051,949	0.00	USD 1,210,000	BANK 2017-BNK9 3.538% 15/11/2054	1,112,828	0.01
GBP 4,843,000	Inspired Entertainment Financing 7.875% 1/6/2026	5,858,175	0.04	USD 783,000	Bank of America 1.898% 23/7/2031	618,706	0.00
GBP 1,800,000	Lloyds Banking 2.25% 16/10/2024	2,186,590	0.01	USD 2,317,000	Bank of America 1.922% 24/10/2031	1,816,090	0.01
GBP 5,895,000	Marks & Spencer 3.75% 19/5/2026*	6,925,115	0.05	EUR 2,844,000	Bank of America 1.949% 27/10/2026	2,939,246	0.02
EUR 4,020,000	National Grid 0.163% 20/1/2028*	3,706,789	0.02	USD 3,641,000	Bank of America 2.496% 13/2/2031	3,028,660	0.02
GBP 900,000	NatWest 2.875% 19/9/2026	1,054,898	0.01	USD 2,552,000	Bank of America 2.592% 29/4/2031	2,124,558	0.01
GBP 900,000	NatWest 3.125% 28/3/2027	1,045,274	0.01	USD 189,655	Bayview Commercial Asset Trust 2005-3 6.129% 25/11/2035	173,068	0.00
GBP 18,068,000	Punch Finance 6.125% 30/6/2026*	20,010,909	0.14				
GBP 900,000	Santander UK 3.625% 14/1/2026	1,063,016	0.01				

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404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 209,101	Bayview Commercial Asset Trust 2006-3 5.769% 25/10/2036	194,651	0.00	USD 593,946	DBGS 2018-BIOD Mortgage Trust 6.409% 15/5/2035	592,015	0.00
USD 2,951,000	BBCMS 2018-TALL Mortgage Trust 6.629% 15/3/2037	2,252,295	0.02	USD 1,200,964	DBGS 2018-BIOD Mortgage Trust 6.906% 15/5/2035	1,178,059	0.01
EUR 2,217,000	Becton Dickinson 0.034% 13/8/2025*	2,232,814	0.02	USD 5,354,649	DBGS 2018-BIOD Mortgage Trust 7.606% 15/5/2035	5,219,043	0.04
USD 3,692,000	Becton Dickinson 3.7% 6/6/2027	3,493,155	0.02	USD 1,341,475	DBWF 2018-GLKS Mortgage Trust 6.811% 19/12/2030	1,330,248	0.01
USD 610,912	BHMS 2018-ATLS 6.857% 15/7/2035	600,449	0.00	USD 1,010,000	DBWF 2018-GLKS Mortgage Trust 7.211% 19/12/2030	999,874	0.01
USD 1,715,558	BHMS 2018-ATLS 7.507% 15/7/2035	1,648,765	0.01	USD 2,204,000	Dell International / EMC 4% 15/7/2024	2,171,451	0.01
USD 2,648,000	Big River Steel / BRS Finance 6.625% 31/1/2029	2,636,468	0.02	USD 2,884,000	Dell International / EMC 5.25% 1/2/2028	2,874,596	0.02
USD 4,247,000	Broadcom 1.95% 15/2/2028	3,682,664	0.03	USD 3,327,000	DISH Network 0% 15/12/2025	2,158,859	0.02
USD 1,870,000	Broadcom 2.45% 15/2/2031	1,508,360	0.01	EUR 2,798,000	Duke Energy 3.1% 15/6/2028	2,888,106	0.02
USD 1,605,000	Broadcom 4.15% 15/11/2030	1,467,767	0.01	USD 3,652,000	Earthstone Energy 8% 15/4/2027*	3,728,345	0.03
USD 2,289,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	2,173,310	0.01	USD 8,288,000	Elevance Health 3.65% 1/12/2027	7,813,173	0.05
USD 2,281,200	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,058,903	0.01	USD 2,968,000	Elevance Health 4.9% 8/2/2026	2,927,326	0.02
USD 5,393,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028	5,373,358	0.04	USD 2,034,000	Emerald Debt Merger Sub 6.625% 15/12/2030	2,001,582	0.01
USD 860,545	CAMB Commercial Mortgage Trust 2019-LIFE 7.575% 15/12/2037	849,869	0.01	USD 655,000	EQM Midstream Partners 7.5% 1/6/2027	661,357	0.00
USD 1,986,000	Carrols Restaurant 5.875% 1/7/2029	1,710,939	0.01	USD 700,000	EQM Midstream Partners 7.5% 1/6/2030	718,691	0.00
USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	426,692	0.00	USD 3,245,000	Equinix 1% 15/9/2025	2,959,600	0.02
USD 1,661,000	CDI Escrow Issuer 5.75% 1/4/2030	1,552,099	0.01	USD 3,387,000	Equinix 1.55% 15/3/2028	2,858,997	0.02
USD 670,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	679,048	0.00	USD 2,335,000	Equinix 2.9% 18/11/2026	2,156,997	0.01
EUR 2,840,000	Citigroup 1.25% 6/7/2026	2,922,547	0.02	USD 11,876,000	EquipmentShare.com 9% 15/5/2028	11,812,530	0.08
GBP 1,372,000	Citigroup 1.75% 23/10/2026	1,538,160	0.01	USD 1,055,346	Fannie Mae-Aces 3.866% 25/9/2030	995,763	0.01
USD 2,148,000	Citigroup 2.561% 1/5/2032	1,730,854	0.01	EUR 2,958,000	Fidelity National Information Services 1.5% 21/5/2027	2,945,996	0.02
USD 3,264,000	Citigroup 2.572% 3/6/2031	2,697,681	0.02	USD 35,443,780	Freddie Mac Multifamily Structured Pass Through Certificates 0.941% 25/5/2029	1,220,241	0.01
USD 2,979,000	Citigroup 2.666% 29/1/2031	2,497,590	0.02	USD 31,539,450	Freddie Mac Multifamily Structured Pass Through Certificates 1.132% 25/10/2030	1,756,634	0.01
USD 802,000	Citigroup 3.98% 20/3/2030	737,209	0.01	USD 4,873,647	Freddie Mac Multifamily Structured Pass Through Certificates 1.528% 25/7/2030	360,140	0.00
USD 1,223,900	Citigroup CCommercial Mortgage Trust 2018-C6 4.412% 10/11/2051	1,154,155	0.01	USD 22,579,134	Freddie Mac Multifamily Structured Pass Through Certificates 1.644% 25/1/2030	1,723,621	0.01
USD 6,657,000	Civitas Resources 8.375% 1/7/2028	6,843,419	0.05	USD 9,628,434	Freddie Mac Multifamily Structured Pass Through Certificates 1.697% 25/4/2030	776,541	0.01
USD 3,330,000	Cloud Software 6.5% 31/3/2029	2,978,560	0.02	USD 5,508,048	Freddie Mac Multifamily Structured Pass Through Certificates 1.813% 25/4/2030	465,644	0.00
EUR 1,666,000	Comcast 0.25% 14/9/2029	1,481,746	0.01	USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 8.688% 25/1/2042	1,521,151	0.01
USD 2,220,256	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	2,154,477	0.02	USD 2,204,000	Freedom Mortgage 8.125% 15/11/2024	2,195,856	0.02
USD 1,270,000	Concentrix 6.6% 2/8/2028	1,243,544	0.01	USD 1,102,000	Freedom Mortgage 8.25% 15/4/2025	1,085,740	0.01
USD 2,580,000	Concentrix 6.65% 2/8/2026	2,581,773	0.02	USD 3,945,000	Frontier Communications 5.875% 15/10/2027*	3,594,929	0.02
EUR 8,101,000	Coty 3.875% 15/4/2026*	8,549,461	0.06				
USD 644,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	642,198	0.00				
USD 2,696,000	Crown Castle 2.9% 15/3/2027	2,473,245	0.02				
USD 402,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.798% 15/11/2048	362,059	0.00				
USD 4,695,000	CSC 5.25% 1/6/2024	4,459,794	0.03				
USD 5,958,000	CSC 5.5% 15/4/2027	5,141,846	0.04				
USD 771,000	DAE Funding 1.55% 1/8/2024	737,747	0.01				
USD 390,000	DAE Funding 2.625% 20/3/2025*	367,023	0.00				

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 5,945,000	Frontier Communications 8.625% 15/3/2031	5,708,053	0.04	USD 13,761,000	Mauser Packaging Solutions 7.875% 15/8/2026	13,535,747	0.09
USD 7,070,000	Frontier Communications 8.75% 15/5/2030	6,863,538	0.05	USD 1,752,000	Medline Borrower 3.875% 1/4/2029	1,526,813	0.01
USD 6,385,000	Frontier Florida 6.86% 1/2/2028	5,955,481	0.04	EUR 3,595,000	Morgan Stanley 1.342% 23/10/2026*	3,659,722	0.03
USD 3,810,000	Frontier North 6.73% 15/2/2028	3,475,349	0.02	USD 866,000	Morgan Stanley 2.239% 21/7/2032	681,292	0.00
USD 6,367,781	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	6,399,632	0.05	USD 327,000	Morgan Stanley 2.699% 22/1/2031	275,267	0.00
USD 254,000	Full House Resorts 8.25% 15/2/2028*	226,223	0.00	USD 4,538,000	Morgan Stanley 3.62% 17/4/2025*	4,468,347	0.03
USD 823,000	GCI 4.75% 15/10/2028	714,878	0.01	USD 6,196,000	Morgan Stanley Bank 4.754% 21/4/2026	6,108,558	0.04
USD 662,000	Gen Digital 6.75% 30/9/2027	662,350	0.00	USD 395,094	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.468% 15/5/2048	337,984	0.00
USD 4,602,000	Gen Digital 7.125% 30/9/2030	4,642,746	0.04	USD 2,057,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	1,920,011	0.01
EUR 4,691,000	General Mills 0.125% 15/11/2025	4,698,851	0.03	USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,121,315	0.01
EUR 3,663,000	General Mills 0.45% 15/1/2026	3,667,807	0.03	EUR 1,984,000	Nasdaq 4.5% 15/2/2032	2,190,158	0.02
USD 3,325,000	General Motors Financial 5.4% 6/4/2026	3,285,772	0.02	USD 3,024,000	Nationstar Mortgage 5.125% 15/12/2030	2,554,728	0.02
EUR 1,377,000	Global Payments 4.875% 17/3/2031	1,494,405	0.01	USD 3,475,000	Nationstar Mortgage 5.5% 15/8/2028	3,161,816	0.02
EUR 3,236,000	Goldman Sachs 0.25% 26/1/2028*	2,975,936	0.02	USD 428,000	Nationstar Mortgage 6% 15/1/2027	408,059	0.00
USD 3,244,000	Goldman Sachs 1.093% 9/12/2026	2,910,176	0.02	EUR 5,362,000	Netflix 3.625% 15/5/2027*	5,743,972	0.04
USD 3,264,000	Goldman Sachs 1.992% 27/1/2032	2,544,031	0.02	USD 2,974,000	Netflix 4.875% 15/4/2028	2,927,415	0.02
USD 2,407,000	Goldman Sachs 2.615% 22/4/2032	1,949,570	0.01	USD 1,384,000	New Home 8.25% 15/10/2027	1,325,533	0.01
GBP 900,000	Goldman Sachs 7.25% 10/4/2028*	1,187,029	0.01	USD 3,562,000	Northern States Power 4.5% 1/6/2052	3,079,680	0.02
USD 3,602,965	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	2,753,806	0.02	USD 2,805,000	NRG Energy 7% 15/3/2033	2,771,284	0.02
USD 11,074,000	GoTo 5.5% 1/9/2027	6,488,079	0.04	USD 1,968,000	Olympus Water US 7.125% 1/10/2027*	1,841,453	0.01
USD 667,000	GrafTech Global Enterprises 9.875% 15/12/2028	647,244	0.00	USD 11,580,000	Olympus Water US 9.75% 15/11/2028	11,675,442	0.08
USD 4,197,000	HCA 3.5% 1/9/2030	3,668,003	0.03	USD 2,070,000	Oncor Electric Delivery 4.1% 15/11/2048	1,698,321	0.01
USD 5,133,000	HCA 5.375% 1/2/2025	5,099,319	0.04	USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,878,754	0.04
USD 4,011,000	HCA 5.625% 1/9/2028	4,000,578	0.03	USD 4,065,000	Oracle 2.3% 25/3/2028	3,576,406	0.02
USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 3.076% 10/8/2038	449,649	0.00	USD 5,808,000	Oracle 2.875% 25/3/2031	4,908,741	0.04
USD 1,684,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	1,567,875	0.01	USD 2,571,000	Oracle 2.95% 1/4/2030	2,227,320	0.02
EUR 2,721,000	International Business Machines 3.375% 6/2/2027	2,920,202	0.02	USD 133,000	Pacific Gas and Electric 3.25% 16/2/2024	131,375	0.00
USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 8.055% 5/7/2033	651,596	0.00	USD 3,248,000	Pacific Gas and Electric 3.3% 1/12/2027	2,892,602	0.02
GBP 2,250,000	JPMorgan Chase 0.991% 28/4/2026	2,632,462	0.02	USD 1,265,000	Pacific Gas and Electric 6.1% 15/1/2029	1,249,732	0.01
EUR 2,960,000	JPMorgan Chase 1.09% 11/3/2027	2,974,253	0.02	USD 1,632,000	Pacific Gas and Electric 6.4% 15/6/2033	1,615,297	0.01
USD 3,264,000	JPMorgan Chase 1.764% 19/11/2031	2,555,470	0.02	USD 545,000	Palomino Funding Trust I 7.233% 17/5/2028	552,012	0.00
GBP 549,000	Kraft Heinz Foods 4.125% 1/7/2027	658,327	0.01	USD 3,600,000	Paramount Global 6.375% 30/3/2062	2,977,740	0.02
USD 1,333,000	Level 3 Financing 3.4% 1/3/2027	1,220,443	0.01	USD 2,957,000	Penske Truck Leasing / PTL Finance 5.75% 24/5/2026	2,935,157	0.02
USD 2,048,000	Lightning eMotors 7.5% 15/5/2024	921,600	0.01	USD 557,000	Periama 5.95% 19/4/2026*	531,244	0.00
USD 10,668,000	Lions Gate Capital 5.5% 15/4/2029	6,456,850	0.04	USD 8,963,000	Pitney Bowes 6.875% 15/3/2027*	6,797,539	0.05
USD 1,632,000	Lowe's 2.625% 1/4/2031	1,370,350	0.01	EUR 2,739,000	PPG Industries 1.875% 1/6/2025	2,866,646	0.02
USD 7,438,000	Lowe's 4.8% 1/4/2026	7,347,950	0.05	EUR 1,884,000	Procter & Gamble 4.875% 11/5/2027*	2,147,617	0.02
				USD 1,025,000	Prologis 2.25% 15/1/2032	823,230	0.01

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至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,357,000	Rain Carbon 12.25% 1/9/2029	1,403,125	0.01	USD 18,000,000	United States Treasury Bill 0% 3/10/2023*	17,915,146	0.12
USD 6,812,000	Rand Parent 8.5% 15/2/2030*	6,503,172	0.05	USD 50,000,000	United States Treasury Bill 0% 5/10/2023	49,750,352	0.34
USD 9,475,028	Ready Capital Mortgage Financing 2022-FL10 7.867% 25/10/2039	9,481,628	0.07	USD 118,000,000	United States Treasury Bill 0% 10/10/2023	117,325,680	0.81
USD 3,745,000	Regal Rexnord 6.05% 15/2/2026	3,726,594	0.03	USD 100,000,000	United States Treasury Bill 0% 12/10/2023	99,396,104	0.69
USD 4,173,000	RingCentral 8.5% 15/8/2030	4,116,936	0.03	USD 1,186,000	United States Treasury Bill 0% 14/11/2023	1,173,161	0.01
USD 5,325,000	Sabre GLBL 7.375% 1/9/2025	5,239,326	0.03	USD 18,591,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	18,560,540	0.13
USD 728,000	Sabre GLBL 9.25% 15/4/2025	717,893	0.00	USD 111,120,200	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024*,†	131,528,176	0.91
USD 3,656,000	Sabre GLBL 11.25% 15/12/2027	3,487,683	0.02	USD 178,516,800	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024*	230,262,646	1.59
USD 326,000	Sasol Financing USA 4.375% 18/9/2026	292,147	0.00	USD 61,108,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	57,608,859	0.40
USD 1,272,000	Sasol Financing USA 6.5% 27/9/2028*	1,154,664	0.02	USD 22,961,000	United States Treasury Note/ Bond 2.375% 15/2/2042*,†	17,077,244	0.12
USD 1,796,000	Sasol Financing USA 8.75% 3/5/2029*	1,762,325	0.01	USD 55,520,200	United States Treasury Note/ Bond 3.25% 15/5/2042†	47,402,539	0.33
USD 558,000	Service Properties Trust 4.35% 1/10/2024	537,279	0.00	USD 27,945,800	United States Treasury Note/ Bond 3.375% 15/8/2042†	24,253,898	0.17
USD 1,723,000	Service Properties Trust 4.5% 15/3/2025	1,633,856	0.01	USD 219,770,000	United States Treasury Note/ Bond 4% 30/6/2028*,†	216,894,103	1.50
USD 2,654,000	Service Properties Trust 7.5% 15/9/2025	2,635,240	0.02	USD 292,652,100	United States Treasury Note/ Bond 4% 31/7/2028*	290,525,801	2.01
USD 562,000	SierraCol Energy Andina 6% 15/6/2028	424,681	0.00	USD 43,135,600	United States Treasury Note/ Bond 4% 15/11/2052*,†	41,649,444	0.29
USD 860,000	SK Battery America 2.125% 26/1/2026	771,411	0.01	USD 4,006,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	3,992,792	0.03
USD 7,349,990	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	7,778,304	0.05	USD 2,381,000	USB Capital IX 6.59% 2/10/2023	1,794,226	0.01
USD 7,193,108	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	5,984,472	0.04	GBP 900,000	Verizon Communications 1.125% 3/11/2028*	903,057	0.01
USD 1,499,000	Southern California Edison 1.1% 1/4/2024	1,458,033	0.01	USD 7,003,000	Verizon Communications 2.55% 21/3/2031	5,762,606	0.04
USD 3,584,000	Southern California Edison 5.3% 1/3/2028	3,593,986	0.03	GBP 238,000	Verizon Communications 4.073% 18/6/2024	297,718	0.00
USD 6,575,000	Spirit AeroSystems 7.5% 15/4/2025*	6,497,468	0.04	EUR 2,587,000	Verizon Communications 4.25% 31/10/2030	2,835,561	0.02
USD 715,000	Spirit AeroSystems 9.375% 30/11/2029	744,729	0.01	USD 395,000	Viasat 5.625% 15/9/2025	373,062	0.00
USD 5,513,000	Sprint 7.875% 15/9/2023	5,509,334	0.04	USD 3,568,000	Viasat 5.625% 15/4/2027	3,188,731	0.02
USD 1,360,625	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	1,346,808	0.01	USD 1,550,000	Vistra Operations 5.125% 13/5/2025	1,510,824	0.01
USD 324,000	Steel Dynamics 5% 15/12/2026	317,887	0.00	USD 7,002,000	Vistra Operations 5.625% 15/2/2027	6,746,716	0.05
USD 526,000	Stem 0.5% 1/12/2028	321,148	0.00	USD 3,286,000	VMware 1.4% 15/8/2026	2,909,765	0.02
USD 4,256,000	Tenneco 8% 17/11/2028	3,502,092	0.02	USD 1,632,000	VMware 2.2% 15/8/2031	1,272,809	0.01
EUR 2,978,000	Thermo Fisher Scientific 1.375% 12/9/2028	2,902,688	0.02	USD 1,350,000	VNDO Trust 2016-350P 4.033% 10/1/2035	1,180,037	0.01
USD 3,787,000	T-Mobile USA 2.7% 15/3/2032	3,084,392	0.02	EUR 2,955,000	Wells Fargo 1.375% 26/10/2026	2,947,013	0.02
USD 2,434,000	T-Mobile USA 3.5% 15/4/2031	2,126,114	0.01	EUR 4,515,000	Wells Fargo 1.5% 24/5/2027	4,458,955	0.03
USD 2,579,000	T-Mobile USA 4.95% 15/3/2028	2,540,518	0.02	USD 5,938,000	Wells Fargo 4.808% 25/7/2028	5,758,568	0.04
USD 2,919,915	Topaz Solar Farms 5.75% 30/9/2039	2,763,685	0.02	USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,877,353	0.01
USD 217,000,000	United States Treasury Bill 0% 5/9/2023	216,873,958	1.50	USD 796,545	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	660,664	0.00
USD 94,000,000	United States Treasury Bill 0.00% 12/9/2023	93,849,532	0.65				
USD 50,000,000	United States Treasury Bill 0% 19/9/2023	49,868,219	0.34				
USD 116,000,000	United States Treasury Bill 0% 21/9/2023	115,660,055	0.80				
USD 72,000,000	United States Treasury Bill 0% 28/9/2023	71,714,542	0.50				

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,114,821	0.01	2,463	印度 Think & Learn Pvt**	1,860,851	0.01
USD 2,226,000	Welltower 4% 1/6/2025	2,157,191	0.01	3,482	Think & Learn Pvt**	2,630,727	0.02
USD 175,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	172,781	0.00			4,491,578	0.03
USD 9,250,000	Xerox 5% 15/8/2025	8,828,061	0.06	413,408	英國 10X Future Technologies**	7,955,180	0.06
		2,550,837,981	17.65				
USD 1,774,000	烏拉圭 Uruguay Government International Bond 5.75% 28/10/2034*	1,905,728	0.01	63,622	美國 Aiven**	5,370,333	0.04
總債券		5,376,205,649	37.18	21,376	Breeze Aviation**	6,730,234	0.05
商業票據				188,149	ByteDance**	32,679,567	0.23
USD 12,174,000	法國 Societe Generale 0% 6/3/2024	11,813,984	0.08	45,635	Caresyntax**	4,360,424	0.03
USD 33,182,000	德國 Bayer 0% 1/9/2023	33,171,944	0.23	6,574	Caresyntax**	526,906	0.00
USD 8,710,000	瑞士 UBS (London Branch) 0% 18/6/2024	8,307,701	0.06	5,179	Caresyntax (Wts 21/6/2033)**	494,802	0.00
USD 8,710,000	UBS (London Branch) 0% 25/6/2024	8,298,307	0.06	488,757	Databricks**	26,104,511	0.18
		16,606,008	0.12	136,950	Databricks**	7,314,499	0.05
美國				1,209,710	Deep Instinct**	8,528,455	0.06
USD 16,241,000	3M 0% 7/9/2023	16,221,958	0.11	82,654	Deep Instinct (Wts 20/9/2032)**	491,791	0.00
USD 31,041,000	AT&T 0% 19/12/2023	30,501,484	0.21	1,172,341	Deep Instinct Series D-4**	8,265,004	0.06
USD 5,475,000	AT&T 0% 20/12/2023	5,378,949	0.04	24,969	Epic Games**	16,342,710	0.11
USD 33,182,000	AT&T 0% 23/1/2024	32,416,289	0.22	941,683	eXo Imaging**	2,467,209	0.02
USD 42,335,000	AT&T 0% 21/2/2024	41,156,206	0.28	420,195	Fanatics**	30,527,167	0.21
USD 6,130,000	Enel Finance America 0% 6/9/2023	6,123,498	0.04	157,436	Farmer's Business Network**	3,838,290	0.03
USD 9,580,000	General Motors 0% 22/11/2024	9,354,040	0.06	23,814	Farmer's Business Network**	580,585	0.00
USD 7,052,000	General Motors 0% 25/11/2024	6,882,109	0.05	25,662	FLYR (Wts 31/12/2049)**	348,233	0.00
USD 10,895,000	General Motors Financial 0% 10/10/2023	10,824,124	0.08	235,953	GM Cruise**	4,990,406	0.03
USD 5,748,000	HSBC USA 0% 20/11/2023	5,675,048	0.04	144,403	Hawkeye 360 (Wts 7/7/2033)**	651,257	0.01
USD 5,750,000	HSBC USA 0% 24/6/2024	5,462,455	0.04	22,921	Hawkeye 360 ATM (Wts 7/7/2033)**	52,718	0.00
USD 9,025,000	HSBC USA 0% 1/7/2024	8,562,424	0.06	57,303	Hawkeye 360 MGR (Wts 7/7/2033)**	258,437	0.00
USD 8,630,000	HSBC USA 0% 12/8/2024	8,123,787	0.06	448,109	Hawkeye 360 Series D1**	4,041,943	0.03
		186,682,371	1.29	6,145,462	Included Health**	7,067,281	0.05
總商業票據		248,274,307	1.72	3,924,026	JumpCloud**	10,202,468	0.07
定期存單				258,097	JumpCloud**	671,052	0.00
USD 22,730,000	美國 Citibank (New York Branch) 5% 21/9/2023	22,721,561	0.16	216,912	Latch (Wts 4/6/2026)	-	0.00
定期存單總額		22,721,561	0.16	592,242	Lessen**	5,300,566	0.04
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		13,975,824,644	96.68	206,148	Lessen Series C**	1,845,025	0.01
其他可轉讓證券				760,471	Loadsmart**	8,502,066	0.06
普通股/優先股(股份)及認股權證				95,378	Loadsmart**	1,066,326	0.01
澳洲				107,909	Lookout**	280,563	0.00
9,488,465	Quintis Pty**	61	0.00	1,919,121	Lookout Series F**	8,827,957	0.06
開曼群島				231,287	Mountain Digital**	2,444,703	0.02
609	Marco Polo Investment**	-	0.00	561,098	Mythic**	6	0.00
				4,980	NCB Warrant**	-	0.00
				24,103	Neon Payments**	12,397,860	0.09
				652,238	NMC Health**	-	0.00
				750,669	Noodle**	3,903,479	0.03
				129,448	Psiquantum**	3,650,434	0.03
				261,161	Relativity Space**	4,147,237	0.03
				3,662	Salt Pay**	2,124,253	0.01
				134,315	SambaNova Systems**	10,660,582	0.07
				46,362	SambaNova Systems**	3,679,752	0.03
				167,805	Snorkel AI**	1,579,045	0.01
				46,853	Snorkel AI**	440,887	0.00
				337,227	Source Global**	9,557,013	0.06
				24,317	Source Global**	923,560	0.01
				1,121,246	Ursa Major Technologies**	3,576,775	0.02
				137,361	Ursa Major Technologies Series D**	454,665	0.00
				1,197,196	Verge Genomics**	7,733,886	0.05
				178,954	Versa Networks (Wts 7/10/2032)**	493,913	0.01
				1,451,933	Versa Networks Series E**	4,500,992	0.03
						280,997,827	1.94
						293,444,646	2.03

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

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

至 2023 年 8 月 31 日止之投資組合

持股量 說明		市場價值 (美金)	淨資產 %	持股量 說明		市場價值 (美金)	淨資產 %		
債券				美國					
USD 19,413,818	澳洲 Quintis Australia 7.5% 1/10/2026**	12,436,492	0.09	USD 2,090,000	美國 Calpine Escrow 0% 31/12/2049**	-	0.00		
USD 17,943,829	Quintis Australia 0% 1/10/2028**			2	0.00	USD 4,863,154	FLYR 10% 20/1/2027**	4,498,418	0.03
				USD 9,949,610	FLYR 8% 10/8/2027**	9,742,658	0.07		
				USD 15,179,097	Lessen 0% 5/1/2028**	14,230,403	0.10		
				USD 10,933,346	Pioneer Midco 10.5% 18/11/2030**	10,769,346	0.07		
CNY 103,700,000	開曼群島 Fresh Express Delivery 0% 18/10/2010**,**	-	0.00	總債券					
				60,277,800				0.42	
				其他可轉讓證券總額				353,722,446	2.45
USD 19,051,000	印度 REI Agro 5.5% 13/11/2014**,**	2	0.00	普通股 / 優先股 (股份) 總額				14,329,547,090	99.13
				其他淨資產				125,729,806	0.87
EUR 8,182,400	國際 Natra Foods 0% 13/10/2029**	8,600,479	0.06	淨資產總額 (美金)				14,455,276,896	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
AUD	342,358,442	USD	232,514,105	Barclays	20/9/2023	(10,620,251)
BRL	175,263,019	USD	35,364,071	Citigroup	14/9/2023	151,211
BRL	434,725,908	USD	86,981,714	Barclays	20/9/2023	1,024,965
CAD	136,011,631	USD	101,830,472	JP Morgan	20/9/2023	(1,269,158)
CHF	229,688,160	USD	254,959,207	HSBC Bank	20/9/2023	5,554,054
CNH	73,105,000	USD	10,347,781	Citigroup	14/9/2023	(294,270)
CNH	299,818,594	USD	42,310,321	Barclays	20/9/2023	(1,066,019)
CNH	256,565,678	USD	36,307,834	Bank of America	20/9/2023	(1,013,584)
CNH	148,095,000	USD	20,557,863	JP Morgan	14/9/2023	(191,614)
CNH	265,171,065	USD	36,721,814	JP Morgan	20/9/2023	(243,772)
CNH	264,904,600	USD	37,255,149	State Street	20/9/2023	(813,762)
COP	55,837,798,000	USD	13,742,424	Bank of America	14/9/2023	(189,595)
CZK	709,533,768	USD	32,408,359	HSBC Bank	14/9/2023	(421,019)
CZK	388,002,782	USD	18,129,421	UBS	14/9/2023	(637,403)
DKK	378,702,264	USD	54,969,062	BNP Paribas	20/9/2023	219,320
EUR	399,411,768	USD	431,643,898	Citigroup	20/9/2023	2,031,781
EUR	79,888,203	USD	88,182,008	JP Morgan	20/9/2023	(1,440,522)
EUR	18,390,000	USD	20,431,382	Citibank	14/9/2023	(469,577)
EUR	64,322,488	USD	70,881,401	HSBC Bank	20/9/2023	(1,040,948)
GBP	24,272,196	EUR	28,108,341	HSBC Bank	20/9/2023	251,248
GBP	37,645,271	USD	47,114,069	JP Morgan	20/9/2023	610,432
HUF	9,109,764,911	USD	25,836,708	JP Morgan	14/9/2023	98,690
HUF	5,520,114,152	USD	15,712,666	Goldman Sachs	20/9/2023	(16,472)
IDR	231,054,423,828	USD	15,449,462	Citigroup	20/9/2023	(281,610)
IDR	307,679,865,000	USD	20,525,675	JP Morgan	14/9/2023	(325,863)
INR	4,112,737,000	USD	49,648,400	Citigroup	14/9/2023	29,434
JPY	13,346,394,198	EUR	89,761,645	JP Morgan	20/9/2023	(5,910,989)
JPY	134,065,777,511	USD	974,591,472	UBS	20/9/2023	(54,953,698)
JPY	4,193,150,318	USD	29,848,204	JP Morgan	20/9/2023	(1,084,865)
KRW	74,148,133,571	USD	56,601,197	UBS	20/9/2023	(494,139)
KRW	13,344,080,000	USD	10,230,327	Citigroup	14/9/2023	(133,592)
MXN	518,410,474	USD	29,538,692	State Street	20/9/2023	1,352,084
MXN	1,378,410,156	USD	78,107,956	JP Morgan	20/9/2023	4,028,035
MXN	18,390,114	USD	1,049,614	Morgan Stanley	20/9/2023	46,207
MYR	36,803,160	USD	8,151,319	Barclays	14/9/2023	(213,900)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
NOK	741,622,471	CHF	62,231,601	Goldman Sachs	20/9/2023	(904,789)
NOK	108,370,078	USD	9,855,709	Deutsche Bank	14/9/2023	324,181
NZD	12,625,121	USD	7,713,696	JP Morgan	20/9/2023	(204,628)
PLN	61,210,000	USD	14,687,463	Bank of America	14/9/2023	164,427
PLN	94,943,874	USD	22,824,802	Barclays	20/9/2023	204,557
SGD	13,869,490	USD	10,329,617	JP Morgan	14/9/2023	(64,288)
SGD	37,493,709	USD	27,998,635	JP Morgan	20/9/2023	(240,579)
THB	894,222,200	USD	25,889,467	HSBC Bank	14/9/2023	(327,682)
THB	703,665,000	USD	20,410,185	Citigroup	14/9/2023	(295,573)
TWD	1,613,158,500	USD	52,520,218	State Street	20/9/2023	(1,857,572)
USD	130,737,035	HKD	1,020,337,188	UBS	20/9/2023	539,804
USD	24,992,725	CZK	551,019,440	Deutsche Bank	14/9/2023	151,558
USD	89,447,767	MXN	1,580,080,930	JP Morgan	14/9/2023	(4,803,498)
USD	24,692,737	ZAR	476,550,643	State Street	14/9/2023	(646,865)
USD	17,884,337	IDR	266,222,658,292	UBS	14/9/2023	406,275
USD	46,145,257	INR	3,819,835,139	Citigroup	20/9/2023	6,030
USD	1,836,244	EUR	1,696,498	State Street	14/9/2023	(5,254)
USD	19,874,482	SEK	213,859,133	Deutsche Bank	20/9/2023	255,486
USD	30,318,705	NOK	326,441,556	Deutsche Bank	20/9/2023	(351,852)
USD	66,244,835	CNH	470,298,580	BNP Paribas	20/9/2023	1,548,592
USD	475,818	EUR	438,375	Royal Bank of Canada	14/9/2023	(25)
USD	507,156	EUR	464,812	Citigroup	14/9/2023	2,616
USD	36,882,838	MXN	644,626,024	Goldman Sachs	20/9/2023	(1,528,804)
USD	44,323,303	ZAR	840,338,982	Citigroup	14/9/2023	(359,996)
USD	9,344,257	IDR	139,703,177,381	Morgan Stanley	14/9/2023	172,457
USD	180,773,545	AUD	262,728,302	Bank of America	20/9/2023	10,490,624
USD	94,361,190	BRL	460,831,743	Morgan Stanley	20/9/2023	1,069,599
USD	188,606,890	GBP	147,852,501	Deutsche Bank	20/9/2023	1,168,025
USD	1,088,863,677	EUR	992,660,030	Barclays	20/9/2023	11,047,381
USD	235,196,879	JPY	32,596,993,885	Morgan Stanley	20/9/2023	11,594,499
USD	12,993,007	BRL	63,509,688	HSBC Bank	14/9/2023	123,409
USD	7,511,759	ZAR	139,081,633	Société Générale	20/9/2023	120,288
USD	88,110,110	MXN	1,543,431,583	Citigroup	20/9/2023	(3,859,093)
USD	37,095,897	BRL	178,485,713	Goldman Sachs	20/9/2023	962,935
USD	103,865,023	EUR	93,746,426	JP Morgan	20/9/2023	2,076,472
USD	10,274,039	SGD	13,869,490	Citigroup	14/9/2023	8,709
USD	46,227,632	INR	3,802,685,000	Barclays	14/9/2023	294,923
USD	36,887,003	JPY	5,257,264,790	Citigroup	20/9/2023	824,263
USD	66,240,699	GBP	51,538,539	JP Morgan	20/9/2023	903,114
USD	44,601,794	GBP	34,113,967	Citigroup	20/9/2023	1,354,077
USD	29,837,765	EUR	26,459,191	Bank of America	20/9/2023	1,108,748
USD	29,709,094	NOK	298,071,341	Bank of America	20/9/2023	1,704,038
USD	10,758,236	NOK	108,370,078	Barclays	14/9/2023	578,346
USD	103,950,587	MXN	1,771,422,798	HSBC Bank	20/9/2023	(1,604,039)
USD	33,034,625	CZK	725,472,783	Barclays	14/9/2023	328,720
USD	12,002,031	HUF	4,202,283,000	Bank of America	14/9/2023	38,178
USD	20,775,095	BRL	99,436,459	JP Morgan	14/9/2023	625,299
USD	373,946	EUR	336,528	Morgan Stanley	14/9/2023	8,655
ZAR	722,340,081	USD	38,508,579	Morgan Stanley	20/9/2023	(119,931)
ZAR	182,326,000	USD	10,121,575	HSBC Bank	14/9/2023	(426,764)
BRL	18,177,000	USD	3,714,747	Barclays	14/9/2023	(31,361)
CLP	4,873,925,000	USD	5,621,597	BNP Paribas	14/9/2023	75,997
CLP	3,229,345,000	USD	3,732,190	Barclays	14/9/2023	42,898
CLP	3,229,345,000	USD	3,741,132	JP Morgan	14/9/2023	33,957
COP	39,017,305,000	USD	8,889,794	BNP Paribas	17/5/2024	95,459
COP	30,779,837,000	USD	7,433,131	Citigroup	14/9/2023	37,685
COP	30,756,444,000	USD	7,402,095	BNP Paribas	29/9/2023	25,612
HUF	1,982,864,000	USD	5,615,747	Citigroup	14/9/2023	29,445

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貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
IDR	199,747,050,676	USD	13,027,265	Deutsche Bank	14/9/2023	86,537
INR	2,429,474,500	USD	29,281,361	JP Morgan	20/9/2023	63,905
INR	770,819,000	USD	9,333,079	BNP Paribas	14/9/2023	(22,341)
SEK	859,500,000	USD	79,036,883	UBS	20/9/2023	(188,125)
USD	29,960,488	IDR	455,597,560,240	Morgan Stanley	20/9/2023	52,226
USD	11,587,710	IDR	176,654,645,000	Citigroup	14/9/2023	(10,028)
USD	10,156,538	BRL	49,635,000	Goldman Sachs	14/9/2023	98,506
USD	13,420,500	PLN	54,854,000	JP Morgan	14/9/2023	110,820
USD	14,777,041	MXN	256,165,500	Citigroup	14/9/2023	(503,139)
USD	18,371,256	MXN	313,605,794	Barclays	14/9/2023	(335,219)
USD	17,101,040	CNH	123,974,000	Citigroup	14/9/2023	51,948
USD	10,165,124	EUR	9,290,000	Goldman Sachs	14/9/2023	81,102
USD	10,165,640	CNH	73,910,000	JP Morgan	14/9/2023	1,425
USD	10,024,761	COP	40,575,220,000	Citigroup	14/9/2023	176,431
USD	9,336,517	COP	39,017,305,000	BNP Paribas	17/10/2023	(38,803)
USD	5,692,755	THB	201,700,000	BNP Paribas	14/9/2023	(72,940)
USD	43,561,630	JPY	6,344,799,327	Royal Bank of Canada	20/9/2023	38,837
USD	25,989,992	BRL	129,040,545	Citigroup	14/9/2023	(158,773)
USD	49,847,229	JPY	7,250,608,449	Barclays	20/9/2023	110,946
ZAR	328,749,000	USD	17,427,248	Citigroup	14/9/2023	53,305
未實現淨減值						(35,217,796)
澳幣避險股份類別						
AUD	271,883,860	USD	177,066,646	BNY Mellon	15/9/2023	(881,761)
USD	6,292,130	AUD	9,758,716	BNY Mellon	15/9/2023	(31,641)
未實現淨減值						(913,402)
瑞士法郎避險股份類別						
CHF	27,663,274	USD	31,673,211	BNY Mellon	15/9/2023	(314,063)
USD	1,060,227	CHF	929,498	BNY Mellon	15/9/2023	6,551
未實現淨減值						(307,512)
離岸人民幣避險股份類別						
CNY	226,979,016	USD	31,442,335	BNY Mellon	15/9/2023	(226,095)
USD	3,648,668	CNY	26,360,827	BNY Mellon	15/9/2023	23,288
未實現淨減值						(202,807)
歐元避險股份類別						
EUR	1,687,048,350	USD	1,850,973,592	BNY Mellon	15/9/2023	(19,633,013)
USD	68,176,842	EUR	62,480,681	BNY Mellon	15/9/2023	352,424
未實現淨減值						(19,280,589)
英鎊避險股份類別						
GBP	114,920,136	USD	146,219,045	BNY Mellon	15/9/2023	(533,216)
USD	6,237,980	GBP	4,905,498	BNY Mellon	15/9/2023	19,212
未實現淨減值						(514,004)
港幣避險股份類別						
HKD	227,917,464	USD	29,197,710	BNY Mellon	15/9/2023	(121,974)
USD	5,094,268	HKD	39,915,123	BNY Mellon	15/9/2023	2,252
未實現淨減值						(119,722)
日圓避險股份類別						
JPY	3,384,849,727	USD	23,755,069	BNY Mellon	15/9/2023	(553,936)
USD	778,500	JPY	112,869,772	BNY Mellon	15/9/2023	4,869
未實現淨減值						(549,067)
波蘭幣避險股份類別						
PLN	38,315,487	USD	9,432,003	BNY Mellon	15/9/2023	(135,796)
USD	328,435	PLN	1,344,839	BNY Mellon	15/9/2023	2,145
未實現淨減值						(133,651)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
新加坡幣避險股份類別						
SGD	89,964,376	USD	66,832,427	BNY Mellon	15/9/2023	(243,278)
USD	2,296,124	SGD	3,110,614	BNY Mellon	15/9/2023	(6,259)
未實現淨減值						(249,537)
南非幣避險股份類別						
USD	158	ZAR	3,023	BNY Mellon	15/9/2023	(2)
ZAR	90,902	USD	4,821	BNY Mellon	15/9/2023	12
未實現淨增值						10
未實現淨減值總額 (美金曝險部位 - 美金 9,451,760,978)						(57,488,077)

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (美金)	未實現增值/ (減值) (美金)
2,019	EUR	Euro BOBL	2023 年 9 月	254,164,226	(175,284)
(69)	EUR	Euro BUXL	2023 年 9 月	9,990,978	206,617
(625)	EUR	Euro-BTP	2023 年 9 月	78,597,501	(212,801)
358	EUR	Euro-OAT	2023 年 9 月	49,603,891	(438,904)
536	JPY	Nikkei 225 Index	2023 年 9 月	119,775,330	915,213
(288)	JPY	Japanese 10 Year Bond (OSE)	2023 年 9 月	289,566,612	1,219,132
87	CAD	S&P/TSX 60 Index	2023 年 9 月	15,737,532	292,152
39	EUR	Dax Index	2023 年 9 月	16,988,615	(196,755)
92	EUR	EURO STOXX 50 Index	2023 年 9 月	4,328,975	(9,482)
(916)	GBP	FTSE 100 Index	2023 年 9 月	87,064,332	1,419,527
437	USD	MSCI Emerging Markets Index	2023 年 9 月	21,528,805	(475,497)
(1,561)	USD	NASDAQ 100 E-Mini Index	2023 年 9 月	485,986,130	(12,090,665)
(165)	USD	Russell 2000 E-Mini Index	2023 年 9 月	15,808,650	(246,675)
2,947	USD	S&P 500 E-Mini Index	2023 年 9 月	668,342,762	15,678,683
1,657	EUR	EURO STOXX Banks Index	2023 年 9 月	10,125,851	777,529
(85)	USD	US Long Bond (CBT)	2023 年 12 月	10,332,812	(107,588)
432	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	47,904,750	263,977
(153)	USD	US Ultra 10 Year Note	2023 年 12 月	17,745,609	(182,154)
(2,076)	USD	US Ultra Bond (CBT)	2023 年 12 月	268,777,125	(6,227,116)
514	GBP	Long Gilt	2023 年 12 月	62,114,368	521,055
(467)	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	49,877,789	(240,784)
合計				2,584,362,643	690,180

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 305,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(8,538)	7,910
CDS	USD 605,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(4,354)	24,255
CDS	USD 764,388	Fund receives default protection on General Electric; and pays Fixed 1%	Barclays	20/6/2027	(24,104)	(11,834)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	44,586	131,895
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(27,596)	(15,765)
CDS	USD 540,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	58,394	182,624
CDS	USD 990,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(49,119)	107,270

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至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 220,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	22,612	74,402
CDS	USD 320,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	30,620	108,221
CDS	USD 380,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(11,080)	27,114
CDS	USD 615,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(49,441)	66,637
CDS	USD 70,511,631	Fund receives default protection on CDX.NA.IG.37; and pays Fixed 1%	Goldman Sachs	20/12/2026	23,029	(1,080,643)
CDS	USD (15,189,391)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	583,922	503,805
CDS	USD (36,892,177)	Fund provides default protection on CDX.NA.IG.39.V1; and receives Fixed 1%	Goldman Sachs	20/12/2027	505,183	564,748
CDS	EUR (15,833,329)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	1,410,892	844,816
CDS	USD 4,340,000	Fund receives default protection on CDX.NA.HY.40.V1; and pays Fixed 5%	Goldman Sachs	20/6/2028	(88,346)	(128,413)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	44,537	131,895
CDS	USD 630,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(18,555)	44,952
CDS	USD 1,580,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	6,191	73,594
CDS	USD 342,657	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	2,002	15,960
CDS	USD 318,672	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	1,863	14,843
CDS	USD 3,260,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/6/2028	(88,844)	(16,574)
CDS	USD 3,255,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	JP Morgan	20/6/2028	(53,181)	(5,954)
CDS	EUR 9,900,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(450,892)	(110,929)
CDS	EUR 5,840,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(258,681)	(65,437)
CDS	USD 764,389	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(24,104)	(11,834)
CDS	USD 1,021,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(31,184)	(15,811)
CDS	USD 1,260,000	Fund receives default protection on Ford Motor; and pays Fixed 5%	Morgan Stanley	20/12/2027	(85,560)	(113,492)
CDS	USD 570,000	Fund receives default protection on Ford Motor; and pays Fixed 5%	Morgan Stanley	20/6/2028	(25,065)	(52,019)
CDS	USD (33,871,714)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Goldman Sachs	20/12/2024	(325,304)	312,769
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	15/8/2032	(255,712)	(255,712)
IRS	BRL 154,497,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(77,728)	(77,728)
IRS	BRL 22,044,207	Fund receives Fixed 11.5625%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	117,764	117,764
IRS	BRL 33,551,158	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	223,489	223,489
IRS	BRL 22,095,109	Fund receives Fixed 11.27%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	89,439	89,439
IRS	BRL 113,105,027	Fund receives Fixed 9.965%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(206,038)	(206,038)
IRS	BRL 701,231,454	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(23,854)	(23,854)
IRS	BRL 17,029,082	Fund receives Fixed 11.76%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	107,926	107,926
IRS	BRL 110,099,446	Fund receives Fixed 9.95%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(210,841)	(210,841)
IRS	BRL 165,268,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	1,313	1,313
IRS	KRW 27,526,486,255	Fund receives Fixed 3.3725%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	20/9/2026	(163,329)	(163,329)
IRS	KRW 27,526,486,256	Fund receives Fixed 3.384%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	20/9/2026	(156,561)	(156,561)

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	KRW 27,522,357,489	Fund receives Fixed 3.391%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	20/9/2026	(152,419)	(152,419)
IRS	ZAR 592,884,931	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.22%	Goldman Sachs	20/9/2026	(265,598)	(265,598)
IRS	BRL 141,437,775	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(292,061)	(292,061)
IRS	GBP 51,315,000	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	20/6/2028	83,902	83,902
IRS	EUR 60,014,000	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/1/2033	(1,066,070)	(1,066,070)
IRS	MXN 775,152,164	Fund receives Fixed 8.17%; and pays Floating MXN MXIBTIE 1 Month	Goldman Sachs	10/6/2033	(1,821,757)	(1,821,757)
IRS	USD 99,369,997	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Goldman Sachs	9/8/2033	(592,403)	(592,403)
IRS	ZAR 225,749,716	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	462,398	462,398
IRS	ZAR 112,874,858	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	231,595	231,595
IRS	ZAR 112,874,857	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	240,114	240,114
IRS	USD 13,573,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.613%	Goldman Sachs	2/5/2042	2,051,741	2,082,647
IRS	BRL 17,779,514	Fund receives Fixed 11.775%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	114,119	114,119
IRS	BRL 109,845,909	Fund receives Fixed 10.025%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(159,051)	(159,051)
IRS	BRL 31,266,700	Fund receives Fixed 11.83%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	209,958	209,958
IRS	BRL 109,964,132	Fund receives Fixed 9.99%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(183,201)	(183,201)
TRS	USD 15,259,000	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2023	(108,739)	(144,651)
TRS	USD 15,915,247	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2023	(122,742)	(139,106)
TRS	USD 166,890	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 75bps	JP Morgan	20/9/2023	(857,258)	(857,258)
TRS	USD 8,152,304	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/9/2023	72,909	91,905
TRS	USD 25,000,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2023	(33,727)	(58,008)
TRS	USD 10,000,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	Morgan Stanley	20/9/2023	15,346	37,968
總金額 (美金曝險部位 - 美金 1,116,503,228)					(1,617,193)	(1,122,104)

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

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
36,612,000	Put	OTC USD/INR	Citibank	USD 82	9/10/2023	(30,443)	45,893
145,392,721	Put	OTC EUR/USD	JP Morgan	EUR 1.099	25/9/2023	1,087,434	2,309,796
120,773,063	Put	OTC USD/MXN	Morgan Stanley	USD 16.6	12/9/2023	(364,840)	259,557
2,820,300	Put	OTC USD/EUR	Morgan Stanley	EUR 1.06	20/10/2023	488,060	957,535
80,640,000	Call	OTC USD/HKD	Morgan Stanley	USD 7.81	13/11/2023	38,344	187,206
1,992,995	Call	TOPIX Banks Index	BNP Paribas	JPY 239.439	10/11/2023	17,355	147,178
3,320,329	Call	TOPIX Banks Index	Goldman Sachs	JPY 239.3	10/11/2023	23,662	246,734
1,329,992	Call	TOPIX Banks Index	JP Morgan	JPY 239.43	10/11/2023	22,559	98,257
6,555	Call	NASDAQ 100 Index	UBS	USD 15,700	15/9/2023	(295,539)	907,303
416	Call	Advanced Micro Devices	Exchange Traded	USD 115	15/9/2023	(232,917)	42,432

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

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
697	Call	Advanced Micro Devices	Exchange Traded	USD 130	15/9/2023	(664,749)	5,925
358	Put	Air Transport Services	Exchange Traded	USD 15	15/9/2023	(9,800)	4,475
270	Put	Air Transport Services	Exchange Traded	USD 12.5	15/9/2023	(15,480)	5,400
330	Call	Albemarle	Exchange Traded	USD 220	15/9/2023	(195,402)	14,850
1,239	Call	Alibaba	Exchange Traded	USD 100	15/9/2023	(542,023)	89,827
564	Put	Ally Financial	Exchange Traded	USD 25	15/9/2023	(21,279)	7,050
1,496	Call	Alphabet	Exchange Traded	USD 125	15/9/2023	1,357,277	1,974,720
1,672	Call	Alphabet	Exchange Traded	USD 130	15/9/2023	819,083	1,417,020
1,330	Call	Amazon.com	Exchange Traded	USD 135	15/9/2023	(167,884)	615,125
1,384	Call	Amazon.com	Exchange Traded	USD 145	15/9/2023	(477,025)	86,500
1,842	Call	Apple	Exchange Traded	USD 195	15/9/2023	(839,453)	144,597
832	Call	Apple	Exchange Traded	USD 200	15/9/2023	(335,022)	22,880
1,958	Call	Apple	Exchange Traded	USD 205	15/9/2023	(520,297)	22,517
522	Call	Applied Materials	Exchange Traded	USD 140	15/9/2023	370,353	657,720
1,288	Call	Archer-Daniels-Midland	Exchange Traded	USD 82.5	15/9/2023	(170,311)	51,520
4,313	Call	Barclays	Exchange Traded	GBP 1.6	15/9/2023	(183,872)	13,668
493	Put	CrowdStrike	Exchange Traded	USD 140	15/9/2023	(260,664)	9,121
4,326	Call	Delta Air Lines	Exchange Traded	USD 50	15/9/2023	(578,512)	10,815
826	Call	Edwards Lifesciences	Exchange Traded	USD 85	15/9/2023	(223,524)	8,260
187	Call	Eli Lilly	Exchange Traded	USD 480	15/9/2023	1,039,008	1,314,610
245	Call	Eli Lilly	Exchange Traded	USD 460	15/9/2023	1,827,850	2,203,775
289	Call	First Solar	Exchange Traded	USD 220	15/9/2023	(231,651)	21,819
5,768	Call	Ford Motor	Exchange Traded	USD 16	15/9/2023	(295,331)	5,768
1,730	Call	General Motors	Exchange Traded	USD 40	15/9/2023	(263,730)	4,325
331	Call	Humana	Exchange Traded	USD 450	15/9/2023	520,995	830,810
83	Call	Humana	Exchange Traded	USD 460	15/9/2023	13,421	132,385
2,497	Call	JPMorgan Chase	Exchange Traded	USD 160	15/9/2023	(477,398)	8,740
1,728	Call	Las Vegas Sands	Exchange Traded	USD 60	15/9/2023	(438,069)	23,328
729	Call	Las Vegas Sands	Exchange Traded	USD 62.5	15/9/2023	(184,454)	4,739
4,031	Call	MGM Resorts International	Exchange Traded	USD 50	15/9/2023	(716,426)	18,140
671	Call	Microsoft	Exchange Traded	USD 360	15/9/2023	(696,624)	17,111
979	Call	Microsoft	Exchange Traded	USD 355	15/9/2023	(1,155,108)	39,649
1,252	Call	Microsoft	Exchange Traded	USD 365	15/9/2023	(1,266,208)	21,910
1,251	Call	NVIDIA	Exchange Traded	USD 430	15/9/2023	5,504,739	8,628,772
89	Call	NVIDIA	Exchange Traded	USD 480	15/9/2023	9,719	238,742
89	Call	NVIDIA	Exchange Traded	USD 485	15/9/2023	(60,039)	210,040
747	Call	NVIDIA	Exchange Traded	USD 500	15/9/2023	(730,569)	1,155,982
427	Call	NVIDIA	Exchange Traded	USD 470	15/9/2023	351,323	1,447,530
412	Put	Palo Alto Networks	Exchange Traded	USD 210	15/9/2023	(438,514)	4,944
2,503	Call	Pfizer	Exchange Traded	USD 40	15/9/2023	(399,802)	6,258
3,069	Call	Pfizer	Exchange Traded	USD 42.5	15/9/2023	(321,395)	4,604
522	Put	PG&E	Exchange Traded	USD 13	15/9/2023	(6,123)	2,088
633	Put	PG&E	Exchange Traded	USD 14	15/9/2023	(8,143)	1,583
159	Put	RingCentral	Exchange Traded	USD 25	15/9/2023	(4,926)	1,590
429	Call	Sabre	Exchange Traded	USD 5	15/9/2023	3,808	12,656
175	Call	Salesforce	Exchange Traded	USD 230	15/9/2023	(151,542)	56,437
175	Call	Salesforce	Exchange Traded	USD 240	15/9/2023	(133,680)	14,175
238	Put	Seagate Technology	Exchange Traded	USD 57.5	15/9/2023	(10,219)	714
233	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	15/9/2023	(32,499)	1,049
2,182	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	15/9/2023	(1,521,081)	94,917
378	Call	Starbucks	Exchange Traded	USD 105	15/9/2023	(96,551)	3,213
1,340	Put	Stellantis	Exchange Traded	USD 16	15/9/2023	(10,358)	10,050
565	Put	Stellantis	Exchange Traded	USD 17	15/9/2023	(10,017)	4,238
132	Call	Tesla	Exchange Traded	USD 275	15/9/2023	(121,885)	45,870
132	Call	Tesla	Exchange Traded	USD 280	15/9/2023	(199,949)	33,990
502	Call	Tesla	Exchange Traded	USD 290	15/9/2023	(881,627)	70,782
830	Call	Toll Brothers	Exchange Traded	USD 80	15/9/2023	(16,375)	251,075
2,773	Call	Uber Technologies	Exchange Traded	USD 50	15/9/2023	(551,076)	70,711
1,058	Call	UniCredit	Exchange Traded	EUR 23	15/9/2023	(226,886)	202,312

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

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
541	Call	United Rentals	Exchange Traded	USD 460	15/9/2023	116,650	1,311,925
319	Call	Valero Energy	Exchange Traded	USD 120	15/9/2023	136,459	319,000
1,661	Call	Valero Energy	Exchange Traded	USD 125	15/9/2023	377,364	971,685
1,294	Call	Valero Energy	Exchange Traded	USD 140	15/9/2023	(371,029)	39,467
149	Put	Viasat	Exchange Traded	USD 25	15/9/2023	(9,123)	2,608
80	Put	Viasat	Exchange Traded	USD 22.5	15/9/2023	(1,678)	800
729	Call	Vinci	Exchange Traded	EUR 110	15/9/2023	(161,384)	6,327
416	Call	Walt Disney	Exchange Traded	USD 90	15/9/2023	(114,698)	6,448
412	Put	Zscaler	Exchange Traded	USD 140	15/9/2023	(170,869)	184,370
565	Call	S&P 500 Index	Exchange Traded	USD 25	20/9/2023	(30,922)	7,628
82	Put	US Treasury 10 Year Note	Exchange Traded	USD 108.5	22/9/2023	(19,986)	8,328
1,641	Call	Advanced Micro Devices	Exchange Traded	USD 115	20/10/2023	118,595	635,887
8,706	Call	Alibaba	Exchange Traded	USD 110	20/10/2023	(1,599,554)	831,423
347	Put	Ally Financial	Exchange Traded	USD 23	20/10/2023	(8,851)	9,543
2,468	Call	Alphabet	Exchange Traded	USD 135	20/10/2023	438,786	1,789,300
985	Call	Amazon.com	Exchange Traded	USD 140	20/10/2023	98,766	480,187
1,974	Call	Amazon.com	Exchange Traded	USD 145	20/10/2023	(614,638)	573,447
987	Call	Apple	Exchange Traded	USD 180	20/10/2023	767,074	1,149,855
1,317	Call	Apple	Exchange Traded	USD 185	20/10/2023	620,011	1,056,892
829	Call	Bunge	Exchange Traded	USD 105	20/10/2023	607,502	978,220
2,468	Call	ConocoPhillips	Exchange Traded	USD 125	20/10/2023	(152,350)	445,474
313	Call	Equitrans Midstream	Exchange Traded	USD 12	20/10/2023	(11,340)	1,565
823	Put	Fortinet	Exchange Traded	USD 55	20/10/2023	(174,665)	49,380
2,496	Call	Freeport-McMoRan	Exchange Traded	USD 45	20/10/2023	(535,632)	142,272
2,007	Call	MGM Resorts International	Exchange Traded	USD 50	20/10/2023	(229,253)	61,213
2,823	Call	Micron Technology	Exchange Traded	USD 70	20/10/2023	655,572	1,171,545
492	Call	Microsoft	Exchange Traded	USD 345	20/10/2023	(12,580)	265,680
414	Call	Rockwell Automation	Exchange Traded	USD 320	20/10/2023	(20,543)	335,340
24,620	Call	SPDR Gold Shares	Exchange Traded	USD 180	20/10/2023	2,222,446	9,294,050
208	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 435	20/10/2023	(83,617)	64,376
2,588	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 463	20/10/2023	103,716	976,970
567	Put	Stellantis	Exchange Traded	USD 16	20/10/2023	(8,635)	8,505
2,479	Call	Uber Technologies	Exchange Traded	USD 50	20/10/2023	(211,267)	302,438
330	Call	UnitedHealth	Exchange Traded	USD 530	20/10/2023	(350,371)	84,315
1,409	Call	Amazon.com	Exchange Traded	USD 150	17/11/2023	37,047	602,347
106	Call	Broadcom	Exchange Traded	USD 900	17/11/2023	242,203	675,220
412	Call	Humana	Exchange Traded	USD 520	17/11/2023	(515,919)	206,000
8,478	Call	Kenvue	Exchange Traded	USD 25	17/11/2023	(167,313)	487,485
545	Call	Lennar	Exchange Traded	USD 135	17/11/2023	(271,788)	80,387
1,345	Call	T-Mobile US	Exchange Traded	USD 140	17/11/2023	48,599	662,412
1,120	Put	Ford Motor	Exchange Traded	USD 10	15/12/2023	1,423	20,720
416	Call	NVIDIA	Exchange Traded	USD 440	15/12/2023	1,796,193	3,565,120
569	Put	Stellantis	Exchange Traded	USD 14	15/12/2023	(8,097)	8,535
2,556	Call	Pfizer	Exchange Traded	USD 47	19/1/2024	(170,559)	24,282
4,258	Call	Pfizer	Exchange Traded	USD 50	19/1/2024	(169,872)	23,419
638	Call	Sabre	Exchange Traded	USD 6	19/1/2024	22,187	35,728
563	Call	Sabre	Exchange Traded	USD 7	19/1/2024	8,035	21,113
總金額 (美金曝險部位 - 美金 959,684,079)						(2,070,206)	57,564,543

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(145,392,721)	Put	OTC EUR/USD	JP Morgan	EUR 1.079	25/9/2023	(244,900)	(716,520)
(120,773,063)	Put	OTC USD/MXN	Morgan Stanley	USD 16.2	12/9/2023	168,888	(5,025)
(40,290,000)	Call	OTC EUR/USD	Morgan Stanley	EUR 1.11	20/10/2023	28,529	(81,795)
(1,992,995)	Call	TOPIX Banks Index	BNP Paribas	JPY 262.243	10/11/2023	16,407	(45,668)

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至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(3,320,329)	Call	TOPIX Banks Index	Goldman Sachs	JPY 262.09	10/11/2023	27,259	(76,743)
(1,329,992)	Call	TOPIX Banks Index	JP Morgan	JPY 262.232	10/11/2023	(4)	(30,493)
(660)	Put	Albemarle	Exchange Traded	USD 180	15/9/2023	191,414	(36,300)
(1,239)	Call	Alibaba	Exchange Traded	USD 115	15/9/2023	204,349	(9,293)
(2,994)	Call	Alphabet	Exchange Traded	USD 135	15/9/2023	(882,422)	(1,332,330)
(2,509)	Call	Alphabet	Exchange Traded	USD 140	15/9/2023	(96,089)	(421,512)
(2,660)	Call	Amazon.com	Exchange Traded	USD 150	15/9/2023	434,297	(51,870)
(1,938)	Call	Amazon.com	Exchange Traded	USD 160	15/9/2023	234,851	(6,783)
(1,449)	Put	Apple	Exchange Traded	USD 175	15/9/2023	119,209	(44,195)
(1,044)	Call	Applied Materials	Exchange Traded	USD 150	15/9/2023	(248,982)	(493,290)
(454)	Call	CF Industries	Exchange Traded	USD 90	15/9/2023	66,781	(4,540)
(493)	Call	CrowdStrike	Exchange Traded	USD 175	15/9/2023	123,675	(40,919)
(493)	Put	CrowdStrike	Exchange Traded	USD 120	15/9/2023	68,151	(740)
(4,326)	Call	Delta Air Lines	Exchange Traded	USD 55	15/9/2023	141,766	(4,326)
(245)	Call	Eli Lilly	Exchange Traded	USD 500	15/9/2023	(1,158,778)	(1,240,312)
(289)	Put	First Solar	Exchange Traded	USD 190	15/9/2023	(142,255)	(232,645)
(5,768)	Put	Ford Motor	Exchange Traded	USD 13	15/9/2023	(379,126)	(510,468)
(1,730)	Put	General Motors	Exchange Traded	USD 35	15/9/2023	(145,940)	(295,830)
(165)	Call	Humana	Exchange Traded	USD 490	15/9/2023	59,535	(30,938)
(2,497)	Call	JPMorgan Chase	Exchange Traded	USD 170	15/9/2023	90,711	(3,746)
(336)	Call	KLA	Exchange Traded	USD 550	15/9/2023	179,404	(23,520)
(1,728)	Put	Las Vegas Sands	Exchange Traded	USD 50	15/9/2023	106,523	(18,144)
(729)	Put	Las Vegas Sands	Exchange Traded	USD 55	15/9/2023	8,751	(73,264)
(4,031)	Put	MGM Resorts International	Exchange Traded	USD 41	15/9/2023	122,021	(62,480)
(825)	Call	Micron Technology	Exchange Traded	USD 80	15/9/2023	85,652	(4,538)
(1,095)	Call	Microsoft	Exchange Traded	USD 380	15/9/2023	529,796	(6,023)
(669)	Put	Microsoft	Exchange Traded	USD 300	15/9/2023	201,548	(21,074)
(671)	Put	Microsoft	Exchange Traded	USD 320	15/9/2023	193,281	(146,278)
(178)	Call	NVIDIA	Exchange Traded	USD 550	15/9/2023	125,892	(45,390)
(178)	Call	NVIDIA	Exchange Traded	USD 560	15/9/2023	171,055	(30,616)
(418)	Call	NVIDIA	Exchange Traded	USD 600	15/9/2023	324,442	(16,511)
(658)	Call	NVIDIA	Exchange Traded	USD 540	15/9/2023	458,467	(250,040)
(845)	Put	NVIDIA	Exchange Traded	USD 400	15/9/2023	1,067,097	(23,660)
(412)	Call	Palo Alto Networks	Exchange Traded	USD 260	15/9/2023	62,816	(22,866)
(412)	Put	Palo Alto Networks	Exchange Traded	USD 190	15/9/2023	173,914	(2,060)
(5,572)	Put	Pfizer	Exchange Traded	USD 35	15/9/2023	119,961	(108,654)
(350)	Call	Salesforce	Exchange Traded	USD 250	15/9/2023	149,621	(7,350)
(2,182)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	15/9/2023	623,393	(27,275)
(264)	Call	Tesla	Exchange Traded	USD 305	15/9/2023	133,222	(15,972)
(753)	Put	Tesla	Exchange Traded	USD 220	15/9/2023	234,385	(50,075)
(830)	Call	Toll Brothers	Exchange Traded	USD 90	15/9/2023	29,026	(12,450)
(499)	Put	Toll Brothers	Exchange Traded	USD 70	15/9/2023	56,771	(4,491)
(2,773)	Put	Uber Technologies	Exchange Traded	USD 42.5	15/9/2023	297,460	(37,436)
(1,058)	Put	UniCredit	Exchange Traded	EUR 20	15/9/2023	212,326	(22,670)
(637)	Call	Valero Energy	Exchange Traded	USD 130	15/9/2023	341,918	(172,627)
(729)	Put	Vinci	Exchange Traded	EUR 100	15/9/2023	64,232	(32,428)
(831)	Call	Walt Disney	Exchange Traded	USD 95	15/9/2023	115,871	(4,571)
(412)	Call	Zscaler	Exchange Traded	USD 175	15/9/2023	57,378	(102,382)
(412)	Put	Zscaler	Exchange Traded	USD 125	15/9/2023	96,930	(60,770)
(565)	Call	S&P 500 Index	Exchange Traded	USD 40	20/9/2023	9,475	(2,260)
(3,282)	Call	Advanced Micro Devices	Exchange Traded	USD 130	20/10/2023	(35,219)	(346,251)
(820)	Put	Advanced Micro Devices	Exchange Traded	USD 95	20/10/2023	147,540	(149,240)
(8,706)	Call	Alibaba	Exchange Traded	USD 130	20/10/2023	415,880	(174,120)
(2,468)	Call	Alphabet	Exchange Traded	USD 145	20/10/2023	(116,568)	(624,404)
(2,468)	Put	Alphabet	Exchange Traded	USD 115	20/10/2023	227,720	(87,614)
(1,969)	Call	Amazon.com	Exchange Traded	USD 155	20/10/2023	(24,082)	(169,334)
(1,974)	Call	Amazon.com	Exchange Traded	USD 160	20/10/2023	258,981	(87,843)
(2,430)	Put	Amazon.com	Exchange Traded	USD 120	20/10/2023	196,723	(184,680)
(1,641)	Call	Apple	Exchange Traded	USD 200	20/10/2023	(178,371)	(253,534)

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

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(1,895)	Put	Apple	Exchange Traded	USD 160	20/10/2023	246,837	(82,432)
(829)	Call	Bunge	Exchange Traded	USD 120	20/10/2023	(83,948)	(145,075)
(2,468)	Call	ConocoPhillips	Exchange Traded	USD 135	20/10/2023	79,641	(75,274)
(2,468)	Put	ConocoPhillips	Exchange Traded	USD 105	20/10/2023	282,015	(159,186)
(823)	Call	Fortinet	Exchange Traded	USD 70	20/10/2023	33,553	(28,805)
(823)	Put	Fortinet	Exchange Traded	USD 45	20/10/2023	27,792	(8,230)
(2,496)	Call	Freeport-McMoRan	Exchange Traded	USD 50	20/10/2023	226,448	(33,696)
(1,664)	Put	Freeport-McMoRan	Exchange Traded	USD 38	20/10/2023	(35,328)	(178,048)
(2,007)	Put	MGM Resorts International	Exchange Traded	USD 40	20/10/2023	(5,799)	(103,360)
(2,823)	Put	Micron Technology	Exchange Traded	USD 52.5	20/10/2023	193,101	(57,871)
(985)	Call	Microsoft	Exchange Traded	USD 370	20/10/2023	21,935	(124,602)
(246)	Put	Microsoft	Exchange Traded	USD 300	20/10/2023	49,266	(56,457)
(414)	Call	Rockwell Automation	Exchange Traded	USD 350	20/10/2023	22,917	(49,680)
(414)	Put	Rockwell Automation	Exchange Traded	USD 270	20/10/2023	56,851	(48,645)
(24,620)	Call	SPDR Gold Shares	Exchange Traded	USD 190	20/10/2023	(239,566)	(1,711,090)
(2,479)	Call	Uber Technologies	Exchange Traded	USD 57.5	20/10/2023	87,433	(40,904)
(2,479)	Put	Uber Technologies	Exchange Traded	USD 37.5	20/10/2023	55,206	(45,862)
(330)	Call	UnitedHealth	Exchange Traded	USD 560	20/10/2023	128,293	(17,820)
(330)	Put	UnitedHealth	Exchange Traded	USD 450	20/10/2023	(14,762)	(122,925)
(1,409)	Put	Amazon.com	Exchange Traded	USD 115	17/11/2023	96,348	(210,645)
(106)	Put	Broadcom	Exchange Traded	USD 760	17/11/2023	125,380	(98,580)
(412)	Call	Humana	Exchange Traded	USD 560	17/11/2023	194,779	(51,500)
(412)	Put	Humana	Exchange Traded	USD 440	17/11/2023	(77,141)	(327,540)
(8,478)	Put	Kenvue	Exchange Traded	USD 20	17/11/2023	40,403	(148,365)
(545)	Put	Lennar	Exchange Traded	USD 115	17/11/2023	(97,597)	(242,525)
(931)	Call	NextEra Energy	Exchange Traded	USD 82.5	17/11/2023	45,405	(9,310)
(931)	Put	NextEra Energy	Exchange Traded	USD 65	17/11/2023	(23,955)	(137,322)
(1,345)	Put	T-Mobile US	Exchange Traded	USD 115	17/11/2023	(40,964)	(175,522)
(416)	Call	NVIDIA	Exchange Traded	USD 530	15/12/2023	(884,933)	(1,649,440)
(416)	Put	NVIDIA	Exchange Traded	USD 310	15/12/2023	389,485	(71,344)
(461)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	(793,364)	(1,914,533)
總金額 (美金曝險部位 - 美金 366,058,609)						6,028,289	(17,327,764)

至 2023 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD 405,809,161	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 8/3/2024; and pays Floating USD SOFR annually from 8/9/2024	Morgan Stanley	6/9/2023	(2,982,308)	635,136
USD 205,910,683	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed semi-annually from 14/3/2024; and pays Floating USD SOFR annually from 14/9/2024	Citibank	12/9/2023	(1,347,871)	29,672
USD 61,700,555	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 15/3/2024; and pays Floating USD SOFR annually from 15/9/2024	Citibank	13/9/2023	(473,316)	6,714
USD 13,320,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	Goldman Sachs	20/9/2023	(30,063)	22,484
USD 12,290,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	BNP Paribas	20/9/2023	(38,492)	9,930
USD 13,305,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	Goldman Sachs	20/9/2023	(64,411)	8,102
USD 8,860,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Barclays	20/9/2023	(25,611)	10,095

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

至 2023 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD 56,250,298	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.81% Fixed semi-annually from 25/3/2024; and pays Floating USD SOFR annually from 25/9/2024	Morgan Stanley	21/9/2023	(1,050,129)	65
USD 24,511,164	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.8% Fixed semi-annually from 26/3/2024; and pays Floating USD SOFR annually from 26/9/2024	Morgan Stanley	22/9/2023	(607,829)	36
USD 113,325,463	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 23/4/2024; and pays Floating USD SOFR annually from 23/10/2024	Goldman Sachs	19/10/2023	(476,659)	20,085
USD 41,424,423	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/11/2024; and pays 3.65% Fixed semi-annually from 3/5/2024	Citibank	1/11/2023	223,130	768,474
USD 36,229,829	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(530,144)	27,102
USD 36,229,829	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(396,697)	13,387
USD 28,169,866	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(1,112,399)	49,225
總金額 (美金曝險部位 - 美金 343,272,013)				(8,912,799)	1,600,507

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD (205,910,683)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/9/2024; and pays 3.3% Fixed semi-annually from 14/3/2024	Citibank	12/9/2023	547,317	(406)
USD (61,700,555)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/9/2024; and pays 3.1% Fixed semi-annually from 15/3/2024	Citibank	13/9/2023	117,217	(14)
USD (13,305,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Goldman Sachs	20/9/2023	7,523	(2,788)
USD (8,860,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Barclays	20/9/2023	2,444	(2,429)
USD (96,857,671)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.93% Fixed semi-annually from 4/4/2024; and pays Floating USD SOFR annually from 4/10/2024	Goldman Sachs	2/10/2023	37,924	(669,137)
USD (135,424,226)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Goldman Sachs	13/10/2023	(2,564,638)	(3,966,279)
USD (302,911,482)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed semi-annually from 18/4/2024; and pays Floating USD SOFR annually from 18/10/2024	Goldman Sachs	16/10/2023	(2,983,327)	(3,839,052)
USD (272,119,467)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 19/4/2024; and pays Floating USD SOFR annually from 19/10/2024	Citibank	17/10/2023	(1,677,173)	(2,534,349)
USD (56,662,731)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed annually from 23/4/2024; and pays Floating USD SOFR annually from 23/10/2024	Goldman Sachs	19/10/2023	(94,925)	(295,133)
USD (113,325,463)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/10/2024; and pays 2.45% Fixed annually from 23/4/2024	Goldman Sachs	19/10/2023	306,057	(5,588)
USD (209,364,224)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed semi-annually from 30/4/2024; and pays Floating USD SOFR annually from 31/10/2024	Goldman Sachs	27/10/2023	401,050	(520,153)
USD (207,122,114)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Citibank	1/11/2023	151,893	(262,351)
USD (41,424,423)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Goldman Sachs	1/11/2023	322,737	(228,208)

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

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD (112,679,426)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	38,203	(345,693)
USD (281,698,657)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	967,759	(16,212)
USD (49,188,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	881,065	(14,156)
USD (49,188,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(377,517)	(1,336,682)
USD (103,523,246)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 9/7/2024; and pays Floating USD SOFR annually from 9/1/2025	Citibank	5/1/2024	231,417	(414,568)
USD (281,591,969)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 1/10/2024; and pays Floating USD SOFR annually from 1/4/2025	JP Morgan	27/3/2024	(1,847,122)	(4,750,335)
總金額 (美金曝險部位 - 美金 987,956,843)				(5,532,096)	(19,203,533)

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
澳洲			
(91,299)	Brambles	JP Morgan	(41,619)
(446,350)	Computershare	JP Morgan	(6,802)
(229,434)	Evolution Mining	JP Morgan	3,058
(30,204)	Fortescue Metals	JP Morgan	(187)
(46,896)	IDP Education	JP Morgan	(8,241)
(83,227)	IGO	JP Morgan	(24,478)
(136,330)	Lendlease	JP Morgan	48,230
(11,078)	Macquarie	JP Morgan	186
(57,949)	Mineral Resources	JP Morgan	(59,132)
(144,282)	Pilbara Minerals	JP Morgan	67,396
(91,341)	Santos	JP Morgan	17,424
(116,788)	Suncorp	JP Morgan	22,895
(14,684)	Woodside Energy	JP Morgan	17,985
			36,715
比利時			
(4,320)	D'ieteren	Citibank	3,815
(7,004)	D'ieteren	JP Morgan	67,801
			71,616
百慕達			
(6,891)	Arch Capital	Citibank	(15,780)
			(15,780)
巴西			
(298,858)	Alpargatas	JP Morgan	28,433
(89,414)	Banco BTG Pactual	JP Morgan	14,709
(365,537)	BRF	JP Morgan	53,352
(177,796)	Cia de Saneamento Basico do Estado de Sao Paulo SABESP	Citibank	44,306
(7,288,912)	Hapvida Participacoes e Investimentos	JP Morgan	895,160
(281,069)	Localiza Rent a Car	JP Morgan	207,733
(49,517)	Suzano	Citibank	(10,852)
			1,232,841

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
加拿大			
(17,699)	Brookfield Asset Management	Citibank	(35,900)
(20,141)	Cenovus Energy	JP Morgan	(7,834)
(25,893)	Great-West Lifeco	JP Morgan	32,350
(25,701)	Intact Financial	JP Morgan	115,450
(10,495)	Intact Financial	Citibank	(7,853)
(79,815)	Power of Canada	JP Morgan	51,852
(90,213)	Power of Canada	Citibank	(98,426)
(27,399)	Restaurant Brands International	Citibank	(25,370)
(19,471)	Restaurant Brands International	JP Morgan	77,634
			101,903
開曼群島			
(170,800)	Sands China	JP Morgan	60,681
			60,681
中國			
(2,100,000)	China Southern Airlines	JP Morgan	115,615
(407,279)	China Vanke	Citibank	3,613
(490,000)	Flat Glass	JP Morgan	134,070
(82,800)	Fuyao Glass Industry	JP Morgan	(5,103)
(6,000)	Fuyao Glass Industry	Citibank	220
(438,500)	Li Ning	JP Morgan	307,575
(100,000)	Li Ning	Citibank	3,044
(1,540,000)	PICC Property & Casualty	JP Morgan	(34,935)
(755,250)	Shandong Gold Mining	JP Morgan	(31,400)
(3,756,200)	Xiaomi	JP Morgan	(117,495)
(1,060,000)	Xiaomi	Citibank	(117,297)
(684,500)	XPeng	Citibank	(731,427)
(115,400)	XPeng	JP Morgan	(41,810)
(191,100)	Zhuzhou CRRC Times Electric	JP Morgan	27,597
(204,200)	Zhuzhou CRRC Times Electric	Citibank	(50,073)
(131,800)	ZTE	Citibank	2,963
			(534,843)

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

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
	丹麥		
(24,976)	Tryg	Citibank	(14,555)
			(14,555)
	芬蘭		
(102,710)	Metso	JP Morgan	(60,675)
(75,467)	Metso	Citibank	(37,177)
(86,377)	Nordea Bank	Citibank	(12,919)
			(110,771)
	法國		
(23,709)	Pernod Ricard	JP Morgan	353,762
(19,305)	Sartorius Stedim Biotech	JP Morgan	5,069
			358,831
	德國		
(35,363)	Delivery Hero	JP Morgan	142,653
(79,270)	HelloFresh	JP Morgan	(374,352)
(15,143)	HelloFresh	Citibank	(48,581)
(9,161)	HOCHTIEF	JP Morgan	(89,008)
(2,436)	Sartorius	Citibank	(71,539)
(12,313)	Sartorius	JP Morgan	(356,904)
(15,632)	Talanx	JP Morgan	(79,587)
(220,684)	Vonovia	Citibank	(588,567)
			(1,465,885)
	香港		
(469,500)	China Overseas Land & Investment	Citibank	(66,168)
(1,513,000)	Sino Biopharmaceutical	JP Morgan	26,001
			(40,167)
	愛爾蘭		
(19,125)	James Hardie Industries	JP Morgan	8,783
			8,783
	義大利		
(111,338)	Nexi	Citibank	(24,087)
(1,618,527)	Telecom Italia	JP Morgan	(52,900)
(11,238,558)	Telecom Italia	Citibank	(128,059)
			(205,046)
	日本		
(3,100)	Advantest	Citibank	22,069
(25,200)	Advantest	JP Morgan	788
(372,400)	ENEOS	Citibank	(60,750)
(24,300)	Fujitsu General	JP Morgan	35,373
(17,200)	Hitachi	Citibank	(38,351)
(8,900)	Lasertec	Citibank	(40,501)
(71,500)	MatsukiyoCocokara	Citibank	120,796
(131,900)	Mercari	JP Morgan	143,312
(24,200)	Mercari	Citibank	(35,669)
(37,100)	Mitsubishi Estate	Citibank	(27,164)
(32,100)	Mitsui Fudosan	JP Morgan	(23,576)
(12,500)	NEC	Citibank	(18,579)
(174,400)	Olympus	JP Morgan	470,248
(71,700)	Olympus	Citibank	(82,948)
(5,900)	Open House	Citibank	(7,095)
(43,500)	Park24	JP Morgan	3,390
(1,390,200)	Rakuten	JP Morgan	40,923
(87,800)	Recruit	Citibank	(207,227)
(10,900)	RENOVA	Citibank	(1,696)
(69,000)	RENOVA	JP Morgan	35,240
(62,100)	SBI	JP Morgan	37,825
(14,400)	Socionext	JP Morgan	(100,875)

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
(22,500)	SoftBank	JP Morgan	66,971
(17,200)	SoftBank	Citibank	14,314
(10,600)	Sony	Citibank	(4,970)
(42,400)	Square Enix	JP Morgan	48,311
(171,300)	SUMCO	Citibank	9,039
(51,700)	SUMCO	JP Morgan	23,339
(21,300)	Sumitomo	JP Morgan	4,231
(11,100)	TDK	Citibank	(21,317)
			405,451
	盧森堡		
(207,764)	InPost	JP Morgan	(75,859)
(27,818)	Reinet Investments	JP Morgan	25,833
			(50,026)
	馬來西亞		
(478,405)	Lynas Rare Earths	JP Morgan	(51,685)
			(51,685)
	墨西哥		
(5,809,371)	America Movil	Citibank	(118,662)
			(118,662)
	荷蘭		
(15,470)	Heineken	Citibank	(15,377)
(34,447)	Koninklijke Philips	JP Morgan	(79,071)
(126,191)	Koninklijke Philips	Citibank	(28,369)
			(122,817)
	挪威		
(3,245)	Aker	Citibank	(940)
(74,445)	Aker BP	Citibank	(17,317)
(13,485)	Nordic Semiconductor	JP Morgan	19,281
(32,981)	Nordic Semiconductor	Citibank	3,044
(26,598)	Salmar	Citibank	(112,252)
			(108,184)
	波蘭		
(24,945)	Bank Polska Kasa Opieki	JP Morgan	34,386
(39,578)	KGHM Polska Miedz	Citibank	(44,200)
(203)	LPP	Citibank	(58,361)
(45,166)	ORLEN	JP Morgan	80,474
			12,299
	新加坡		
(112,145)	Sea	JP Morgan	1,622,294
			1,622,294
	南非		
(45,055)	Sasol	JP Morgan	2,026
			2,026
	韓國		
(67,436)	Kakao	Citibank	2,506
(26,096)	Kakao	JP Morgan	76,966
(1,101)	LG Chem	Citibank	(13,244)
(7,016)	LG Electronics	JP Morgan	22,782
(17,159)	Lotte Energy Materials	JP Morgan	31,091
(757)	LS	JP Morgan	(161)
(3,407)	POSCO	JP Morgan	(34,783)
(15,943)	POSCO Future M	JP Morgan	(12,096)
(7,268)	SK	JP Morgan	46,228
(8,668)	SK Innovation	JP Morgan	82,179
(499)	SK Innovation	JP Morgan	(2,011)
			199,457

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

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
瑞典			
(51,148)	Electrolux	Citibank	20,991
(46,105)	EQT	Citibank	14,270
(30,449)	Essity	Citibank	(18,851)
(328,437)	Fastighets Balder	Citibank	(153,142)
(30,436)	Sagax	Citibank	(35,726)
(66,844)	Securitas	JP Morgan	(791)
			(173,249)
瑞士			
(37,620)	Bachem	JP Morgan	145,497
(3,759)	Cie Financiere Richemont	JP Morgan	24,885
(207,377)	SIG	Citibank	(371,694)
(9,925)	Straumann	Citibank	(16,103)
(7,583)	Tecan	JP Morgan	(142,558)
(142,889)	UBS	JP Morgan	(695,591)
			(1,055,564)
台灣			
(72,000)	Powerchip Semiconductor Manufacturing	JP Morgan	1,612
			1,612
英國			
(596,643)	Centrica	JP Morgan	(88,591)
(360,658)	Ocado	JP Morgan	(26,593)
(157,501)	Rentokil Initial	Citibank	(45,611)
			(160,795)
美國			
(11,026)	Aflac	Citibank	(20,839)
(20,669)	Air Transport Services	JP Morgan	21,082
(3,951)	Airbnb	JP Morgan	31,687
(1,114)	Align Technology	JP Morgan	(17,378)
(1,950)	Arista Networks	Citibank	(20,642)
(4,392)	Avery Dennison	JP Morgan	(28,601)
46,887	Banc of California	JP Morgan	35,301
(28,094)	Bank of America	JP Morgan	65,880
(21,750)	Bank of Hawaii	JP Morgan	33,930
(22,352)	BankUnited	JP Morgan	81,808
(16,262)	Banner	JP Morgan	65,698
(41,626)	Blackstone	Citibank	(311,427)
(9,276)	Block	JP Morgan	29,773
(104,819)	Boston Properties	JP Morgan	85,190
(3,983)	Brandywine Realty Trust	JP Morgan	(518)
(20,935)	Broadridge Financial Solutions	JP Morgan	(202,416)
(5,516)	Broadridge Financial Solutions	Citibank	(53,505)
(4,507)	Capital One Financial	JP Morgan	51,019
(27,820)	Celanese	Citibank	(235,620)
(6,579)	Celanese	JP Morgan	(9,327)
(28,326)	Charles River Laboratories International	JP Morgan	(121,634)
(5,975)	Charles River Laboratories International	Citibank	(59,631)
(31,216)	Charles Schwab	JP Morgan	181,365
(15,208)	Church & Dwight	Citibank	(52,163)
(27,516)	Church & Dwight	JP Morgan	(17,610)
(152,616)	Cloudflare	JP Morgan	158,721
(32,774)	Community Bank System	JP Morgan	215,653

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
(84,268)	Constellation Energy	Citibank	64,284
(5,482)	CoStar	JP Morgan	(1,590)
(9,685)	Crown Castle	JP Morgan	3,297
(4,652)	Darden Restaurants	JP Morgan	35,960
(5,261)	Discover Financial Services	Citibank	(8,944)
(15,159)	DXC Technology	JP Morgan	(1,946)
(2,671)	Enphase Energy	JP Morgan	15,170
(6,621)	EPAM Systems	JP Morgan	(94,873)
(7,805)	Equifax	Citibank	(130,344)
(5,802)	Equifax	JP Morgan	(54,771)
(28,956)	FB Financial	JP Morgan	110,033
(8,893)	Fiserv	JP Morgan	22,686
(3,627)	Ford Motor	Citibank	(1,016)
(24,993)	Frontier Communications Parent	JP Morgan	55,235
(83,006)	Gen Digital	Citibank	(8,076)
(3,638)	Generac	JP Morgan	(31,746)
(26,350)	Glacier Bancorp	JP Morgan	86,428
(34,972)	Hasbro	Citibank	(116,312)
(154,632)	Huntington Bancshares	JP Morgan	139,169
(25,762)	Illumina	Citibank	(124,189)
(22,013)	Independent Bank	JP Morgan	38,633
(11,275)	International Business Machines	JP Morgan	(24,520)
(13,086)	Iron Mountain	Citibank	(52,606)
(31,736)	Iron Mountain	JP Morgan	(88,543)
(31,343)	J M Smucker	JP Morgan	95,596
(26,885)	Kimco Realty	Citibank	(10,754)
(26,840)	KKR	JP Morgan	(33,803)
(44,269)	KKR	Citibank	(136,229)
(40,494)	Lamb Weston	Citibank	(73,777)
(15,078)	Lamb Weston	JP Morgan	35,132
(1,132)	Martin Marietta Materials	JP Morgan	12,860
57	MercadoLibre	Citibank	6,228
(57)	MercadoLibre	JP Morgan	(1,347)
(10,325)	Mosaic	Citibank	(2,403)
(223,272)	Newell Brands	Citibank	(68,098)
(53,280)	Newell Brands	JP Morgan	7,726
(12,799)	Occidental Petroleum	Citibank	2,816
(27,909)	OceanFirst Financial	JP Morgan	35,724
(136)	Old Dominion Freight Line	Citibank	(2,877)
(3,475)	Old Dominion Freight Line	JP Morgan	(59,266)
(6,022)	ON Semiconductor	JP Morgan	7,461
(19,157)	Oracle	Citibank	(83,525)
(7,621)	Oracle	JP Morgan	(41,484)
(41,404)	Pacific Premier Bancorp	JP Morgan	116,345
(71,376)	PacWest Bancorp	JP Morgan	(46,644)
(434,028)	Palantir Technologies	JP Morgan	865,886
(406,018)	Paramount Global	Citibank	(266,526)
(7,637)	PayPal	JP Morgan	(13,478)
(4,146)	Pool	JP Morgan	29,214
(12,334)	Prosperity Bancshares	JP Morgan	49,089
(6,465)	QUALCOMM	JP Morgan	22,687
(18,519)	Quanta Services	Citibank	(95,743)
(6,277)	Ralph Lauren	JP Morgan	89,755
(7,514)	Raymond James Financial	Citibank	(18,484)
(24,045)	Raymond James Financial	JP Morgan	82,234

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

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
(11,636)	Realty Income	JP Morgan	3,057
(22,872)	Republic Services	Citibank	14,638
(3,168)	Republic Services	JP Morgan	4,784
(28,174)	Revvity	JP Morgan	32,930
(5,684)	Revvity	Citibank	(30,921)
(15,130)	Sabre	JP Morgan	4,085
(45,598)	Simmons First National	JP Morgan	74,781
(6,483)	Simon Property	JP Morgan	36,436
(32,332)	Snowflake	JP Morgan	(33,302)
(210,835)	Southwest Airlines	Citibank	(19,258)
(20,076)	STERIS	JP Morgan	(134,500)
(62,931)	Take-Two Interactive Software	Citibank	(126,794)
(11,174)	Targa Resources	JP Morgan	(37,768)
(6,916)	Teledyne Technologies	Citibank	(99,106)
(53,288)	Truist Financial	JP Morgan	98,316
(15,292)	Tyson Foods	JP Morgan	19,934

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
(180,045)	Valley National Bancorp	JP Morgan	150,214
(29,031)	Washington Federal	JP Morgan	90,286
(30,509)	Western Alliance Bancorp	JP Morgan	61,323
(14,689)	Xerox	JP Morgan	(4,847)
(10,031)	Zions Bancorp	JP Morgan	28,789
			374,607
總金額 (美金曝險部位 - 美金 414,987,986)			261,087

截至 2023 年 8 月 31 日止之 SPAC PIPE 承諾

持股量	說明	承諾金額美元	未實現增值/ (減值) (美金)
	美國		
5,447,000	FLYR	5,447,000	-
合計		5,447,000	-

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具							
債券							
澳洲							
GBP 1,753,000	APA Infrastructure 3.5% 22/3/2030	1,870,842	0.21	GBP 3,500,000	BNP Paribas 6% 18/8/2029	4,435,244	0.50
EUR 4,751,000	Origin Energy Finance 1% 17/9/2029	4,792,292	0.55	USD 2,900,000	BPCE 1.652% 6/10/2026	2,634,975	0.30
AUD 6,500,000	Origin Energy Finance 2.65% 11/11/2027	3,960,710	0.45	EUR 1,800,000	BPCE 4.75% 14/6/2034	1,957,247	0.22
EUR 1,290,000	Transurban Finance 4.225% 26/4/2033	1,386,794	0.16	USD 3,000,000	BPCE 5.15% 21/7/2024	2,955,106	0.34
		12,010,638	1.37	USD 3,000,000	BPCE 5.7% 22/10/2023	2,994,898	0.34
				EUR 2,500,000	BPCE 5.975% 18/1/2027	3,282,384	0.37
奧地利							
EUR 400,000	Lenzing 5.75% 7/9/2025*	390,424	0.04	EUR 2,500,000	Credit Agricole 3.875% 20/4/2031	2,687,929	0.31
比利時							
EUR 400,000	Ageas 1.875% 24/11/2051	321,186	0.04	EUR 1,000,000	Credit Agricole 4.125% 7/3/2030	1,094,697	0.12
EUR 2,800,000	Elia 2.75% 2/10/2023	3,027,214	0.34	GBP 2,100,000	Credit Agricole 5.75% 29/11/2027	2,607,006	0.30
		3,348,400	0.38	GBP 4,250,000	Electricite de France 5.875% 18/7/2031	5,241,746	0.60
英屬維京群島							
USD 200,000	GTL Trade Finance 7.25% 16/4/2044*	210,529	0.02	EUR 2,700,000	JCDecaux 5% 11/1/2029*	2,963,264	0.34
加拿大							
CAD 1,300,000	Bell Telephone of Canada or Bell Canada/The 4.35% 18/12/2045	804,713	0.09	EUR 800,000	La Poste 3.125% 29/10/2025	812,711	0.09
USD 705,000	Canadian National Railway 4.4% 5/8/2052	625,017	0.07	EUR 2,400,000	Orange 2.375% 15/1/2025	2,488,387	0.28
USD 3,424,000	Enbridge 5.7% 8/3/2033	3,426,926	0.39	EUR 2,000,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	2,151,208	0.24
USD 3,626,000	Rogers Communications 4.55% 15/3/2052	2,808,595	0.33	USD 800,000	Societe Generale 4.027% 21/1/2043	535,242	0.06
USD 1,810,000	TELUS 3.4% 13/5/2032	1,524,451	0.17	EUR 2,200,000	Societe Generale 4.25% 6/12/2030	2,317,063	0.26
CAD 890,000	TELUS 4.4% 29/1/2046	541,031	0.06	EUR 1,200,000	Societe Generale 5.625% 2/6/2033	1,290,455	0.15
		9,730,733	1.11	USD 2,500,000	Societe Generale 6.447% 12/1/2027	2,510,997	0.29
開曼群島							
USD 1,400,000	Shimao 3.45% 11/1/2031***	63,000	0.01	USD 1,150,000	Societe Generale 6.691% 10/1/2034	1,171,738	0.13
USD 2,700,000	Shimao 5.2% 16/1/2027***	121,500	0.01	USD 1,300,000	Societe Generale 7.367% 10/1/2053*	1,264,216	0.14
		184,500	0.02	EUR 1,300,000	Teleperformance 0.25% 26/11/2027*	1,170,066	0.13
智利							
USD 800,000	Sociedad Quimica y Minera de Chile 3.5% 10/9/2051*	532,456	0.06	EUR 6,927,000	TotalEnergies 1.75% 4/4/2024	7,323,772	0.83
USD 730,000	Sociedad Quimica y Minera de Chile 4.25% 22/1/2050*	562,392	0.07	EUR 1,332,000	TotalEnergies 2.125% 25/7/2032	1,057,520	0.12
		1,094,848	0.13	EUR 1,684,000	TotalEnergies 2.625% 26/2/2025	1,742,113	0.20
丹麥							
GBP 1,500,000	Danske Bank 2.25% 14/1/2028	1,640,657	0.19			91,340,069	10.39
法國							
EUR 2,000,000	Air Liquide Finance 2.875% 16/9/2032	2,069,016	0.24	德國			
EUR 2,810,000	AXA 1.875% 10/7/2042	2,328,144	0.27	EUR 815,000	Albemarle New 1.625% 25/11/2028	778,856	0.09
EUR 1,123,000	AXA 4.25% 10/3/2043	1,124,638	0.13	EUR 1,600,000	Allianz 2.241% 7/7/2045	1,649,052	0.19
EUR 780,000	AXA 5.5% 11/7/2043	847,836	0.10	USD 1,400,000	Allianz 3.2% 30/10/2027	1,065,006	0.12
EUR 5,500,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029	5,996,834	0.68	USD 1,200,000	Allianz 3.5% 17/11/2025	1,007,980	0.11
USD 5,400,000	Banque Federative du Credit Mutuel 5.79% 13/7/2028*	5,419,817	0.62	EUR 5,800,000	Bayer 2.375% 12/11/2079	5,875,339	0.67
EUR 1,600,000	BNP Paribas 0.875% 31/8/2033	1,386,827	0.16	EUR 227,000	Bayer 3.75% 1/7/2074	240,975	0.02
USD 3,000,000	BNP Paribas 2.159% 15/9/2029	2,507,378	0.29	EUR 150,000	Bayer 4.625% 26/5/2033	164,928	0.02
USD 1,300,000	BNP Paribas 2.871% 19/4/2032*	1,056,809	0.12	EUR 300,000	Deutsche Bank 1.375% 17/2/2032	244,266	0.03
EUR 3,300,000	BNP Paribas 3.875% 23/2/2029	3,555,916	0.40	GBP 1,400,000	Deutsche Bank 2.625% 16/12/2024	1,680,943	0.19
EUR 1,800,000	BNP Paribas 4.125% 24/5/2033	1,956,758	0.22	EUR 3,000,000	Deutsche Bank 4% 24/6/2032	2,921,866	0.33
USD 4,500,000	BNP Paribas 5.125% 13/1/2029	4,400,112	0.50	EUR 2,300,000	Deutsche Bank 5% 5/9/2030	2,427,500	0.28
				USD 1,200,000	Deutsche Bank 7.079% 10/2/2034	1,143,353	0.13
				USD 2,835,000	Deutsche Bank 7.146% 13/7/2027	2,876,183	0.33
				EUR 1,500,000	EnBW Energie Baden- Wuerttemberg 1.125% 5/11/2079	1,546,102	0.18
				EUR 3,000,000	EnBW Energie Baden- Wuerttemberg 1.875% 29/6/2080*	2,934,468	0.33
				EUR 2,200,000	EnBW Energie Baden- Wuerttemberg 2.125% 31/8/2081	1,712,764	0.19
				EUR 2,000,000	LEG Immobilien 0.75% 30/6/2031	1,596,651	0.18
				EUR 3,900,000	Robert Bosch 4.375% 2/6/2043	4,230,102	0.48

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
EUR 2,000,000	Volkswagen Financial Services 3% 6/4/2025*	2,139,273	0.25	EUR 4,520,000	BP Capital Markets 4.323% 12/5/2035	4,862,367	0.55
EUR 700,000	Vonovia 0.625% 14/12/2029	581,638	0.07	EUR 900,000	de Volksbank 2.375% 4/5/2027	920,793	0.10
EUR 300,000	Vonovia 1.5% 14/6/2041	180,032	0.02	EUR 949,000	Digital Dutch Finco 1% 15/1/2032	745,064	0.09
		36,997,277	4.21	GBP 2,000,000	E.ON International Finance 6.375% 7/6/2032	2,632,439	0.30
	國際			GBP 1,147,000	Enel Finance International 2.875% 11/4/2029	1,241,558	0.14
EUR 2,528,000	European Union 2.625% 4/2/2048	2,425,866	0.28	GBP 2,000,000	Enel Finance International 5.625% 14/8/2024	2,529,018	0.29
EUR 2,290,000	European Union 3% 4/3/2053	2,292,515	0.26	USD 200,000	Enel Finance International 7.75% 14/10/2052	229,347	0.03
		4,718,381	0.54	EUR 2,900,000	IMCD 2.125% 31/3/2027	2,866,002	0.33
	愛爾蘭			EUR 1,670,000	Imperial Brands Finance Netherlands 5.25% 15/2/2031	1,799,583	0.20
USD 1,200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 30/1/2032	974,834	0.11	EUR 1,900,000	ING Groep 1% 16/11/2032	1,731,069	0.20
EUR 2,500,000	CRH SMW Finance 4% 11/7/2031	2,693,726	0.31	EUR 600,000	ING Groep 4.75% 23/5/2034	650,154	0.07
EUR 1,038,000	GE Capital European Funding Unlimited 3.65% 23/8/2032	1,080,186	0.12	EUR 1,200,000	ING Groep 5% 20/2/2035	1,270,259	0.14
EUR 465,000	Glencore Capital Finance 1.125% 10/3/2028	434,345	0.05	GBP 600,000	ING Groep 6.25% 20/5/2033*	718,567	0.08
EUR 1,400,000	Linde 3.625% 12/6/2034*	1,498,174	0.17	USD 475,000	JDE Peet's 1.375% 15/1/2027	412,347	0.05
		6,681,265	0.76	EUR 1,250,000	NN 6% 3/11/2043	1,360,589	0.16
	義大利			USD 855,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	790,157	0.09
EUR 1,650,000	A2A 4.5% 19/9/2030	1,811,123	0.21	USD 1,100,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	711,799	0.08
EUR 1,044,000	ASTM 2.375% 25/11/2033*	884,036	0.10	EUR 1,521,000	Repsol International Finance 4.5% 25/3/2075*	1,622,973	0.18
EUR 3,050,000	Eni 4.25% 19/5/2033	3,289,890	0.37	EUR 2,100,000	Syngenta Finance 3.375% 16/4/2026	2,211,322	0.25
EUR 2,300,000	Intesa Sanpaolo 5.125% 29/8/2031	2,532,318	0.29	EUR 4,000,000	Telefonica Europe 3% 2/10/2023	4,328,063	0.49
USD 900,000	Intesa Sanpaolo 7.778% 20/6/2054	886,749	0.10	EUR 2,600,000	TenneT 2.374% 22/7/2025	2,673,468	0.30
USD 1,000,000	Intesa Sanpaolo 8.248% 21/11/2033	1,046,207	0.12	EUR 1,200,000	TenneT 2.75% 17/5/2042	1,133,769	0.13
EUR 12,000,000	Italy Buoni Ordinari del Tesoro BOT 0% 12/1/2024	12,848,186	1.46	EUR 1,320,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,312,739	0.15
EUR 20,000,000	Italy Buoni Ordinari del Tesoro BOT 0% 14/5/2024	21,140,154	2.41	EUR 167,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	179,130	0.02
USD 2,325,000	UniCredit 1.982% 3/6/2027	2,065,061	0.23	EUR 2,540,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	2,828,858	0.32
		46,503,724	5.29	EUR 2,520,000	Universal Music 4% 13/6/2031	2,720,323	0.31
	日本			EUR 3,259,000	Viterra Finance 1% 24/9/2028	2,994,942	0.34
USD 4,300,000	Nissan Motor 4.345% 17/9/2027*	3,934,005	0.45	GBP 1,400,000	Volkswagen Financial Services 1.625% 10/2/2024	1,744,327	0.20
	澤西島			EUR 2,400,000	Volkswagen International Finance 3.375% 27/6/2024	2,542,678	0.29
GBP 4,805,000	Glencore Finance Europe 3.125% 26/3/2026	5,685,969	0.65	EUR 4,400,000	Volkswagen International Finance 3.5% 17/6/2025	4,509,054	0.51
	盧森堡			EUR 3,100,000	Volkswagen International Finance 3.875% 17/6/2029	2,813,277	0.32
USD 2,500,000	Greensaif Pipelines Bidco 6.129% 23/2/2038*	2,512,750	0.28	EUR 2,700,000	Wintershall Dea Finance 1.332% 25/9/2028	2,494,651	0.28
USD 1,530,000	Greensaif Pipelines Bidco 6.51% 23/2/2042	1,547,909	0.18	EUR 2,100,000	Wintershall Dea Finance 1.823% 25/9/2031	1,810,605	0.21
USD 2,095,000	Medtronic Global 4.5% 30/3/2033	2,027,442	0.23	EUR 4,700,000	Wintershall Dea Finance 2 2.499% 20/4/2026	4,446,540	0.51
EUR 822,000	Prologis International Funding II 0.75% 23/3/2033	620,331	0.07	EUR 300,000	Wintershall Dea Finance 2 3% 20/7/2028	262,177	0.03
EUR 788,000	Prologis International Funding II 1.625% 17/6/2032	665,105	0.08			75,596,242	8.60
EUR 6,414,000	SES 2.875% 27/5/2026	6,069,151	0.69		挪威		
		13,442,688	1.53	EUR 1,910,000	Var Energi 5.5% 4/5/2029	2,094,519	0.24
	荷蘭				波蘭		
EUR 400,000	ABN AMRO Bank 5.125% 22/2/2033*	426,818	0.05	EUR 720,000	Republic of Poland Government International Bond 4.25% 14/2/2043	763,596	0.08
EUR 5,800,000	ABN AMRO Bank 5.5% 21/9/2033	6,270,412	0.72		葡萄牙		
EUR 700,000	ASR Nederland 7% 7/12/2043	799,004	0.09	EUR 1,200,000	EDP - Energias de Portugal 1.7% 20/7/2080	1,203,313	0.14

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 700,000	沙烏地阿拉伯 Saudi Government International Bond 5% 18/1/2053	623,262	0.07	USD 1,450,000	HSBC 8.113% 3/11/2033	1,577,496	0.18
				GBP 300,000	Imperial Brands Finance 4.875% 7/6/2032	327,506	0.04
USD 5,500,000	新加坡 Pfizer Investment Enterprises 5.11% 19/5/2043	5,368,537	0.61	GBP 2,500,000	Imperial Brands Finance 5.5% 28/9/2026	3,092,828	0.35
USD 2,220,000	Pfizer Investment Enterprises 5.3% 19/5/2053	2,224,602	0.25	GBP 1,500,000	Imperial Brands Finance 8.125% 15/3/2024	1,918,978	0.22
		7,593,139	0.86	EUR 780,000	Lloyds Bank Corporate Markets 4.125% 30/5/2027	844,087	0.10
				GBP 1,100,000	Lloyds Banking 1.875% 15/1/2026	1,312,430	0.15
USD 850,000	韓國 SK Broadband 4.875% 28/6/2028*	838,431	0.10	USD 660,000	Lloyds Banking 4.65% 24/3/2026	637,031	0.07
				GBP 2,100,000	Mobico 2.375% 20/11/2028	2,214,514	0.25
GBP 2,300,000	西班牙 Banco Santander 1.5% 14/4/2026	2,572,694	0.29	EUR 1,080,000	National Grid 4.275% 16/1/2035*	1,143,302	0.13
EUR 2,800,000	Banco Santander 5.75% 23/8/2033	3,030,253	0.35	USD 5,310,000	National Grid 5.602% 12/6/2028	5,316,985	0.61
USD 1,600,000	Banco Santander 6.921% 8/8/2033	1,603,062	0.18	GBP 2,100,000	National Grid Electricity Distribution West Midlands 5.75% 16/4/2032	2,627,921	0.30
GBP 2,600,000	Telefonica Emisiones 5.445% 8/10/2029	3,207,455	0.36	GBP 2,270,000	Nationwide Building Society 6.125% 21/8/2028	2,885,090	0.33
USD 1,700,000	Telefonica Emisiones 7.045% 20/6/2036	1,810,639	0.21	USD 5,200,000	NatWest 3.754% 1/11/2029	4,961,837	0.56
		12,224,103	1.39	EUR 1,000,000	NatWest 5.763% 28/2/2034	1,081,201	0.12
				USD 2,000,000	NatWest 5.808% 13/9/2029	1,981,213	0.23
EUR 3,500,000	瑞士 Credit Suisse 0.25% 5/1/2026	3,457,666	0.39	USD 3,000,000	NatWest 7.472% 10/11/2026	3,087,148	0.35
EUR 1,549,000	Credit Suisse 0.25% 1/9/2028	1,387,756	0.16	EUR 1,310,000	NGG Finance 1.625% 5/12/2079	1,355,344	0.15
USD 625,000	Credit Suisse 5% 9/7/2027	607,274	0.07	GBP 2,200,000	Rio Tinto Finance 4% 11/12/2029	2,565,953	0.29
EUR 4,300,000	Credit Suisse 5.5% 20/8/2026	4,821,383	0.55	USD 955,000	Rio Tinto Finance USA 5% 9/3/2033	949,330	0.11
USD 4,550,000	Credit Suisse 7.5% 15/2/2028	4,855,321	0.55	USD 800,000	Rio Tinto Finance USA 5.125% 9/3/2053	776,166	0.09
GBP 867,000	Credit Suisse 7.75% 10/3/2026	1,135,788	0.13	USD 1,759,000	Santander UK 5% 7/11/2023	1,752,646	0.20
EUR 3,000,000	UBS 1% 24/6/2027	2,948,741	0.34	USD 1,700,000	Santander UK 6.833% 21/11/2026	1,719,886	0.20
GBP 300,000	UBS 2.25% 9/6/2028	327,418	0.04	GBP 1,100,000	Sky 6% 21/5/2027	1,414,493	0.16
EUR 2,000,000	UBS 3.25% 2/4/2026	2,129,010	0.24	EUR 218,000	Standard Chartered 0.9% 2/7/2027	214,152	0.02
USD 6,100,000	UBS 5.125% 15/5/2024	6,019,815	0.68	USD 700,000	Standard Chartered 5.7% 26/3/2044	634,914	0.07
USD 700,000	UBS 6.537% 12/8/2033	728,719	0.08	GBP 2,081,000	Thames Water Utilities Finance 4% 19/6/2025	2,467,949	0.28
GBP 800,000	UBS 7% 30/9/2027	1,026,802	0.12	GBP 15,570,020	United Kingdom Gilt 1.5% 31/7/2053	9,916,038	1.13
EUR 3,800,000	UBS 7.75% 1/3/2029	4,661,723	0.53			101,284,066	11.53
USD 5,388,000	UBS 9.016% 15/11/2033	6,533,910	0.74				
		40,641,326	4.62				
EUR 3,740,000	英國 Anglo American Capital 4.5% 15/9/2028	4,071,674	0.46	USD 590,000	美國 7-Eleven 1.8% 10/2/2031	462,982	0.05
USD 400,000	Aon Global 4.45% 24/5/2043	314,597	0.04	USD 2,500,000	AbbVie 4.3% 14/5/2036	2,288,347	0.26
EUR 5,800,000	Babcock International 1.375% 13/9/2027	5,613,153	0.64	USD 2,200,000	AbbVie 4.5% 14/5/2035	2,069,456	0.24
GBP 4,679,000	Babcock International 1.875% 5/10/2026	5,203,839	0.59	USD 1,120,000	AEP Texas 5.4% 1/6/2033	1,107,764	0.13
USD 1,900,000	Barclays 3.564% 23/9/2035	1,510,517	0.17	USD 630,000	AEP Transmission 3.65% 1/4/2050	476,606	0.05
EUR 1,560,000	Barclays 4.918% 8/8/2030	1,695,671	0.19	USD 400,000	Aetna 4.125% 15/11/2042	318,999	0.04
EUR 2,300,000	Barclays 5.262% 29/1/2034	2,494,838	0.28	USD 2,500,000	Alexandria Real Estate Equities 2.95% 15/3/2034	1,979,621	0.22
USD 3,200,000	Barclays 7.437% 2/11/2033	3,419,210	0.38	USD 380,000	Alexandria Real Estate Equities 3% 18/5/2051	230,183	0.03
EUR 1,309,000	BAT International Finance 2.25% 16/1/2030	1,213,264	0.14	USD 2,500,000	Amazon.com 4.7% 1/12/2032	2,485,974	0.28
EUR 2,000,000	British Telecommunications 1.874% 18/8/2080	1,985,016	0.23	EUR 659,000	American Tower 0.5% 15/1/2028	609,162	0.07
GBP 1,109,000	British Telecommunications 3.125% 21/11/2031	1,156,896	0.13	EUR 2,800,000	American Tower 0.875% 21/5/2029	2,494,816	0.28
EUR 1,200,000	Chanel Ceres 0.5% 31/7/2026	1,171,500	0.13	USD 1,460,000	American Tower 2.7% 15/4/2031	1,194,419	0.14
EUR 894,000	Channel Link Enterprises Finance 2.706% 30/6/2050	886,676	0.10	USD 709,000	American Tower 3.65% 15/3/2027	664,910	0.08
GBP 1,234,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,306,768	0.15	USD 200,000	American Tower 5.65% 15/3/2033	199,236	0.02
EUR 4,100,000	DS Smith 4.5% 27/7/2030	4,420,963	0.51	USD 500,000	American Water Capital 3.45% 1/5/2050	364,055	0.04
GBP 2,390,000	HSBC 2.256% 13/11/2026	2,770,391	0.32	USD 1,140,000	Amgen 3.375% 21/2/2050	812,676	0.09
EUR 1,650,000	HSBC 4.856% 23/5/2033	1,802,556	0.21	USD 1,055,000	Amgen 4.2% 22/2/2052	842,146	0.09
USD 1,400,000	HSBC 7.39% 3/11/2028	1,470,099	0.17	USD 3,000,000	Amgen 5.25% 2/3/2033	2,985,589	0.34
				USD 2,165,000	Amgen 5.65% 2/3/2053	2,152,426	0.25

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,729,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	1,774,307	0.20	USD 3,510,000	CNH Industrial Capital 4.55% 10/4/2028	3,393,069	0.39
USD 2,000,000	Astrazeneca Finance 2.25% 28/5/2031	1,664,369	0.19	USD 1,775,000	Columbia Pipelines Operating 6.544% 15/11/2053	1,819,923	0.21
USD 5,400,000	AT&T 2.55% 1/12/2033	4,122,350	0.47	USD 1,754,000	Comcast 2.887% 1/11/2051	1,126,263	0.13
EUR 3,600,000	AT&T 2.875% 2/3/2025	3,635,912	0.41	USD 2,000,000	Comcast 2.937% 1/11/2056	1,246,562	0.14
USD 1,550,000	AT&T 4.5% 15/5/2035	1,377,114	0.16	USD 1,000,000	Comcast 3.25% 1/11/2039	771,061	0.09
USD 190,000	AT&T 4.5% 9/3/2048	151,661	0.02	USD 500,000	Comcast 4.25% 15/10/2030	475,627	0.05
GBP 3,300,000	AT&T 5.5% 15/3/2027	4,078,688	0.46	USD 250,000	CommonSpirit Health 3.91% 1/10/2050	189,219	0.02
USD 1,500,000	Atmos Energy 2.85% 15/2/2052	972,565	0.11	USD 1,000,000	Connecticut Light and Power 2.05% 1/7/2031	806,646	0.09
USD 1,000,000	Baltimore Gas and Electric 3.5% 15/8/2046	724,962	0.08	USD 480,000	Consumers Energy 3.1% 15/8/2050	330,663	0.04
USD 235,000	Baltimore Gas and Electric 5.4% 1/6/2053	232,085	0.03	USD 430,000	Consumers Energy 4.2% 1/9/2052	354,915	0.04
USD 1,200,000	Bank of America 2.482% 21/9/2036*	914,718	0.10	USD 3,200,000	Consumers Energy 4.625% 15/5/2033	3,103,165	0.35
USD 1,150,000	Bank of America 2.687% 22/4/2032	941,320	0.11	USD 2,925,000	Consumers Energy 4.9% 15/2/2029	2,899,991	0.33
USD 2,450,000	Bank of America 3.419% 20/12/2028	2,244,837	0.26	USD 280,000	Coterra Energy 4.375% 15/3/2029	263,226	0.03
USD 5,206,000	Bank of America 4.271% 23/7/2029	4,912,054	0.56	USD 700,000	Cox Communications 2.6% 15/6/2031	565,724	0.06
USD 5,350,000	Bank of America 4.571% 27/4/2033	4,961,587	0.56	USD 1,639,000	Crown Castle 2.9% 15/3/2027	1,503,579	0.17
USD 1,900,000	Bank of America 5.015% 22/7/2033	1,826,589	0.21	USD 120,000	Crown Castle 4.15% 1/7/2050	90,776	0.01
USD 2,750,000	Bank of America 5.202% 25/4/2029	2,708,517	0.31	USD 2,145,000	Crown Castle 5% 11/1/2028	2,104,996	0.24
USD 1,290,000	Barrick North America Finance 5.7% 30/5/2041	1,283,031	0.15	USD 70,000	CSX 4.5% 15/11/2052	61,080	0.01
USD 300,000	Bayer US Finance II 4.7% 15/7/2064	229,430	0.03	USD 1,050,000	CVS Health 5.125% 20/7/2045	935,534	0.11
USD 400,000	Boeing 3.55% 1/3/2038	307,420	0.03	USD 731,000	DCP Midstream Operating 3.25% 15/2/2032	610,086	0.07
USD 900,000	Boeing 3.65% 1/3/2047	631,852	0.07	USD 911,000	Devon Energy 4.75% 15/5/2042	759,906	0.09
USD 3,900,000	Boeing 5.15% 1/5/2030*	3,835,190	0.44	USD 325,000	Diamondback Energy 4.25% 15/3/2052	244,342	0.03
USD 1,350,000	Boeing 5.93% 1/5/2060	1,307,179	0.14	GBP 700,000	Digital Stout 2.75% 19/7/2024	860,841	0.10
USD 1,080,000	Bristol-Myers Squibb 4.25% 26/10/2049	913,659	0.10	USD 1,615,000	Dominion Energy 2.25% 15/8/2031	1,287,722	0.15
USD 2,279,000	Broadcom 4.926% 15/5/2037	2,050,318	0.23	USD 2,600,000	Dominion Energy 3.375% 1/4/2030	2,295,673	0.26
USD 800,000	Cameron LNG 3.302% 15/1/2035	663,146	0.07	USD 2,565,000	Duke Energy 3.25% 15/1/2082	1,902,052	0.22
USD 525,000	Cameron LNG 3.701% 15/1/2039	422,211	0.05	USD 900,000	Duke Energy Carolinas 3.2% 15/8/2049	619,184	0.07
EUR 1,000,000	Capital One Financial 1.65% 12/6/2029	892,948	0.10	USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	498,966	0.06
USD 1,925,000	Capital One Financial 6.312% 8/6/2029	1,923,417	0.22	USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	746,378	0.08
USD 1,933,000	CenterPoint Energy Houston Electric 2.35% 1/4/2031	1,602,223	0.18	USD 500,000	Duke Energy Carolinas 4% 30/9/2042	406,212	0.05
USD 230,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	229,060	0.03	USD 1,400,000	Duke Energy Carolinas 5.4% 15/1/2054	1,375,213	0.16
USD 1,150,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	920,085	0.11	USD 300,000	Duke Energy Florida 5.95% 15/11/2052	314,004	0.04
USD 4,062,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	3,939,123	0.45	USD 200,000	Duke Energy Progress 4% 1/4/2052	156,936	0.02
USD 1,800,000	Cheniere Energy Partners 4% 1/3/2031	1,590,602	0.18	USD 1,515,000	Eastman Chemical 5.75% 8/3/2033	1,495,150	0.17
USD 900,000	Cheniere Energy Partners 5.95% 30/6/2033	897,285	0.10	USD 3,015,000	Edison International 5.25% 15/11/2028	2,943,791	0.33
USD 700,000	Cigna 4.9% 15/12/2048	624,602	0.07	USD 1,575,000	Edison International 6.95% 15/11/2029	1,658,510	0.19
USD 3,950,000	Citigroup 3.98% 20/3/2030	3,630,894	0.41	USD 2,813,000	Elevance Health 2.25% 15/5/2030	2,347,887	0.27
USD 2,400,000	Citigroup 4.412% 31/3/2031	2,228,136	0.25	USD 1,295,000	Elevance Health 5.125% 15/2/2053	1,219,855	0.14
USD 2,405,000	Citigroup 6.174% 25/5/2034	2,402,769	0.27	USD 855,000	Energy Transfer 5.55% 15/2/2028	852,109	0.10
USD 300,000	Citigroup 6.675% 13/9/2043	315,434	0.04	USD 1,100,000	Energy Transfer 6% 15/6/2048	1,017,997	0.11

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 976,000	Energy Transfer 6.25% 15/4/2049	935,486	0.11	USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	693,015	0.08
USD 1,210,000	Enterprise Products Operating 4.45% 15/2/2043	1,032,947	0.12	USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	975,843	0.11
USD 1,660,000	Enterprise Products Operating 4.9% 15/5/2046	1,476,673	0.17	USD 1,000,000	Kraft Heinz Foods 7.125% 1/8/2039	1,097,220	0.12
USD 1,170,000	Equinix 2.15% 15/7/2030	945,200	0.11	USD 220,000	Lam Research 3.125% 15/6/2060	144,823	0.02
USD 500,000	Eversource Energy 5.125% 15/5/2033	483,922	0.06	EUR 140,344	Lehman Brothers 4.75% 16/1/2014***	792	0.00
GBP 2,800,000	Fiserv 2.25% 1/7/2025	3,320,725	0.38	USD 1,470,000	Lowe's 2.625% 1/4/2031	1,234,323	0.14
USD 2,370,000	Florida Power & Light 4.625% 15/5/2030	2,323,261	0.26	USD 340,000	Lowe's 2.8% 15/9/2041	233,981	0.03
USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,240,971	0.14	USD 2,575,000	Lowe's 5.625% 15/4/2053	2,507,710	0.29
GBP 4,000,000	Ford Motor Credit 4.535% 6/3/2025	4,849,420	0.55	USD 215,000	Lowe's 5.75% 1/7/2053	213,057	0.02
USD 615,000	General Mills 4.95% 29/3/2033	599,686	0.07	USD 1,350,000	Marsh & McLennan 5.45% 15/3/2053	1,335,640	0.15
GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,167,855	0.13	USD 1,100,000	Massachusetts Institute of Technology 3.067% 1/4/2052	789,337	0.09
EUR 1,500,000	General Motors Financial 4.3% 15/2/2029	1,594,064	0.18	USD 130,000	Merck 2.9% 10/12/2061	81,946	0.01
USD 3,000,000	General Motors Financial 6% 9/1/2028	3,006,883	0.34	USD 400,000	Microsoft 3.95% 8/8/2056	341,571	0.04
USD 3,200,000	Georgia Power 4.95% 17/5/2033	3,099,686	0.35	EUR 700,000	Morgan Stanley 0.406% 29/10/2027	674,068	0.08
USD 2,800,000	Gilead Sciences 4% 1/9/2036	2,475,608	0.28	USD 700,000	Morgan Stanley 2.484% 16/9/2036	528,937	0.06
USD 3,200,000	Glencore Funding 2.5% 1/9/2030	2,607,160	0.30	EUR 2,850,000	Morgan Stanley 2.95% 7/5/2032	2,804,963	0.32
USD 190,000	Global Payments 3.2% 15/8/2029	165,357	0.02	EUR 1,500,000	Morgan Stanley 4.813% 25/10/2028	1,663,535	0.19
EUR 4,320,000	Global Payments 4.875% 17/3/2031	4,685,701	0.53	USD 2,370,000	Morgan Stanley 5.123% 1/2/2029	2,321,507	0.26
USD 1,375,000	GLP Capital / GLP Financing II 4% 15/1/2031	1,180,570	0.13	EUR 5,350,000	Morgan Stanley 5.148% 25/1/2034	6,101,993	0.69
EUR 1,200,000	Goldman Sachs 1.25% 7/2/2029	1,107,510	0.13	USD 495,000	Motorola Solutions 2.3% 15/11/2030	394,663	0.05
USD 1,105,000	Goldman Sachs 2.383% 21/7/2032	873,608	0.10	USD 1,100,000	Motorola Solutions 5.6% 1/6/2032	1,085,357	0.12
USD 2,105,000	Goldman Sachs 2.65% 21/10/2032	1,690,200	0.19	USD 465,000	MPLX 5% 1/3/2033	439,055	0.05
USD 950,000	Goldman Sachs 3.615% 15/3/2028	888,342	0.10	USD 1,605,000	MPLX 5.65% 1/3/2053	1,456,163	0.16
USD 460,000	Goldman Sachs 3.691% 5/6/2028	430,500	0.05	USD 3,400,000	Nasdaq 5.35% 28/6/2028	3,396,387	0.39
USD 3,300,000	Goldman Sachs 4.017% 31/10/2038	2,744,282	0.31	USD 2,910,000	Nasdaq 5.55% 15/2/2034	2,902,120	0.33
USD 1,590,000	Goldman Sachs 6.75% 1/10/2037	1,692,656	0.19	USD 665,000	Nasdaq 5.95% 15/8/2053	663,429	0.08
USD 610,000	HCA 4.125% 15/6/2029	562,990	0.06	USD 1,140,000	Newmont 2.25% 1/10/2030	926,923	0.10
USD 900,000	HCA 5.5% 15/6/2047	819,985	0.09	USD 930,000	NiSource 1.7% 15/2/2031	718,796	0.08
USD 1,020,000	Home Depot 3.625% 15/4/2052	782,370	0.09	USD 975,000	NiSource 5.25% 30/3/2028	970,594	0.11
USD 175,000	Home Depot 4.95% 15/9/2052	167,626	0.02	USD 565,000	NiSource 5.4% 30/6/2033	560,193	0.06
USD 1,200,000	Intel 3.05% 12/8/2051	778,289	0.09	USD 420,000	Norfolk Southern 3.05% 15/5/2050	280,846	0.03
USD 3,220,000	Intel 5.7% 10/2/2053	3,195,915	0.36	USD 720,000	Norfolk Southern 4.65% 15/1/2046	628,235	0.07
USD 520,000	International Business Machines 4.25% 15/5/2049	428,868	0.05	USD 1,500,000	Northern States Power 2.6% 1/6/2051	920,441	0.10
USD 3,095,000	JPMorgan Chase 2.545% 8/11/2032	2,499,595	0.28	USD 780,000	Novartis Capital 4% 20/11/2045	669,428	0.08
USD 1,455,000	JPMorgan Chase 2.963% 25/1/2033	1,210,034	0.14	USD 2,670,000	NRG Energy 4.45% 15/6/2029	2,372,054	0.27
USD 1,400,000	JPMorgan Chase 4.586% 26/4/2033	1,312,622	0.15	USD 750,000	Nucor 3.95% 1/5/2028	712,820	0.08
USD 3,185,000	JPMorgan Chase 5.35% 1/6/2034	3,153,172	0.36	USD 3,900,000	Occidental Petroleum 8.875% 15/7/2030	4,471,721	0.51
USD 200,000	Kilroy Realty 2.5% 15/11/2032	140,733	0.02	USD 2,135,000	Ohio Power 1.625% 15/1/2031	1,670,560	0.19
EUR 5,100,000	Kinder Morgan 2.25% 16/3/2027*	5,161,474	0.59	USD 900,000	Ohio Power 5% 1/6/2033	877,344	0.10
USD 1,305,000	Kinder Morgan Energy Partners 5% 1/3/2043	1,107,302	0.12	USD 155,000	Omnicom 2.6% 1/8/2031	126,943	0.01
				USD 1,250,000	Oncor Electric Delivery 4.55% 15/9/2032	1,190,843	0.14
				USD 1,240,000	ONE Gas 4.25% 1/9/2032	1,155,145	0.13
				USD 600,000	ONEOK 6% 15/6/2035	591,371	0.07
				USD 1,900,000	ONEOK 6.625% 1/9/2053	1,923,625	0.22
				USD 1,820,000	Oracle 3.65% 25/3/2041	1,378,030	0.16
				USD 3,930,000	Oracle 6.9% 9/11/2052	4,292,972	0.49
				USD 1,607,000	Pacific Gas and Electric 3.25% 16/2/2024	1,587,367	0.18
				USD 1,400,000	Pacific Gas and Electric 6.15% 15/1/2033	1,360,629	0.15

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 5,580,000	Pacific Gas and Electric 6.4% 15/6/2033	5,522,889	0.63	USD 500,000	Travelers 4.3% 25/8/2045	425,624	0.05
USD 765,000	Pacific Gas and Electric 6.7% 1/4/2053	746,824	0.08	USD 1,100,000	Union Pacific 2.891% 6/4/2036	867,978	0.10
USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	2,925,249	0.33	USD 750,000	Union Pacific 3.25% 5/2/2050	543,394	0.06
USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	752,771	0.09	USD 500,000	Union Pacific 3.6% 15/9/2037	418,540	0.05
USD 4,500,000	Penske Truck Leasing / PTL Finance 5.75% 24/5/2026	4,466,759	0.51	USD 1,790,000	Union Pacific 4.5% 20/1/2033	1,733,267	0.20
USD 270,000	Pernod Ricard International Finance 2.75% 1/10/2050	166,934	0.02	USD 2,249,936	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	2,247,002	0.26
USD 2,700,000	Philip Morris International 5.125% 15/2/2030	2,668,426	0.30	USD 533,362	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	513,361	0.06
USD 500,000	Progressive 4.95% 15/6/2033	492,038	0.06	USD 1,300,000	UnitedHealth 2.9% 15/5/2050	865,188	0.10
EUR 515,000	Prologis Euro Finance 1.5% 8/2/2034	412,866	0.05	USD 250,000	UnitedHealth 3.25% 15/5/2051	177,920	0.02
USD 700,000	QUALCOMM 6% 20/5/2053	755,219	0.08	USD 550,000	UnitedHealth 3.875% 15/8/2059	426,168	0.05
USD 1,020,000	Realty Income 4.85% 15/3/2030	987,490	0.11	USD 2,300,000	UnitedHealth 5.05% 15/4/2053	2,199,567	0.25
EUR 1,400,000	Realty Income 5.125% 6/7/2034	1,523,275	0.17	USD 400,000	UnitedHealth 5.35% 15/2/2033	410,813	0.05
USD 610,000	Sabine Pass Liquefaction 4.2% 15/3/2028	577,301	0.06	USD 3,165,000	Verizon Communications 2.55% 21/3/2031	2,604,405	0.30
USD 1,595,000	Sabine Pass Liquefaction 5.9% 15/9/2037	1,602,841	0.18	USD 1,510,000	VICI Properties 5.125% 15/5/2032	1,402,783	0.16
USD 600,000	San Diego Gas & Electric 2.95% 15/8/2051	392,569	0.04	USD 500,000	Virginia Electric and Power 4.2% 15/5/2045	403,639	0.05
USD 4,285,000	San Diego Gas & Electric 4.95% 15/8/2028	4,244,290	0.48	USD 1,200,000	Virginia Electric and Power 5.7% 15/8/2053	1,193,210	0.14
USD 600,000	San Diego Gas & Electric 5.35% 1/4/2053	582,614	0.07	USD 1,600,000	VMware 2.2% 15/8/2031	1,247,852	0.14
USD 860,000	Sempra 6% 15/10/2039	861,866	0.10	USD 1,500,000	Walmart 4.5% 15/4/2053	1,399,118	0.16
EUR 6,974,000	Southern 1.875% 15/9/2081	6,001,788	0.69	USD 600,000	Waste Management 1.5% 15/3/2031	467,995	0.05
USD 982,000	Southern California Edison 3.65% 1/2/2050	713,181	0.08	USD 2,400,000	Waste Management 4.875% 15/2/2034	2,341,739	0.27
USD 600,000	Southern California Edison 4.125% 1/3/2048	473,931	0.05	EUR 3,900,000	Wells Fargo 1.741% 4/5/2030	3,676,502	0.42
USD 920,000	Southern California Edison 5.7% 1/3/2053	894,246	0.10	USD 860,000	Wells Fargo 4.611% 25/4/2053	730,362	0.08
USD 970,000	Southern California Edison 5.95% 1/11/2032	1,006,087	0.11	USD 1,300,000	Wells Fargo 4.897% 25/7/2033	1,226,191	0.14
USD 1,300,000	Spectra Energy Partners 4.5% 15/3/2045	1,046,956	0.12	USD 1,630,000	Wells Fargo 5.389% 24/4/2034	1,588,490	0.18
USD 865,000	Tampa Electric 2.4% 15/3/2031	706,939	0.08	USD 3,955,000	Wells Fargo 5.574% 25/7/2029	3,936,031	0.45
USD 3,105,000	Targa Resources 4.2% 1/2/2033	2,738,684	0.31	USD 2,140,000	Williams 4.65% 15/8/2032	2,010,302	0.23
USD 1,900,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	1,746,324	0.20	USD 1,210,000	Wisconsin Power and Light 3.95% 1/9/2032	1,102,496	0.13
USD 800,000	Thermo Fisher Scientific 4.95% 21/11/2032	800,314	0.09	USD 300,000	WRKCo 3% 15/6/2033	243,072	0.03
USD 910,000	Thomas Jefferson University 3.847% 1/11/2057	643,679	0.07	USD 837,000	Wyeth 5.95% 1/4/2037	896,092	0.10
USD 700,000	T-Mobile USA 2.55% 15/2/2031	577,398	0.07			363,134,326	41.32
USD 9,000,000	T-Mobile USA 2.875% 15/2/2031	7,564,251	0.86			843,910,430	96.03
USD 520,000	T-Mobile USA 3.4% 15/10/2052	353,814	0.04	總債券			
				商業票據			
				加拿大			
				USD 4,000,000	TELUS 0% 17/10/2023	3,970,395	0.45
				德國			
				USD 5,095,000	BASF 0% 18/12/2023	5,008,379	0.57
				總商業票據		8,978,774	1.02
				允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		852,889,204	97.05
				普通股 / 優先股 (股份) 總額		852,889,204	97.05
				其他淨資產		25,917,656	2.95
				淨資產總額 (美金)		878,806,860	100.00

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
CAD	770,000	USD	585,264	UBS	5/9/2023	(16,089)
EUR	1,500,000	USD	1,640,663	Nomura	5/9/2023	(13,167)
EUR	6,800,000	USD	7,453,840	UBS	5/9/2023	(75,856)
EUR	3,000,000	USD	3,249,001	Barclays	5/9/2023	5,993
GBP	1,200,000	USD	1,523,698	UBS	5/9/2023	(2,511)
USD	249,387	PLN	1,010,000	Goldman Sachs	5/9/2023	4,200
USD	356,301	CHF	310,000	JP Morgan	5/9/2023	5,271
USD	4,080,796	AUD	6,150,000	UBS	5/9/2023	96,976
USD	2,968,291	CAD	3,930,000	Deutsche Bank	5/9/2023	63,285
USD	73,026	JPY	10,150,000	BNP Paribas	5/9/2023	3,568
USD	324,251,843	EUR	295,520,000	State Street	5/9/2023	3,613,304
USD	102,261,280	GBP	79,990,000	Morgan Stanley	5/9/2023	861,495
USD	2,241,881	EUR	2,030,000	UBS	5/9/2023	39,336
USD	1,068,125	GBP	830,000	UBS	5/9/2023	15,970
USD	362,842	EUR	330,000	Barclays	5/9/2023	4,793
USD	587,317	GBP	460,000	HSBC Bank	5/9/2023	4,195
USD	2,183,277	EUR	2,000,000	Deutsche Bank	5/9/2023	13,281
USD	353,778	CHF	310,000	Citigroup	4/10/2023	1,641
USD	3,977,457	AUD	6,150,000	State Street	4/10/2023	(10,615)
USD	244,882	PLN	1,010,000	RBS	4/10/2023	89
USD	69,688	JPY	10,150,000	BNP Paribas	4/10/2023	(93)
USD	101,253,232	GBP	80,080,000	BNY Mellon	4/10/2023	(274,034)
USD	2,330,816	CAD	3,160,000	JP Morgan	4/10/2023	(6,059)
USD	313,955,417	EUR	288,580,000	BNP Paribas	4/10/2023	406,999
未實現淨增值						4,741,972
澳幣避險股份類別						
AUD	24,814,625	USD	16,156,691	BNY Mellon	15/9/2023	(76,438)
USD	797,134	AUD	1,239,213	BNY Mellon	15/9/2023	(5,891)
未實現淨減值						(82,329)
加拿大幣避險股份類別						
CAD	1,517,572	USD	1,128,471	BNY Mellon	15/9/2023	(6,526)
USD	13,076	CAD	17,657	BNY Mellon	15/9/2023	21
未實現淨減值						(6,505)
離岸人民幣避險股份類別						
CNY	1,060,505,954	USD	146,959,769	BNY Mellon	15/9/2023	(1,109,211)
USD	3,980,585	CNY	28,914,381	BNY Mellon	15/9/2023	4,029
未實現淨減值						(1,105,182)
歐元避險股份類別						
EUR	231,815,524	USD	254,182,538	BNY Mellon	15/9/2023	(2,540,057)
USD	31,883,891	EUR	29,283,803	BNY Mellon	15/9/2023	95,594
未實現淨減值						(2,444,463)
英鎊避險股份類別						
GBP	21,593,651	USD	27,475,528	BNY Mellon	15/9/2023	(100,962)
USD	334,587	GBP	263,472	BNY Mellon	15/9/2023	580
未實現淨減值						(100,382)
港幣避險股份類別						
HKD	25,636,915	USD	3,284,855	BNY Mellon	15/9/2023	(14,320)
USD	38,896	HKD	304,149	BNY Mellon	15/9/2023	95
未實現淨減值						(14,225)
挪威克朗避險股份類別						
NOK	76,730,846	USD	7,471,541	BNY Mellon	15/9/2023	(263,406)
USD	91,311	NOK	961,497	BNY Mellon	15/9/2023	989
未實現淨減值						(262,417)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
紐元避險股份類別						
NZD	4,777,912	USD	2,886,472	BNY Mellon	15/9/2023	(44,736)
USD	32,170	NZD	54,129	BNY Mellon	15/9/2023	(24)
未實現淨減值						(44,760)
瑞典幣避險股份類別						
SEK	221,286	USD	20,710	BNY Mellon	15/9/2023	(414)
USD	1,159	SEK	12,568	BNY Mellon	15/9/2023	6
未實現淨減值						(408)
新加坡幣避險股份類別						
SGD	25,668,391	USD	19,067,801	BNY Mellon	15/9/2023	(68,766)
USD	302,442	SGD	409,963	BNY Mellon	15/9/2023	(1,001)
未實現淨減值						(69,767)
未實現淨增值總額 (美金曝險部位 - 美金 1,383,103,168)						611,534

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (美金)	未實現增值/ (減值) (美金)
(111)	EUR	Euro BOBL	2023 年 9 月	13,973,367	(63,000)
(271)	EUR	Euro Bund	2023 年 9 月	39,104,681	(88,480)
(21)	EUR	Euro BUXL	2023 年 9 月	3,040,732	60,106
107	EUR	Euro Schatz	2023 年 9 月	12,200,388	25,128
8	AUD	Australian 10 Year Bond	2023 年 9 月	602,935	6,538
(25)	AUD	Australian 3 Year Bond	2023 年 9 月	1,723,277	(5,703)
173	CAD	Canadian 10 Year Bond	2023 年 12 月	15,257,060	78,331
257	USD	US Long Bond (CBT)	2023 年 12 月	31,241,562	413,127
70	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	7,762,344	57,454
(327)	USD	US Ultra 10 Year Note	2023 年 12 月	37,926,891	(464,968)
137	USD	US Ultra Bond (CBT)	2023 年 12 月	17,737,219	279,610
(216)	GBP	Long Gilt	2023 年 12 月	26,102,536	(237,913)
217	USD	US Treasury 2 Year Note (CBT)	2023 年 12 月	44,196,797	85,304
853	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	91,104,398	558,483
合計				341,974,187	704,017

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	EUR 5,350,000	Fund receives default protection on ENI; and pays Fixed 1%	Barclays	20/6/2028	(64,804)	(100,066)
CDS	EUR 2,494,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/6/2028	(34,348)	(33,637)
CDS	EUR 4,500,000	Fund receives default protection on Unibail-Rodamco; and pays Fixed 1%	Barclays	20/6/2024	(17,467)	(12,499)
CDS	EUR 7,820,000	Fund receives default protection on Compass; and pays Fixed 1%	Barclays	20/6/2028	(43,283)	(263,970)
CDS	EUR 5,930,000	Fund receives default protection on Stellantis; and pays Fixed 5%	Barclays	20/6/2028	(54,292)	(982,783)
CDS	EUR 3,200,000	Fund receives default protection on Unicredit; and pays Fixed 1%	BNP Paribas	20/6/2028	(46,762)	148,135
CDS	EUR 4,600,000	Fund receives default protection on Unicredit; and pays Fixed 1%	BNP Paribas	20/6/2028	(73,174)	212,944
CDS	EUR 5,500,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Bank of America	20/6/2028	(76,914)	(50,971)
CDS	EUR 5,170,000	Fund receives default protection on Next; and pays Fixed 1%	Citibank	20/6/2028	(116,210)	3,852

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 4,775,000	Fund receives default protection on Shermin-Williams; and pays Fixed 1%	Citibank	20/6/2028	(49,907)	(69,995)
CDS	EUR (2,360,000)	Fund provides default protection on Rolls-Royce; and receives Fixed 1%	Deutsche Bank	20/6/2028	3,181	(91,925)
CDS	EUR 5,700,000	Fund receives default protection on Aegon; and pays Fixed 1%	Goldman Sachs	20/6/2028	(36,267)	(62,481)
CDS	EUR 1,600,000	Fund receives default protection on Bacred; and pays Fixed 1%	Goldman Sachs	20/6/2028	(13,861)	51,095
CDS	USD 7,181,009	Fund receives default protection on Dell; and pays Fixed 1%	Goldman Sachs	20/6/2028	(162,411)	16,106
CDS	USD 1,288,991	Fund receives default protection on Dell; and pays Fixed 1%	Goldman Sachs	20/6/2028	(28,153)	2,891
CDS	EUR 1,156,000	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/6/2028	(5,291)	10,597
CDS	EUR 770,000	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/6/2028	(2,436)	7,058
CDS	USD 3,590,504	Fund receives default protection on Kroger; and pays Fixed 1%	Goldman Sachs	20/6/2028	(10,845)	(60,044)
CDS	USD 4,879,496	Fund receives default protection on Kroger; and pays Fixed 1%	Goldman Sachs	20/6/2028	(12,920)	(81,600)
CDS	EUR (3,900,000)	Fund provides default protection on Barclays Bank; and receives Fixed 1%	JP Morgan	20/6/2028	59,699	(280)
CDS	EUR (4,800,000)	Fund provides default protection on Glencore International; and receives Fixed 5%	JP Morgan	20/6/2028	(1,643)	747,206
CDS	EUR 2,000,000	Fund receives default protection on Banco BPM; and pays Fixed 5%	JP Morgan	20/6/2028	(6,608)	(168,133)
CDS	EUR 3,900,000	Fund receives default protection on Barclays; and pays Fixed 1%	JP Morgan	20/6/2028	(49,768)	10,985
CDS	EUR 7,900,000	Fund receives default protection on Bouygues; and pays Fixed 1%	JP Morgan	20/6/2028	(68,286)	(209,734)
CDS	EUR 1,850,000	Fund receives default protection on Standard Chart; and pays Fixed 1%	JP Morgan	20/6/2028	(35,895)	28,551
CDS	USD 5,050,000	Fund receives default protection on Whirlpool; and pays Fixed 1%	JP Morgan	20/6/2028	(64,203)	73,569
CDS	EUR 3,450,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Morgan Stanley	20/6/2028	(35,381)	(31,972)
CDS	EUR 11,220,000	Fund receives default protection on ITRAXX.EUR.39.V1; and pays Fixed 1%	Morgan Stanley	20/6/2028	(93,592)	(159,689)
CDS	EUR 6,656,000	Fund receives default protection on ITRAXX.XO.39.V1; and pays Fixed 5%	Morgan Stanley	20/6/2028	(163,664)	(298,260)
CDS	EUR 6,200,000	Fund receives default protection on Next; and pays Fixed 1%	Morgan Stanley	20/6/2028	(156,947)	4,619
CDS	EUR 3,625,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/6/2028	(28,884)	(48,891)
CDS	EUR 5,900,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/6/2028	(47,012)	(79,575)
CDS	EUR 1,750,000	Fund receives default protection on Unicredit; and pays Fixed 1%	BNP Paribas	20/6/2028	(52,077)	81,011
IFS	USD 51,870,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.5%	Morgan Stanley	17/4/2024	(64,785)	(64,785)
IFS	EUR 2,930,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.758%	Morgan Stanley	15/6/2053	23,919	23,919
IRS	CAD 13,860,000	Fund receives Fixed 0.942%; and pays Floating CAD CDOR 3 Month	Morgan Stanley	8/2/2026	(982,753)	(982,753)
IRS	CHF 1,600,000	Fund receives Fixed -0.268%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2026	(114,746)	(114,746)
IRS	CHF 810,000	Fund receives Fixed 0.072%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2031	(115,829)	(115,829)
IRS	EUR 1,910,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.2705%	Morgan Stanley	4/3/2053	188,720	188,720
TRS	EUR 6,955,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	JP Morgan	20/9/2023	(43,281)	(31,880)
合計 (美金曝險部位 - 美金 233,272,495)					(2,699,180)	(2,505,240)

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

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

至 2023 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
EUR 63,120,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.39.V1 quarterly from 20/6/2028; and pays 1% Fixed	Morgan Stanley	20/9/2023	(73,509)	42,416
USD 51,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Morgan Stanley	20/9/2023	(491,695)	31,054
合計 (美金曝險部位 - 美金 25,850,594)				(565,204)	73,470

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD (51,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Morgan Stanley	20/9/2023	157,613	(10,687)
USD (51,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Morgan Stanley	20/9/2023	304,780	(16,520)
USD (25,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 13/11/2024; and pays Floating USD SOFR annually from 13/5/2025	JP Morgan	9/5/2024	(179,842)	(322,342)
USD (25,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2025; and pays 2.25% Fixed semi-annually from 13/11/2024	JP Morgan	9/5/2024	133,117	(26,883)
合計 (美金曝險部位 - 美金 21,251,205)				415,668	(376,432)

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			523,300 Mitsubishi UFJ Financial*	4,165,849	1.02
			47,300 Mitsui*	1,757,953	0.43
			4,100 SMC*	1,980,501	0.48
			33,000 Sysmex	1,750,081	0.43
			142,600 Toyota Motor*	2,453,827	0.60
普通股 / 優先股 (股份) 及認股權證				25,148,096	6.15
百慕達					
21,367 Bunge	2,450,581	0.60			
加拿大			澤西島		
34,748 Cameco	1,292,973	0.32	17,390 Aptiv	1,771,519	0.43
138,241 Enbridge*	4,892,591	1.20	409,585 Glencore	2,186,655	0.53
54,326 Suncor Energy*	1,848,403	0.45		3,958,174	0.96
9,351 Teck Resources	391,152	0.09			
	8,425,119	2.06	荷蘭		
開曼群島			958 Adyen	809,779	0.20
31,200 Alibaba	358,823	0.09	6,016 ASML	4,006,944	0.98
5,130 Meituan	84,050	0.02	385,820 ING Groep	5,539,667	1.35
262,000 Microport Cardioflow Medtech	62,469	0.02	4,100 LyondellBasell Industries	407,499	0.10
41,900 Tencent	1,736,267	0.42		10,763,889	2.63
	2,241,609	0.55	韓國		
中國			8,485 Amorepacific	859,574	0.21
52,000 BYD	1,629,687	0.40	16,913 SK Hynix	1,558,542	0.38
				2,418,116	0.59
古拉索			西班牙		
4,157 Schlumberger	244,598	0.06	106,706 Cellnex Telecom	4,114,472	1.01
法國			瑞士		
19,775 Accor	712,728	0.18	36,960 Alcon	3,105,077	0.76
66,129 BNP Paribas	4,308,368	1.05	15,234 Chubb	3,081,838	0.75
54,007 Cie de Saint-Gobain	3,517,436	0.86	1,386 Lonza*	771,457	0.19
15,471 EssilorLuxottica	2,952,179	0.72	54,530 Nestle	6,590,208	1.61
4,082 Kering	2,207,509	0.54	3,244 Roche	962,869	0.24
3,226 LVMH Moet Hennessy Louis Vuitton	2,779,026	0.68	16,844 TE Connectivity	2,238,736	0.55
18,564 Sanofi	2,004,223	0.49	44,815 Transocean*	368,379	0.09
19,662 TotalEnergies*	1,241,107	0.30		17,118,564	4.19
19,632 Vinci	2,207,495	0.54	台灣		
	21,930,071	5.36	157,000 Taiwan Semiconductor Manufacturing	2,706,512	0.66
德國			英國		
35,307 Bayer	1,950,550	0.48	14,154 AstraZeneca	973,937	0.24
53,589 Commerzbank	593,330	0.15	18,083 AstraZeneca	2,465,130	0.60
9,150 Dr Ing hc F Porsche*	1,012,083	0.25	569,511 BAE Systems	7,304,617	1.78
31,887 Mercedes-Benz	2,349,390	0.57	462,437 Barclays	871,223	0.21
34,347 SAP	4,843,655	1.18	65,766 Compass	1,677,170	0.41
3,400 SAP	479,638	0.12	540,034 Lloyds Banking*	291,320	0.07
28,588 Siemens	4,321,827	1.06	52,945 RELX	1,732,928	0.43
	15,550,473	3.81	30,469 Shell*	1,894,258	0.46
格恩西島			151,768 Shell*	4,719,155	1.16
23,600 Genius Sports	157,412	0.04	91,951 Unilever	4,751,637	1.16
香港				26,681,375	6.52
202,400 AIA	1,837,425	0.45	美國		
以色列			36,827 Abbott Laboratories	3,844,739	0.94
10,938 Nice	2,164,521	0.53	6,506 AbbVie	966,857	0.24
義大利			16,737 Advanced Micro Devices	1,797,554	0.44
670,990 Intesa Sanpaolo	1,813,417	0.44	10,093 Air Products and Chemicals	2,985,005	0.73
42,451 UniCredit	1,048,027	0.26	9,421 Albemarle	1,873,366	0.46
	2,861,444	0.70	81,444 Alphabet†	11,225,426	2.75
日本			76,010 Amazon.com	10,471,138	2.56
75,600 FANUC	2,148,177	0.53	14,630 American Tower	2,670,414	0.65
51,900 Honda Motor	1,670,047	0.41	76,153 Apple†	14,321,333	3.50
13,654 Hoya*	1,509,222	0.37	13,128 Applied Materials	1,994,800	0.49
146,700 Japan Airlines	3,012,191	0.74	34,020 Archer-Daniels-Midland	2,732,827	0.67
7,128 Keyence	2,951,570	0.72	18,704 Astra Space	4,947	0.00
27,500 Komatsu	780,849	0.19	2,415 Atlas Energy Solutions	51,271	0.01
11,700 Kose*	967,829	0.23	900 Ball*	48,942	0.01
			18,542 Booz Allen Hamilton	2,129,549	0.52
			80,221 Boston Scientific	4,368,835	1.07

† 本證券全部或部分已質押或提供擔保。詳見附註 13。

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %
債券		
開曼群島 CNY 5,600,000 Fresh Express Delivery 0% 18/10/2010**.*	-	0.00
印度 USD 1,215,000 REI Agro 5.5% 13/11/2014**.*	-	0.00
總債券	-	0.00
其他可轉讓證券總額	9,489,940	2.32
普通股/優先股(股份)總額	372,915,883	91.19
其他淨資產	36,014,706	8.81
淨資產總額(美金)	408,930,589	100.00

** 證券附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
AUD	18,598,474	USD	12,631,228	Barclays	20/9/2023	(576,941)
BRL	7,402,067	USD	1,456,584	Morgan Stanley	20/9/2023	41,904
BRL	8,221,678	USD	1,687,419	JP Morgan	20/9/2023	(23,008)
CAD	9,255,000	USD	6,941,891	HSBC Bank	20/9/2023	(99,130)
CHF	5,306,001	USD	6,052,700	HSBC Bank	20/9/2023	(34,612)
CNY	21,930,712	USD	3,040,965	BNP Paribas	20/9/2023	(14,766)
DKK	11,070,726	USD	1,645,193	Bank of America	20/9/2023	(31,853)
DKK	15,242,055	USD	2,237,006	JP Morgan	20/9/2023	(15,778)
EUR	938,624	USD	1,020,851	Morgan Stanley	20/9/2023	(1,707)
EUR	3,611,149	USD	3,917,597	HSBC Bank	20/9/2023	3,338
JPY	2,437,984,375	USD	18,490,776	JP Morgan	20/9/2023	(1,767,175)
KRW	2,612,908,492	USD	1,994,571	UBS	20/9/2023	(17,413)
KRW	2,845,604,005	USD	2,153,302	Morgan Stanley	20/9/2023	(66)
SEK	18,504,737	USD	1,821,428	Bank of America	20/9/2023	(123,841)
SGD	2,224,767	USD	1,649,862	BNP Paribas	20/9/2023	(2,780)
TWD	72,166,410	USD	2,383,303	JP Morgan	20/9/2023	(116,854)
USD	3,191,448	CNY	21,930,712	BNP Paribas	20/9/2023	165,249
USD	1,661,561	HKD	12,967,655	UBS	20/9/2023	6,861
USD	58,715	GBP	46,425	Morgan Stanley	20/9/2023	(140)
USD	23,049,754	EUR	20,853,518	BNP Paribas	20/9/2023	407,298
USD	1,007,957	GBP	805,760	HSBC Bank	20/9/2023	(13,539)
USD	1,009,102	CHF	892,273	Goldman Sachs	20/9/2023	(2,918)
USD	1,028,104	JPY	140,866,736	BNP Paribas	20/9/2023	61,814
USD	1,243,824	JPY	174,140,061	State Street	20/9/2023	49,293
USD	3,223,264	JPY	463,963,255	JP Morgan	20/9/2023	40,661
USD	3,100,173	JPY	443,590,227	Royal Bank of Canada	20/9/2023	57,321
USD	1,731,560	CHF	1,544,112	Royal Bank of Canada	20/9/2023	(19,778)
USD	1,238,066	JPY	174,074,457	Morgan Stanley	20/9/2023	43,984
USD	1,021,299	JPY	143,217,816	Deutsche Bank	20/9/2023	38,882
USD	1,645,366	CAD	2,225,698	Morgan Stanley	20/9/2023	(222)
USD	1,277,797	GBP	1,004,302	Goldman Sachs	20/9/2023	4,600
USD	2,802,232	CHF	2,456,152	JP Morgan	20/9/2023	16,454
USD	2,456,283	AUD	3,785,853	JP Morgan	20/9/2023	2,547
USD	931,078	HKD	7,297,167	Bank of America	20/9/2023	(56)
未實現淨減值						(1,922,371)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
離岸人民幣避險股份類別						
CNY	665,551	USD	91,518	BNY Mellon	15/9/2023	13
USD	1,471	CNY	10,716	BNY Mellon	15/9/2023	(2)
未實現淨增值						11
歐元避險股份類別						
EUR	12,297,339	USD	13,489,550	BNY Mellon	15/9/2023	(140,429)
USD	839,342	EUR	769,531	BNY Mellon	15/9/2023	3,996
未實現淨減值						(136,433)
未實現淨減值總額 (美金曝險部位 - 美金 131,274,058)						(2,058,793)

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	曝險部位 (美金)	未實現增值 (歐元)
1	CAD	S&P/TSX 60 Index	2023 年 9 月	180,891	5,642
(1)	EUR	Dax Index	2023 年 9 月	435,606	10,822
(71)	GBP	FTSE 100 Index	2023 年 9 月	6,748,436	102,041
85	USD	S&P 500 E-Mini Index	2023 年 9 月	19,276,937	429,315
23	USD	Nifty 50 Index	2023 年 9 月	894,654	1,958
29	JPY	Nikkei 225 (Yen)	2023 年 9 月	3,240,191	101,445
合計				30,776,715	651,223

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
119,565	Call	TOPIX Banks Index	BNP Paribas	JPY 239.439	10/11/2023	1,041	8,830
199,196	Call	TOPIX Banks Index	Goldman Sachs	JPY 239.3	10/11/2023	1,420	14,802
79,790	Call	TOPIX Banks Index	JP Morgan	JPY 239.43	10/11/2023	1,353	5,895
25	Call	Advanced Micro Devices	Exchange Traded	USD 115	15/9/2023	(13,997)	2,550
42	Call	Advanced Micro Devices	Exchange Traded	USD 130	15/9/2023	(40,057)	357
20	Call	Albemarle	Exchange Traded	USD 220	15/9/2023	(11,843)	900
74	Call	Alibaba	Exchange Traded	USD 100	15/9/2023	(32,373)	5,365
90	Call	Alphabet	Exchange Traded	USD 125	15/9/2023	81,654	118,800
100	Call	Alphabet	Exchange Traded	USD 130	15/9/2023	48,988	84,750
80	Call	Amazon.com	Exchange Traded	USD 135	15/9/2023	(10,098)	37,000
83	Call	Amazon.com	Exchange Traded	USD 145	15/9/2023	(28,608)	5,187
112	Call	Apple	Exchange Traded	USD 195	15/9/2023	(51,042)	8,792
50	Call	Apple	Exchange Traded	USD 200	15/9/2023	(20,134)	1,375
117	Call	Apple	Exchange Traded	USD 205	15/9/2023	(31,090)	1,346
32	Call	Applied Materials	Exchange Traded	USD 140	15/9/2023	22,704	40,320
76	Call	Archer-Daniels-Midland	Exchange Traded	USD 82.5	15/9/2023	(10,049)	3,040
29	Put	CrowdStrike	Exchange Traded	USD 140	15/9/2023	(15,333)	537
49	Call	Edwards Lifesciences	Exchange Traded	USD 85	15/9/2023	(13,260)	490
15	Call	Eli Lilly	Exchange Traded	USD 460	15/9/2023	111,909	134,925
20	Call	Humana	Exchange Traded	USD 450	15/9/2023	31,480	50,200
5	Call	Humana	Exchange Traded	USD 460	15/9/2023	809	7,975
149	Call	JPMorgan Chase	Exchange Traded	USD 160	15/9/2023	(28,487)	522
15	Call	Microsoft	Exchange Traded	USD 355	15/9/2023	(18,101)	608
76	Call	Microsoft	Exchange Traded	USD 365	15/9/2023	(76,864)	1,330
76	Call	NVIDIA	Exchange Traded	USD 430	15/9/2023	334,421	524,210
5	Call	NVIDIA	Exchange Traded	USD 480	15/9/2023	546	13,412
5	Call	NVIDIA	Exchange Traded	USD 485	15/9/2023	(3,373)	11,800

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

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
45	Call	NVIDIA	Exchange Traded	USD 500	15/9/2023	(43,855)	69,637
25	Call	NVIDIA	Exchange Traded	USD 470	15/9/2023	20,569	84,750
24	Put	Palo Alto Networks	Exchange Traded	USD 210	15/9/2023	(25,544)	288
153	Call	Pfizer	Exchange Traded	USD 40	15/9/2023	(24,439)	383
183	Call	Pfizer	Exchange Traded	USD 42.5	15/9/2023	(19,164)	275
10	Call	Salesforce	Exchange Traded	USD 230	15/9/2023	(8,660)	3,225
10	Call	Salesforce	Exchange Traded	USD 240	15/9/2023	(7,639)	810
23	Call	Starbucks	Exchange Traded	USD 105	15/9/2023	(5,875)	196
8	Call	Tesla	Exchange Traded	USD 275	15/9/2023	(7,387)	2,780
8	Call	Tesla	Exchange Traded	USD 280	15/9/2023	(12,118)	2,060
30	Call	Tesla	Exchange Traded	USD 290	15/9/2023	(52,687)	4,230
50	Call	Toll Brothers	Exchange Traded	USD 80	15/9/2023	(986)	15,125
19	Call	Valero Energy	Exchange Traded	USD 120	15/9/2023	8,128	19,000
100	Call	Valero Energy	Exchange Traded	USD 125	15/9/2023	22,719	58,500
25	Call	Walt Disney	Exchange Traded	USD 90	15/9/2023	(6,893)	388
24	Put	Zscaler	Exchange Traded	USD 140	15/9/2023	(9,953)	10,740
97	Call	Advanced Micro Devices	Exchange Traded	USD 115	20/10/2023	7,010	37,587
147	Call	Alphabet	Exchange Traded	USD 135	20/10/2023	26,135	106,575
58	Call	Amazon.com	Exchange Traded	USD 140	20/10/2023	5,816	28,275
117	Call	Amazon.com	Exchange Traded	USD 145	20/10/2023	(36,430)	33,988
48	Call	Apple	Exchange Traded	USD 185	20/10/2023	21,706	38,520
49	Call	Bunge	Exchange Traded	USD 105	20/10/2023	35,908	57,820
147	Call	ConocoPhillips	Exchange Traded	USD 125	20/10/2023	(9,074)	26,533
49	Put	Fortinet	Exchange Traded	USD 55	20/10/2023	(10,399)	2,940
147	Call	Freeport-McMoRan	Exchange Traded	USD 45	20/10/2023	(31,546)	8,379
29	Call	Microsoft	Exchange Traded	USD 345	20/10/2023	(742)	15,660
24	Call	Rockwell Automation	Exchange Traded	USD 320	20/10/2023	(1,191)	19,440
9	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 435	20/10/2023	(3,618)	2,785
146	Call	Uber Technologies	Exchange Traded	USD 50	20/10/2023	(12,442)	17,812
20	Call	UnitedHealth	Exchange Traded	USD 530	20/10/2023	(21,235)	5,110
25	Call	Humana	Exchange Traded	USD 520	17/11/2023	(31,306)	12,500
25	Call	NVIDIA	Exchange Traded	USD 440	15/12/2023	107,944	214,250
153	Call	Pfizer	Exchange Traded	USD 47	19/1/2024	(10,210)	1,453
255	Call	Pfizer	Exchange Traded	USD 50	19/1/2024	(10,173)	1,402
合計 (美金曝險部位 - 美金 21,200,067)						83,985	1,988,734

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(119,565)	Call	TOPIX Banks Index	BNP Paribas	JPY 262.243	10/11/2023	984	(2,740)
(199,196)	Call	TOPIX Banks Index	Goldman Sachs	JPY 262.09	10/11/2023	1,635	(4,604)
(79,790)	Call	TOPIX Banks Index	JP Morgan	JPY 262.232	10/11/2023	0	(1,829)
(40)	Put	Albemarle	Exchange Traded	USD 180	15/9/2023	11,601	(2,200)
(74)	Call	Alibaba	Exchange Traded	USD 115	15/9/2023	12,205	(555)
(178)	Call	Alphabet	Exchange Traded	USD 135	15/9/2023	(52,462)	(79,210)
(150)	Call	Alphabet	Exchange Traded	USD 140	15/9/2023	(5,745)	(25,200)
(158)	Call	Amazon.com	Exchange Traded	USD 150	15/9/2023	25,797	(3,081)
(116)	Call	Amazon.com	Exchange Traded	USD 160	15/9/2023	14,057	(406)
(86)	Put	Apple	Exchange Traded	USD 175	15/9/2023	7,075	(2,623)
(62)	Call	Applied Materials	Exchange Traded	USD 150	15/9/2023	(14,786)	(29,295)
(27)	Call	CF Industries	Exchange Traded	USD 90	15/9/2023	3,972	(270)
(29)	Call	CrowdStrike	Exchange Traded	USD 175	15/9/2023	7,275	(2,407)
(29)	Put	CrowdStrike	Exchange Traded	USD 120	15/9/2023	4,009	(44)
(15)	Call	Eli Lilly	Exchange Traded	USD 500	15/9/2023	(70,946)	(75,937)
(10)	Call	Humana	Exchange Traded	USD 490	15/9/2023	3,608	(1,875)

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

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(149)	Call	JPMorgan Chase	Exchange Traded	USD 170	15/9/2023	5,413	(224)
(17)	Call	KLA	Exchange Traded	USD 550	15/9/2023	9,077	(1,190)
(49)	Call	Micron Technology	Exchange Traded	USD 80	15/9/2023	5,087	(270)
(41)	Put	Microsoft	Exchange Traded	USD 300	15/9/2023	12,352	(1,292)
(11)	Call	NVIDIA	Exchange Traded	USD 550	15/9/2023	7,780	(2,805)
(11)	Call	NVIDIA	Exchange Traded	USD 560	15/9/2023	10,571	(1,892)
(25)	Call	NVIDIA	Exchange Traded	USD 600	15/9/2023	19,404	(988)
(39)	Call	NVIDIA	Exchange Traded	USD 540	15/9/2023	27,174	(14,820)
(50)	Put	NVIDIA	Exchange Traded	USD 400	15/9/2023	63,057	(1,400)
(24)	Call	Palo Alto Networks	Exchange Traded	USD 260	15/9/2023	3,659	(1,332)
(24)	Put	Palo Alto Networks	Exchange Traded	USD 190	15/9/2023	10,131	(120)
(336)	Put	Pfizer	Exchange Traded	USD 35	15/9/2023	7,203	(6,552)
(21)	Call	Salesforce	Exchange Traded	USD 250	15/9/2023	8,977	(441)
(16)	Call	Tesla	Exchange Traded	USD 305	15/9/2023	8,074	(968)
(45)	Put	Tesla	Exchange Traded	USD 220	15/9/2023	14,007	(2,993)
(50)	Call	Toll Brothers	Exchange Traded	USD 90	15/9/2023	1,749	(750)
(30)	Put	Toll Brothers	Exchange Traded	USD 70	15/9/2023	3,413	(270)
(38)	Call	Valero Energy	Exchange Traded	USD 130	15/9/2023	(2,289)	(10,298)
(50)	Call	Walt Disney	Exchange Traded	USD 95	15/9/2023	6,972	(275)
(24)	Call	Zscaler	Exchange Traded	USD 175	15/9/2023	3,342	(5,964)
(24)	Put	Zscaler	Exchange Traded	USD 125	15/9/2023	5,646	(3,540)
(193)	Call	Advanced Micro Devices	Exchange Traded	USD 130	20/10/2023	(2,071)	(20,361)
(48)	Put	Advanced Micro Devices	Exchange Traded	USD 95	20/10/2023	8,637	(8,736)
(147)	Call	Alphabet	Exchange Traded	USD 145	20/10/2023	(6,943)	(37,191)
(147)	Put	Alphabet	Exchange Traded	USD 115	20/10/2023	13,564	(5,218)
(116)	Call	Amazon.com	Exchange Traded	USD 155	20/10/2023	(1,419)	(9,976)
(117)	Call	Amazon.com	Exchange Traded	USD 160	20/10/2023	15,350	(5,206)
(143)	Put	Amazon.com	Exchange Traded	USD 120	20/10/2023	11,558	(10,868)
(97)	Call	Apple	Exchange Traded	USD 200	20/10/2023	(10,544)	(14,986)
(24)	Put	Apple	Exchange Traded	USD 160	20/10/2023	1,734	(1,044)
(49)	Call	Bunge	Exchange Traded	USD 120	20/10/2023	(4,962)	(8,575)
(147)	Call	ConocoPhillips	Exchange Traded	USD 135	20/10/2023	4,744	(4,483)
(147)	Put	ConocoPhillips	Exchange Traded	USD 105	20/10/2023	16,798	(9,481)
(49)	Call	Fortinet	Exchange Traded	USD 70	20/10/2023	1,998	(1,715)
(49)	Put	Fortinet	Exchange Traded	USD 45	20/10/2023	1,655	(490)
(147)	Call	Freeport-McMoRan	Exchange Traded	USD 50	20/10/2023	13,336	(1,985)
(98)	Put	Freeport-McMoRan	Exchange Traded	USD 38	20/10/2023	(2,081)	(10,486)
(58)	Call	Microsoft	Exchange Traded	USD 370	20/10/2023	1,292	(7,337)
(15)	Put	Microsoft	Exchange Traded	USD 300	20/10/2023	3,004	(3,443)
(24)	Call	Rockwell Automation	Exchange Traded	USD 350	20/10/2023	1,329	(2,880)
(24)	Put	Rockwell Automation	Exchange Traded	USD 270	20/10/2023	3,296	(2,820)
(146)	Call	Uber Technologies	Exchange Traded	USD 57.5	20/10/2023	5,149	(2,409)
(146)	Put	Uber Technologies	Exchange Traded	USD 37.5	20/10/2023	3,251	(2,701)
(20)	Call	UnitedHealth	Exchange Traded	USD 560	20/10/2023	7,775	(1,080)
(20)	Put	UnitedHealth	Exchange Traded	USD 450	20/10/2023	(895)	(7,450)
(25)	Call	Humana	Exchange Traded	USD 560	17/11/2023	11,819	(3,125)
(25)	Put	Humana	Exchange Traded	USD 440	17/11/2023	(4,681)	(19,875)
(55)	Call	NextEra Energy	Exchange Traded	USD 82.5	17/11/2023	2,682	(550)
(55)	Put	NextEra Energy	Exchange Traded	USD 65	17/11/2023	(1,415)	(8,112)
(25)	Call	NVIDIA	Exchange Traded	USD 530	15/12/2023	(53,181)	(99,125)
(25)	Put	NVIDIA	Exchange Traded	USD 310	15/12/2023	23,407	(4,288)
合計 (美金曝險部位 - 美金 10,573,641)						243,264	(606,656)

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

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
法國			
(1,519)	Pernod Ricard	JP Morgan	22,665
			22,665
美國			
1,305	Banc of California	JP Morgan	983
(766)	Bank of America	JP Morgan	1,796
(590)	Bank of Hawaii	JP Morgan	920
(609)	BankUnited	JP Morgan	2,229
(440)	Banner	JP Morgan	1,778
(851)	Charles Schwab	JP Morgan	4,944
(9,032)	Cloudflare	JP Morgan	9,393
(887)	Community Bank System	JP Morgan	5,836
(784)	FB Financial	JP Morgan	2,979
(714)	Glacier Bancorp	JP Morgan	2,342
(4,215)	Huntington Bancshares	JP Morgan	3,794
(600)	Independent Bank	JP Morgan	1,053

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值/ (減值) (美金)
(1,285)	J M Smucker	JP Morgan	3,919
(756)	OceanFirst Financial	JP Morgan	968
(1,129)	Pacific Premier Bancorp	JP Morgan	3,172
(1,987)	PacWest Bancorp	JP Morgan	(1,298)
(25,766)	Palantir Technologies	JP Morgan	51,403
(336)	Prosperity Bancshares	JP Morgan	1,337
(1,200)	Simmons First National	JP Morgan	1,968
(1,924)	Snowflake	JP Morgan	(1,982)
(1,453)	Truist Financial	JP Morgan	2,681
(4,942)	Valley National Bancorp	JP Morgan	4,117
(791)	Washington Federal	JP Morgan	2,460
(151)	Western Alliance Bancorp	JP Morgan	304
(275)	Zions Bancorp	JP Morgan	789
			107,885
合計 (美金曝險部位 - 美金 2,310,210)			130,550

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			台灣		
普通股 (股份)			725,000 MediaTek	16,049,631	1.75
加拿大			1,437,000 Taiwan Semiconductor Manufacturing	24,772,340	2.69
1,143,691 TELUS	20,263,975	2.20		40,821,971	4.44
丹麥			英國		
98,306 Novo Nordisk	18,288,841	1.99	201,177 AstraZeneca	27,425,068	2.98
法國			1,429,042 Prudential	17,826,711	1.94
110,527 Air Liquide	20,186,616	2.20	633,410 RELX	20,760,770	2.26
104,262 EssilorLuxottica	19,895,292	2.16	645,613 Shell*	20,075,033	2.19
23,541 Kering*	12,730,760	1.39	13,639,343 Taylor Wimpey	19,900,690	2.16
11,439 LVMH Moet Hennessy Louis Vuitton	9,854,086	1.07		105,988,272	11.53
229,737 Sanofi	24,803,073	2.70	美國		
	87,469,827	9.52	150,610 AbbVie	22,382,152	2.44
印尼			86,570 American Express	13,871,111	1.51
29,007,600 Bank Rakyat Indonesia Persero	10,570,727	1.15	178,855 Apple	33,635,471	3.66
愛爾蘭			97,502 Assurant	13,555,703	1.48
82,672 Accenture	26,894,855	2.93	552,264 Baker Hughes	19,950,537	2.17
227,325 Medtronic	18,742,946	2.04	320,631 Carrier Global	18,503,615	2.01
	45,637,801	4.97	528,579 Citizens Financial	14,884,785	1.62
澤西島			209,036 Intercontinental Exchange	24,664,157	2.68
85,129 Ferguson*	13,947,856	1.52	103,196 M&T Bank	12,970,705	1.41
墨西哥			131,664 Microsoft	43,325,356	4.71
4,815,230 Wal-Mart de Mexico	19,660,289	2.14	398,904 Mondelez International	28,413,932	3.09
荷蘭			205,328 Oracle	24,824,155	2.70
5,610,497 Koninklijke KPN	19,667,362	2.14	229,420 Otis Worldwide	19,860,889	2.16
新加坡			196,409 Paychex	23,999,216	2.61
530,179 DBS	13,061,168	1.42	123,947 Republic Services	18,066,515	1.97
瑞士			288,482 Synchrony Financial	9,378,550	1.02
30,314 Lonza	16,872,972	1.83	60,948 Union Pacific	13,561,540	1.47
228,947 Nestle	27,669,329	3.01	112,616 United Parcel Service	19,378,961	2.11
110,387 TE Connectivity	14,671,536	1.60	52,965 UnitedHealth	25,952,850	2.82
40,701 Zurich Insurance	19,198,214	2.09	308,333 Williams	10,756,197	1.17
	78,412,051	8.53		411,936,397	44.81
			普通股 (股份) 總額	885,726,537	96.36
			允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	885,726,537	96.36
			普通股 / 優先股 (股份) 總額	885,726,537	96.36
			其他淨資產	33,448,838	3.64
			淨資產總額 (美金)	919,175,375	100.00

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	19,918,751	USD	12,969,424	BNY Mellon	15/9/2023	(61,770)
USD	736,962	AUD	1,142,671	BNY Mellon	15/9/2023	(3,505)
未實現淨減值						(65,275)
瑞士法郎避險股份類別						
CHF	9,150,829	USD	10,476,466	BNY Mellon	15/9/2023	(103,066)
USD	489,078	CHF	429,403	BNY Mellon	15/9/2023	2,308
未實現淨減值						(100,758)
離岸人民幣避險股份類別						
CNY	24,241,811	USD	3,358,100	BNY Mellon	15/9/2023	(24,143)
USD	185,015	CNY	1,348,860	BNY Mellon	15/9/2023	(491)
未實現淨減值						(24,634)
歐元避險股份類別						
EUR	52,877,070	USD	58,003,194	BNY Mellon	15/9/2023	(603,587)
USD	3,521,097	EUR	3,235,345	BNY Mellon	15/9/2023	9,051
未實現淨減值						(594,536)
英鎊避險股份類別						
GBP	904,141	USD	1,150,249	BNY Mellon	15/9/2023	(4,056)
USD	53,576	GBP	42,197	BNY Mellon	15/9/2023	81
未實現淨減值						(3,975)
港幣避險股份類別						
HKD	6,957,210	USD	891,328	BNY Mellon	15/9/2023	(3,788)
USD	41,640	HKD	325,812	BNY Mellon	15/9/2023	76
未實現淨減值						(3,712)
波蘭幣避險股份類別						
PLN	44,883,255	USD	11,046,204	BNY Mellon	15/9/2023	(156,507)
USD	566,743	PLN	2,326,037	BNY Mellon	15/9/2023	2,390
未實現淨減值						(154,117)
新加坡幣避險股份類別						
SGD	85,518,496	USD	63,520,098	BNY Mellon	15/9/2023	(221,672)
USD	3,157,002	SGD	4,277,598	BNY Mellon	15/9/2023	(9,147)
未實現淨減值						(230,819)
南非幣避險股份類別						
USD	103,919	ZAR	1,972,402	BNY Mellon	15/9/2023	(953)
ZAR	29,003,241	USD	1,537,958	BNY Mellon	15/9/2023	4,098
未實現淨增值						3,145
未實現淨減值總額 (美金曝險部位 - 美金 170,549,041)						(1,174,681)

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

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	27.32
科技	21.05
金融	16.32
工業	11.32
週期性消費品	8.28
能源	5.53
通訊	4.34
基本材料	2.20
其他淨資產	3.64
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			比利時		
債券			EUR 3,689,000 Kingdom of Belgium Government Bond 0% 22/10/2031	3,152,056	0.31
USD 164,000 阿根廷 Argentine Republic Government International Bond 3.625% 9/7/2035*	49,206	0.01	EUR 2,128,000 Kingdom of Belgium Government Bond 0.1% 22/6/2030	1,912,695	0.19
USD 139,000 Argentine Republic Government International Bond 4.25% 9/1/2038	49,005	0.00	EUR 510,000 Kingdom of Belgium Government Bond 0.4% 22/6/2040	340,404	0.03
USD 74,456 Generacion Mediterranea SA / Central Termica Roca 9.875% 1/12/2027	64,927	0.01	EUR 2,560,000 Kingdom of Belgium Government Bond 0.5% 22/10/2024*	2,689,692	0.26
USD 72,085 YPF 7% 30/9/2033	55,670	0.01	EUR 1,330,000 Kingdom of Belgium Government Bond 0.65% 22/6/2071	556,917	0.06
USD 65,000 YPF 7% 15/12/2047	44,719	0.00	EUR 1,290,000 Kingdom of Belgium Government Bond 0.8% 22/6/2027*	1,295,311	0.13
	263,527	0.03	EUR 1,506,000 Kingdom of Belgium Government Bond 0.8% 22/6/2028	1,488,373	0.15
澳洲			EUR 350,000 Kingdom of Belgium Government Bond 0.9% 22/6/2029	340,600	0.03
AUD 1,627,000 Australia Government Bond 0.25% 21/11/2024	1,007,990	0.10	EUR 2,200,000 Kingdom of Belgium Government Bond 1% 22/6/2026	2,264,072	0.22
AUD 2,515,000 Australia Government Bond 0.25% 21/11/2025*	1,507,907	0.15	EUR 250,000 Kingdom of Belgium Government Bond 1.4% 22/6/2053	165,739	0.02
AUD 1,320,000 Australia Government Bond 1.75% 21/6/2051	494,025	0.05	EUR 600,000 Kingdom of Belgium Government Bond 1.6% 22/6/2047	454,433	0.04
AUD 380,000 Australia Government Bond 2.75% 21/4/2024	244,250	0.02	EUR 340,000 Kingdom of Belgium Government Bond 1.7% 22/6/2050	253,065	0.03
AUD 2,720,000 Australia Government Bond 2.75% 21/11/2027	1,694,580	0.17	EUR 130,000 Kingdom of Belgium Government Bond 2.25% 22/6/2057	106,986	0.01
AUD 609,000 Australia Government Bond 2.75% 21/11/2029	371,005	0.04	EUR 2,211,000 Kingdom of Belgium Government Bond 2.75% 22/4/2039	2,210,387	0.22
AUD 450,000 Australia Government Bond 2.75% 21/5/2041	234,580	0.02	EUR 268,000 Kingdom of Belgium Government Bond 3% 22/6/2034	285,819	0.03
AUD 1,090,000 Australia Government Bond 3% 21/3/2047	560,754	0.05	EUR 370,000 Kingdom of Belgium Government Bond 3.75% 22/6/2045*	418,846	0.04
AUD 152,000 Australia Government Bond 3.25% 21/6/2039	86,997	0.01		17,935,395	1.77
	6,202,088	0.61	貝南		
奧地利			EUR 100,000 Benin Government International Bond 4.875% 19/1/2032*	81,334	0.01
EUR 1,086,000 Republic of Austria Government Bond 0% 20/10/2040	679,910	0.07	百慕達		
EUR 808,000 Republic of Austria Government Bond 0.5% 20/2/2029	769,642	0.07	USD 76,446 Digicel 8% 1/4/2025***	17,965	0.00
EUR 530,000 Republic of Austria Government Bond 0.75% 20/3/2051*	320,588	0.03	USD 1,167,000 OHA Credit Funding 12 8.048% 20/7/2036	1,167,279	0.11
EUR 440,000 Republic of Austria Government Bond 0.85% 30/6/2120	187,155	0.02	USD 2,000,000 Symphony CLO 36 7.396% 24/10/2035	2,013,923	0.20
EUR 750,000 Republic of Austria Government Bond 0.9% 20/2/2032	684,695	0.07		3,199,167	0.31
EUR 6,345,000 Republic of Austria Government Bond 1.2% 20/10/2025	6,626,551	0.65	巴西		
EUR 90,000 Republic of Austria Government Bond 1.5% 20/2/2047	69,895	0.01	BRL 10,001,000 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	2,014,936	0.20
EUR 127,000 Republic of Austria Government Bond 1.5% 2/11/2086*	77,910	0.01	BRL 16,134,000 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	3,297,408	0.32
EUR 2,170,000 Republic of Austria Government Bond 1.65% 21/10/2024	2,307,989	0.23		5,312,344	0.52
EUR 635,000 Republic of Austria Government Bond 1.85% 23/5/2049	521,563	0.05			
EUR 1,535,000 Republic of Austria Government Bond 2.9% 23/5/2029	1,662,893	0.16			
EUR 190,000 Republic of Austria Government Bond 3.15% 20/6/2044	203,268	0.02			
EUR 300,000 Republic of Austria Government Bond 3.8% 26/1/2062	362,969	0.04			
EUR 170,000 Republic of Austria Government Bond 4.15% 15/3/2037	202,568	0.01			
	14,677,596	1.44			

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
加拿大							
CAD 1,939,000	Canadian Government Bond 0.25% 1/3/2026	1,293,704	0.13	USD 285,497	Clear Creek CLO 6.788% 20/10/2030	284,390	0.03
CAD 3,550,000	Canadian Government Bond 1.25% 1/3/2025	2,491,536	0.24	USD 280,290	Dryden 70 CLO 7.27% 16/1/2032	277,238	0.03
CAD 970,000	Canadian Government Bond 1.25% 1/6/2030	613,647	0.06	USD 465,235	Dryden XXVIII Senior Loan Fund 6.833% 15/8/2030	464,098	0.05
CAD 420,000	Canadian Government Bond 1.5% 1/9/2024	299,829	0.03	USD 330,000	Gaci First Investment 4.75% 14/2/2030	320,801	0.03
CAD 2,770,000	Canadian Government Bond 1.75% 1/12/2053	1,409,077	0.14	USD 691,000	Galaxy XXII CLO 6.77% 16/4/2034	681,736	0.07
CAD 1,510,000	Canadian Government Bond 2% 1/9/2023	1,116,093	0.11	USD 736,668	Generate CLO 2 6.757% 22/1/2031	732,481	0.07
CAD 60,000	Canadian Government Bond 2% 1/6/2028	40,886	0.00	USD 250,000	Goldentree Loan Management US CLO 1 6.608% 20/4/2034	248,203	0.02
CAD 1,100,000	Canadian Government Bond 2.25% 1/3/2024	801,979	0.08	USD 500,000	Goldentree Loan Management US CLO 10 7.188% 20/7/2034	493,424	0.05
CAD 2,558,000	Canadian Government Bond 2.75% 1/9/2027	1,801,416	0.18	USD 250,000	Goldentree Loan Management US CLO 5 7.138% 20/10/2032	249,321	0.02
CAD 1,777,000	Canadian Government Bond 2.75% 1/12/2048	1,158,164	0.11	USD 270,325	Goldentree Loan Opportunities XI 6.642% 18/1/2031	269,753	0.03
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	428,448	0.04	USD 476,102	Madison Park Funding XIII 6.532% 19/4/2030	475,005	0.05
CAD 190,000	Canadian Government Bond 5% 1/6/2037	161,813	0.02	USD 627,888	Madison Park Funding XXVI 6.831% 29/7/2030	626,258	0.06
		11,616,592	1.14	USD 232,129	Milos CLO 6.658% 20/10/2030	231,454	0.02
				USD 500,000	Neuberger Berman Loan Advisers CLO 29 6.712% 19/10/2031	498,828	0.05
開曼群島							
USD 149,526	ABRA Global Finance 11.5% 2/3/2028	126,186	0.01	USD 750,000	Neuberger Berman Loan Advisers CLO 33 6.65% 16/10/2033	746,969	0.07
USD 752,077	ACAS CLO 2015-1 6.462% 18/10/2028	748,880	0.07	USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 7.038% 20/7/2031	992,092	0.10
USD 737,000	AGL CLO 3 8.87% 15/1/2033	728,753	0.07	USD 1,000,000	OCP CLO 2020-18 6.678% 20/7/2032	990,587	0.10
USD 1,400,000	AGL CLO 5 6.748% 20/7/2034	1,390,703	0.14	USD 163,306	OZLM Funding IV 6.857% 22/10/2030	162,811	0.02
USD 415,000	AGL Core CLO 2 7.488% 20/4/2032	414,998	0.04	USD 650,000	OZLM VI 7.32% 17/4/2031	644,806	0.06
USD 500,000	AIMCO CLO Series 2017-A 7.688% 20/4/2034	487,725	0.05	USD 500,000	OZLM XX 7.238% 20/4/2031	489,886	0.05
USD 1,375,000	Allegro CLO XI 6.972% 19/1/2033	1,367,820	0.13	USD 500,000	Palmer Square CLO 2018-2 6.67% 16/7/2031	499,044	0.05
USD 250,000	Allegro CLO XI 7.432% 19/1/2033	247,472	0.02	USD 250,000	Palmer Square CLO 2018-2 7.22% 16/7/2031	248,664	0.02
USD 278,252	ANCHORAGE CAPITAL CLO 1-R 6.553% 13/4/2031	276,810	0.03	USD 250,000	Palmer Square CLO 2020-3 7.226% 15/11/2031	247,978	0.02
USD 980,000	Anchorage Capital CLO 2018-10 6.77% 15/10/2031	977,074	0.10	USD 1,100,000	Pikes Peak CLO 8 6.758% 20/7/2034	1,093,821	0.11
USD 1,733,000	Apidos CLO XXXII 6.908% 20/1/2033	1,732,220	0.17	USD 415,000	Regatta XXI Funding 7.288% 20/10/2034	411,879	0.04
USD 500,000	Apidos CLO XXXIX 6.634% 21/4/2035	495,539	0.05	USD 261,582	Rockford Tower CLO 2017-3 6.778% 20/10/2030	261,255	0.03
USD 735,228	ASSURANT CLO 6.628% 20/4/2031	731,877	0.07	GBP 100,000	Trafford Centre Finance 6.128% 28/7/2035	90,637	0.01
USD 250,000	Bain Capital Credit CLO 2021-4 6.758% 20/10/2034	248,062	0.02	USD 201,953	Venture XXVI CLO 6.688% 20/1/2029	201,325	0.02
USD 321,434	Bean Creek CLO 6.608% 20/4/2031	319,404	0.03			26,470,728	2.60
USD 500,000	Benefit Street Partners CLO XV 7.272% 18/7/2031	497,503	0.05	智利			
USD 500,000	Canyon CLO 2018-1 6.64% 15/7/2031	498,029	0.05	USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	188,147	0.02
USD 496,634	CARLYLE US CLO 2018-1 6.608% 20/4/2031	492,835	0.05	中國			
USD 250,000	CIFC Funding 2013-III-R 7.457% 24/4/2031	245,186	0.02	CNY 16,000,000	China Government Bond 1.99% 9/4/2025	2,189,237	0.21
USD 800,000	CIFC Funding 2017-IV 7.157% 24/10/2030	794,242	0.08	CNY 68,300,000	China Government Bond 2.18% 25/8/2025	9,365,201	0.92
USD 465,535	CIFC Funding 2017-V 6.75% 16/11/2030	465,070	0.05	CNY 10,000,000	China Government Bond 2.47% 2/9/2024	1,378,250	0.13
USD 250,000	CIFC Funding 2018-V 6.76% 15/1/2032	249,596	0.02	CNY 7,400,000	China Government Bond 2.48% 15/4/2027	1,020,489	0.10

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持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
CNY 11,000,000	China Government Bond 2.6% 1/9/2032	1,505,144	0.15	USD 100,000	多明尼加共和國 Dominican Republic International Bond 6.875% 29/1/2026	100,809	0.01
CNY 39,000,000	China Government Bond 2.62% 25/9/2029	5,377,879	0.53	USD 300,000	埃及 Egypt Government International Bond 7.625% 29/5/2032	172,871	0.02
CNY 10,000,000	China Government Bond 2.68% 21/5/2030	1,382,826	0.14	EUR 290,000	芬蘭 Finland Government Bond 0% 15/9/2023	314,225	0.03
CNY 42,600,000	China Government Bond 2.69% 12/8/2026	5,919,439	0.58	EUR 810,000	Finland Government Bond 0% 15/9/2030	716,719	0.07
CNY 2,300,000	China Government Bond 2.69% 15/8/2032	317,213	0.03	EUR 510,000	Finland Government Bond 0.125% 15/4/2036	377,518	0.04
CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,086,444	0.20	EUR 380,000	Finland Government Bond 0.125% 15/4/2052	184,164	0.02
CNY 27,800,000	China Government Bond 2.75% 15/6/2029	3,864,144	0.38	EUR 200,000	Finland Government Bond 0.25% 15/9/2040	133,270	0.01
CNY 23,200,000	China Government Bond 2.75% 17/2/2032	3,208,704	0.31	EUR 570,000	Finland Government Bond 0.5% 15/4/2026*	581,136	0.06
CNY 8,000,000	China Government Bond 2.79% 15/12/2029	1,112,022	0.11	EUR 770,000	Finland Government Bond 0.5% 15/9/2028	742,352	0.07
CNY 37,000,000	China Government Bond 2.8% 24/3/2029	5,157,608	0.51	EUR 140,000	Finland Government Bond 0.5% 15/9/2029	131,991	0.01
CNY 23,000,000	China Government Bond 3.01% 13/5/2028	3,244,274	0.32	EUR 741,000	Finland Government Bond 0.5% 15/4/2043	485,908	0.05
CNY 8,000,000	China Government Bond 3.32% 15/4/2052	1,179,816	0.12	EUR 100,000	Finland Government Bond 0.75% 15/4/2031	92,428	0.01
CNY 13,700,000	China Government Bond 3.53% 18/10/2051	2,094,882	0.21	EUR 390,000	Finland Government Bond 2% 15/4/2024*	419,052	0.04
CNY 18,800,000	China Government Bond 3.72% 12/4/2051	2,966,146	0.29	EUR 30,000	Finland Government Bond 2.625% 4/7/2042	29,926	0.00
		53,369,718	5.24			4,208,689	0.41
USD 200,000	哥倫比亞 Colombia Government International Bond 3.875% 25/4/2027	184,572	0.02	EUR 59,412	法國 FCT Noria 2021 5.142% 25/10/2049	62,844	0.01
USD 218,000	Colombia Government International Bond 8% 20/4/2033*	225,621	0.02	EUR 720,000	French Republic Government Bond OAT 0% 25/2/2025	744,954	0.07
COP 1,529,000,000	Colombian TES 5.75% 3/11/2027	320,534	0.03	EUR 2,702,000	French Republic Government Bond OAT 0% 25/3/2025*	2,790,467	0.27
COP 6,425,900,000	Colombian TES 6.25% 26/11/2025	1,464,202	0.14	EUR 2,740,000	French Republic Government Bond OAT 0% 25/2/2026*	2,762,931	0.27
COP 2,496,000,000	Colombian TES 7.5% 26/8/2026	572,734	0.06	EUR 10,875,000	French Republic Government Bond OAT 0% 25/2/2027*	10,671,996	1.05
USD 420,000	Ecopetrol 6.875% 29/4/2030	390,705	0.04	EUR 1,631,000	French Republic Government Bond OAT 0% 25/11/2031	1,397,941	0.14
USD 147,000	Ecopetrol 8.875% 13/1/2033	148,837	0.01	EUR 3,505,000	French Republic Government Bond OAT 0.5% 25/5/2025	3,633,873	0.36
		3,307,205	0.32	EUR 1,640,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,136,268	0.11
EUR 100,000	象牙海岸 Ivory Coast Government International Bond 4.875% 30/1/2032	83,932	0.01	EUR 5,289,000	French Republic Government Bond OAT 0.5% 25/6/2044	3,328,882	0.33
CZK 33,460,000	捷克共和國 Czech Republic Government Bond 2.75% 23/7/2029	1,381,005	0.13	EUR 7,902,000	French Republic Government Bond OAT 0.75% 25/2/2028	7,828,351	0.77
CZK 2,030,000	Czech Republic Government Bond 4.2% 4/12/2036	89,767	0.01	EUR 150,000	French Republic Government Bond OAT 0.75% 25/5/2052	84,853	0.01
CZK 49,560,000	Czech Republic Government Bond 5% 30/9/2030	2,322,543	0.23	EUR 2,434,000	French Republic Government Bond OAT 0.75% 25/5/2053	1,332,658	0.13
		3,793,315	0.37	EUR 3,556,000	French Republic Government Bond OAT 1% 25/11/2025	3,691,526	0.36
DKK 5,160,000	丹麥 Denmark Government Bond 0.5% 15/11/2029	659,539	0.07	EUR 5,070,000	French Republic Government Bond OAT 1% 25/5/2027	5,137,655	0.50
DKK 6,000,000	Denmark Government Bond 1.75% 15/11/2025	851,812	0.08	EUR 30,000	French Republic Government Bond OAT 1.25% 25/5/2036	26,000	0.00
DKK 4,210,000	Denmark Government Bond 4.5% 15/11/2039	744,355	0.07	EUR 2,453,382	French Republic Government Bond OAT 1.5% 25/5/2050	1,773,681	0.17
		2,255,706	0.22	EUR 1,500,000	French Republic Government Bond OAT 1.75% 25/6/2039	1,325,532	0.13

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持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 1,924,000	French Republic Government Bond OAT 1.75% 25/5/2066	1,344,961	0.13				
EUR 1,670,000	French Republic Government Bond OAT 2% 25/5/2048	1,385,981	0.14	EUR 42,000	European Union 2.5% 4/10/2052	37,895	0.00
EUR 1,576,000	French Republic Government Bond OAT 2.5% 25/5/2043	1,492,524	0.15	EUR 84,000	European Union 2.625% 4/2/2048	80,606	0.01
EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	111,371	0.01	EUR 146,400	European Union 3% 4/3/2053	146,561	0.01
EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	618,813	0.06			265,062	0.02
EUR 140,000	French Republic Government Bond OAT 4.5% 25/4/2041	175,104	0.02				
EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035	308,294	0.03				
		53,167,460	5.22				
	德國				國際		
EUR 3,370,000	Bundesobligation 0% 10/10/2025	3,446,201	0.34	EUR 145,000	Avoca CLO XXII 4.963% 15/4/2035	151,073	0.01
EUR 640,000	Bundesobligation 0% 10/4/2026*	646,266	0.06	EUR 182,000	CVC Cordatus Loan Fund IV 5.116% 22/2/2034	189,142	0.02
EUR 940,000	Bundesobligation 0% 16/4/2027*	929,566	0.09	EUR 250,000	CVC Cordatus Loan Fund V 5.146% 21/7/2030	266,719	0.03
EUR 2,080,000	Bundesobligation 1.3% 15/10/2027*	2,148,264	0.21	EUR 100,000	Henley CLO IV 5.071% 25/4/2034	104,855	0.01
EUR 79,180,000	Bundesobligation 1.3% 15/10/2027*	81,947,746	8.04	EUR 250,000	Invesco Euro CLO IV 5.363% 15/4/2033	262,982	0.03
EUR 4,111,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	3,700,080	0.36	EUR 700,000	Ireland Government Bond 0.2% 15/5/2027	687,939	0.07
EUR 4,271,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036	3,354,676	0.33	EUR 3,278,000	Ireland Government Bond 1.1% 15/5/2029	3,231,391	0.32
EUR 808,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	726,893	0.07	EUR 417,000	Ireland Government Bond 1.5% 15/5/2050	306,790	0.03
EUR 1,862,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	1,687,198	0.17	EUR 470,000	Ireland Government Bond 1.7% 15/5/2037	424,257	0.04
EUR 4,409,000	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037	5,524,335	0.54	EUR 386,000	Ireland Government Bond 3% 18/10/2043	402,854	0.04
EUR 1,074,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2034	1,409,122	0.14	GBP 212,000	Last Mile Logistics CMBS 2023-1 UK 8.636% 17/8/2033	268,809	0.03
EUR 42,060,000	Bundesschatzanweisungen 2.8% 12/6/2025*	45,430,301	4.46	GBP 183,000	Last Mile Logistics CMBS 2023-1 UK 9.636% 17/8/2033	232,067	0.02
EUR 100,000	FCT Autonoria DE 2023 5.742% 26/1/2043	108,215	0.01	EUR 144,333	Last Mile Logistics Pan Euro Finance 5.187% 17/8/2033	146,587	0.01
		151,058,863	14.82	EUR 151,968	Last Mile PE 2021 4.987% 17/8/2031	154,944	0.02
	瓜地馬拉			EUR 136,971	Last Mile PE 2021 5.387% 17/8/2031	136,949	0.01
USD 71,000	Guatemala Government Bond 5.25% 10/8/2029	67,647	0.01	EUR 200,000	LT Autorahoitus III 6.373% 17/12/2032	221,101	0.02
	印尼			EUR 200,000	Lt Autorahoitus IV 5.673% 18/7/2033	217,677	0.02
USD 200,000	Indonesia Government International Bond 6.75% 15/1/2044*	229,332	0.02	EUR 269,055	Pearl Finance 2020 5.687% 17/11/2032	285,918	0.03
IDR 3,164,000,000	Indonesia Treasury Bond 6.375% 15/8/2028	209,514	0.02	EUR 212,412	Pearl Finance 2020 6.287% 17/11/2032	224,406	0.02
IDR 12,529,000,000	Indonesia Treasury Bond 7% 15/2/2033	859,261	0.08	EUR 96,500	River Green Finance 2020 4.748% 22/1/2032	99,299	0.01
IDR 22,751,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	1,585,698	0.16	EUR 591,000	RRE 5 Loan Management 5.413% 15/1/2037	625,322	0.06
IDR 2,290,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	164,119	0.02	GBP 451,154	Taurus 2019-2 UK 7.138% 17/11/2029	555,388	0.06
IDR 29,159,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	2,175,782	0.21	GBP 389,417	Taurus 2019-2 UK 7.438% 17/11/2029	472,547	0.05
IDR 1,495,000,000	Indonesia Treasury Bond 9% 15/3/2029	110,333	0.01	GBP 99,271	Taurus 2021-1 UK 6.869% 17/5/2031	116,528	0.01
		5,334,039	0.52	GBP 98,338	Taurus 2021-4 UK 7.319% 17/8/2031	114,548	0.01
				EUR 113,000	Voya Euro CLO III 5.313% 15/4/2033	119,281	0.01
				EUR 684,000	Voya Euro CLO IV 5.413% 15/10/2034	724,191	0.07
						10,743,564	1.06
					以色列		
				USD 22,000	Energian Israel Finance 8.5% 30/9/2033*	22,303	0.00
				ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030	1,714,860	0.17
						1,737,163	0.17

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持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
義大利				JPY 265,450,000 Japan Government Thirty Year Bond 0.4% 20/6/2049			
EUR 200,515	Cassia 2022-1 6.883% 22/5/2034	201,032	0.02	1,381,292		0.14	
EUR 4,600,000	Italy Buoni Poliennali Del Tesoro 0% 1/4/2026	4,560,105	0.45	JPY 351,400,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	1,812,780	0.18
EUR 5,020,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026*	4,919,428	0.48	JPY 161,400,000	Japan Government Thirty Year Bond 0.4% 20/3/2050	828,308	0.08
EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	260,687	0.03	JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	29,166	0.00
EUR 1,390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037	1,002,195	0.10	JPY 183,700,000	Japan Government Thirty Year Bond 0.7% 20/12/2050	1,014,878	0.10
EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,554,297	0.25	JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	316,045	0.03
EUR 6,630,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	4,335,575	0.42	JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	294,872	0.03
EUR 6,290,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	6,619,597	0.64	JPY 594,950,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	3,496,673	0.34
EUR 1,511,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072	937,376	0.09	JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	128,288	0.01
EUR 640,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	481,068	0.05	JPY 1,641,900,000	Japan Government Thirty Year Bond 1% 20/3/2052	9,727,660	0.96
EUR 8,339,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	8,729,943	0.86	JPY 828,100,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	4,946,702	0.49
EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	669,670	0.07	JPY 516,450,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	3,182,605	0.31
EUR 3,964,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	3,803,802	0.37	JPY 1,064,350,000	Japan Government Twenty Year Bond 0.4% 20/3/2040	6,442,248	0.63
EUR 2,170,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	2,334,357	0.23	JPY 229,350,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,458,069	0.14
EUR 470,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048*	435,935	0.04	JPY 260,000,000	Japan Government Twenty Year Bond 0.5% 20/6/2038	1,646,385	0.16
EUR 595,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	587,072	0.06	JPY 102,000,000	Japan Government Twenty Year Bond 0.6% 20/12/2036	669,887	0.07
EUR 2,806,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	3,068,421	0.30	JPY 12,550,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	83,169	0.01
		45,500,560	4.46	JPY 477,000,000	Japan Government Twenty Year Bond 0.7% 20/9/2038	3,101,047	0.31
牙買加				JPY 76,550,000	Japan Government Twenty Year Bond 1% 20/12/2035	533,158	0.05
USD 41,183	Digicel International Finance/ Digicel international 8% 31/12/2026***	2,445	0.00	JPY 1,995,600,000	Japan Government Twenty Year Bond 1.1% 20/9/2042	13,172,082	1.29
USD 103,163	Digicel International Finance/ Digicel international 8.75% 25/5/2024	94,657	0.01	JPY 358,050,000	Japan Government Twenty Year Bond 1.4% 20/12/2042	2,485,172	0.24
USD 62,757	Digicel International Finance/ Digicel international 13% 31/12/2025***	44,871	0.00	JPY 10,000,000	Japan Government Twenty Year Bond 1.8% 20/9/2030	75,129	0.01
		141,973	0.01	JPY 45,150,000	Japan Government Twenty Year Bond 2.1% 20/3/2030	344,265	0.03
日本				JPY 293,400,000	Japan Government Twenty Year Bond 2.2% 20/6/2024	2,044,355	0.20
JPY 494,700,000	Japan Government Five Year Bond 0.005% 20/6/2026	3,379,618	0.33	JPY 2,476,600,000	Japan Government Two Year Bond 0.005% 1/4/2025	16,952,130	1.66
JPY 629,800,000	Japan Government Five Year Bond 0.005% 20/9/2026	4,301,454	0.42			121,757,889	11.94
JPY 761,050,000	Japan Government Five Year Bond 0.005% 20/3/2027	5,189,961	0.51	澤西島			
JPY 1,088,150,000	Japan Government Five Year Bond 0.2% 20/3/2028	7,451,136	0.73	USD 1,500,000	AGL CLO 20 8.276% 20/7/2035	1,508,250	0.15
JPY 541,750,000	Japan Government Forty Year Bond 1% 20/3/2062	2,976,670	0.29	盧森堡			
JPY 331,900,000	Japan Government Ten Year Bond 0.1% 20/9/2028	2,257,104	0.22	USD 63,000	Atento Luxco 1 8% 10/2/2026	630	0.00
JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	367,038	0.04	USD 27,000	Atento Luxco 1 8% 10/2/2026	270	0.00
JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	523,239	0.05	EUR 147,000	BL Consumer Credit 2021 5.292% 25/9/2038	157,924	0.02
JPY 151,700,000	Japan Government Ten Year Bond 0.1% 20/12/2029	1,023,642	0.10	EUR 191,000	BL Consumer Credit 2021 6.492% 25/9/2038	203,935	0.02
JPY 2,668,800,000	Japan Government Ten Year Bond 0.5% 20/12/2032	18,121,662	1.78	USD 293,000	EIG Pearl 4.387% 30/11/2046	222,220	0.02
				EUR 79,995	Germany Compartment Consumer 2020-1 5.371% 14/11/2034	86,736	0.01
				EUR 39,997	Germany Compartment Consumer 2020-1 6.121% 14/11/2034	43,189	0.00
				USD 200,000	Kenbourne Invest 4.7% 22/1/2028	122,000	0.01

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 217,000	Kenbourne Invest 6.875% 26/11/2024	182,662	0.02	EUR 680,000	Netherlands Government Bond 0.25% 15/7/2029	640,406	0.06
USD 193,250	MC Brazil Downstream Trading 7.25% 30/6/2031	125,505	0.01	EUR 1,509,000	Netherlands Government Bond 0.5% 15/7/2026	1,531,759	0.15
USD 200,000	Tupy Overseas 4.5% 16/2/2031	161,935	0.02	EUR 990,000	Netherlands Government Bond 0.5% 15/7/2032	884,088	0.09
		1,307,006	0.13	EUR 1,550,000	Netherlands Government Bond 0.5% 15/1/2040	1,160,677	0.11
	馬來西亞			EUR 840,000	Netherlands Government Bond 0.75% 15/7/2028	830,305	0.08
MYR 1,000,000	Malaysia Government Bond 4.254% 31/5/2035	220,554	0.02	EUR 160,000	Netherlands Government Bond 2.5% 15/1/2033	169,720	0.02
MYR 4,110,000	Malaysia Government Bond 4.696% 15/10/2042	949,693	0.09	EUR 715,000	Netherlands Government Bond 2.75% 15/1/2047*	759,789	0.08
MYR 950,000	Malaysia Government Bond 4.921% 6/7/2048	224,342	0.02	EUR 280,000	Netherlands Government Bond 3.75% 15/1/2042	338,886	0.03
MYR 3,000,000	Malaysia Government Investment Issue 4.07% 30/9/2026	658,160	0.07	EUR 385,000	Netherlands Government Bond 4% 15/1/2037	467,770	0.05
MYR 4,980,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,104,496	0.11	EUR 520,000	Netherlands Government Bond 5.5% 15/1/2028	626,058	0.06
		3,157,245	0.31	USD 200,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	175,462	0.02
	墨西哥					15,274,449	1.50
USD 200,000	Metalsa Sapi 3.75% 4/5/2031	155,927	0.01		紐西蘭		
MXN 27,300,000	Mexican Bonos 7.5% 3/6/2027	1,519,742	0.15	NZD 2,390,000	New Zealand Government Bond 0.5% 15/5/2026	1,258,482	0.12
MXN 55,686,500	Mexican Bonos 7.5% 26/5/2033	2,942,247	0.29	NZD 520,000	New Zealand Government Bond 2% 15/5/2032	246,921	0.02
MXN 97,346,000	Mexican Bonos 7.75% 29/5/2031	5,295,646	0.52	NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	582,081	0.06
MXN 15,000,000	Mexican Bonos 8% 5/9/2024	869,239	0.08			2,087,484	0.20
MXN 17,000,000	Mexican Bonos 8% 7/11/2047	883,842	0.09		挪威		
MXN 70,360,000	Mexican Bonos 8.5% 31/5/2029	4,038,360	0.39	NOK 4,400,000	Norway Government Bond 1.375% 19/8/2030	351,789	0.03
MXN 36,300,400	Mexican Bonos 8.5% 18/11/2038	2,005,627	0.20	NOK 7,000,000	Norway Government Bond 1.5% 19/2/2026	617,104	0.06
MXN 12,000,000	Mexican Bonos 10% 5/12/2024	710,123	0.07			968,893	0.09
MXN 255,407,200	Mexico Cetes 0% 30/5/2024	1,404,820	0.14		巴拿馬		
MXN 727,242,800	Mexico Cetes 0% 25/7/2024	3,940,855	0.39	USD 400,000	Panama Government International Bond 6.4% 14/2/2035	410,764	0.04
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	165,614	0.01		菲律賓		
USD 200,000	Mexico Government International Bond 4.875% 19/5/2033*	189,757	0.02	PHP 20,600,000	Philippine Government Bond 7% 13/7/2038	380,968	0.04
		24,121,799	2.36		波蘭		
	摩洛哥			USD 222,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	217,837	0.02
USD 214,000	Morocco Government International Bond 6.5% 8/9/2033	215,428	0.02	PLN 3,460,000	Republic of Poland Government Bond 1.75% 25/4/2032	623,905	0.06
	荷蘭			PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024	801,381	0.08
EUR 100,000	Domi 2023-1 5.481% 15/2/2055	107,970	0.01	PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027	1,301,930	0.13
EUR 125,000	Dutch Property Finance 2020-2 5.064% 28/1/2058	135,240	0.01	PLN 3,615,000	Republic of Poland Government Bond 4% 25/10/2023*	876,395	0.08
USD 200,000	Embreaer Netherlands Finance 7% 28/7/2030	202,540	0.02	PLN 5,280,000	Republic of Poland Government Bond 7.5% 25/7/2028*	1,397,372	0.14
EUR 100,000	Jubilee Place 5.263% 17/1/2059	104,301	0.01			5,218,820	0.51
EUR 3,547,000	Netherlands Government Bond 0% 15/1/2026	3,594,191	0.35		葡萄牙		
EUR 1,270,000	Netherlands Government Bond 0% 15/7/2030	1,145,363	0.11	EUR 22,136	TAGUS - Sociedade de Titularizacao de Creditos 0.7% 12/2/2024	23,770	0.00
EUR 1,411,000	Netherlands Government Bond 0% 15/7/2031	1,238,004	0.12				
EUR 1,623,000	Netherlands Government Bond 0% 15/1/2052	801,194	0.08				
EUR 350,000	Netherlands Government Bond 0.25% 15/7/2025	360,726	0.04				

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
	羅馬尼亞						
EUR 28,000	Romanian Government International Bond 2.124% 16/7/2031	23,143	0.01	EUR 87,017	Autonoria Spain 2022 FT 10.642% 29/1/2040	95,815	0.01
EUR 199,000	Romanian Government International Bond 2.125% 7/3/2028	190,000	0.02	EUR 38,864	FT Santander Consumer Spain Auto 2020-1 5.522% 21/3/2033	41,514	0.00
EUR 23,000	Romanian Government International Bond 2.5% 8/2/2030	20,891	0.00	EUR 5,760,000	Spain Government Bond 0% 31/1/2025	5,955,287	0.58
EUR 22,000	Romanian Government International Bond 2.875% 11/3/2029	21,066	0.00	EUR 4,020,000	Spain Government Bond 0% 31/1/2026	4,037,611	0.40
USD 20,000	Romanian Government International Bond 5.25% 25/11/2027	19,656	0.00	EUR 11,243,000	Spain Government Bond 0% 31/1/2027	10,946,825	1.07
		274,756	0.03	EUR 2,785,000	Spain Government Bond 0.25% 30/7/2024	2,929,320	0.29
	沙烏地阿拉伯			EUR 2,690,000	Spain Government Bond 0.7% 30/4/2032	2,348,825	0.23
USD 373,000	Saudi Government International Bond 3.45% 2/2/2061	248,371	0.02	EUR 1,201,000	Spain Government Bond 0.8% 30/7/2029	1,135,086	0.11
USD 200,000	Saudi Government International Bond 4.5% 17/4/2030	195,203	0.02	EUR 3,520,000	Spain Government Bond 0.85% 30/7/2037	2,630,418	0.26
		443,574	0.04	EUR 1,850,000	Spain Government Bond 1% 31/10/2050*	1,029,406	0.10
	塞內加爾			EUR 2,230,000	Spain Government Bond 1.2% 31/10/2040	1,610,420	0.16
EUR 100,000	Senegal Government International Bond 4.75% 13/3/2028	93,724	0.01	EUR 1,682,000	Spain Government Bond 1.4% 30/7/2028	1,679,444	0.16
	新加坡			EUR 420,000	Spain Government Bond 1.45% 31/10/2071	211,152	0.02
USD 178,250	Continuum Energy Levanter 4.5% 9/2/2027	166,441	0.02	EUR 470,000	Spain Government Bond 1.9% 31/10/2052	324,256	0.03
USD 150,000	Pfizer Investment Enterprises 5.3% 19/5/2053	150,311	0.01	EUR 17,200,000	Spain Government Bond 2.55% 31/10/2032	17,420,004	1.71
SGD 1,890,000	Singapore Government Bond 2.125% 1/6/2026	1,351,307	0.13	EUR 370,000	Spain Government Bond 2.7% 31/10/2048	319,591	0.03
SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	194,712	0.02	EUR 534,000	Spain Government Bond 3.45% 30/7/2066	506,271	0.05
SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	119,906	0.01	EUR 2,210,000	Spain Government Bond 3.55% 31/10/2033	2,408,051	0.24
SGD 840,000	Singapore Government Bond 2.75% 1/3/2046	591,564	0.06	EUR 64,000	Spain Government Bond 4.9% 30/7/2040	78,223	0.01
SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	828,986	0.08	EUR 975,000	Spain Government Bond 5.15% 31/10/2044*	1,241,004	0.12
SGD 200,000	Singapore Government Bond 3% 1/8/2072	148,144	0.02			57,140,607	5.60
		3,551,371	0.35		瑞典		
	南非			SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	16,647	0.00
ZAR 27,840,586	Republic of South Africa Government Bond 8% 31/1/2030	1,329,520	0.13	SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	360,926	0.04
ZAR 3,326,400	Republic of South Africa Government Bond 8.75% 31/1/2044	128,846	0.01	SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	686,511	0.07
ZAR 47,877,159	Republic of South Africa Government Bond 9% 31/1/2040*	1,952,223	0.19	SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	148,202	0.01
ZAR 41,733,467	Republic of South Africa Government Bond 10.5% 21/12/2026*	2,323,987	0.23			1,212,286	0.12
		5,734,576	0.56		泰國		
	西班牙			USD 200,000	Bangkok Bank 5% 23/9/2025	189,400	0.02
EUR 61,054	Autonoria Spain 2021 FT 5.192% 31/1/2039	64,612	0.01		烏克蘭		
EUR 61,054	Autonoria Spain 2021 FT 6.292% 31/1/2039	63,986	0.01	EUR 139,000	Ukraine Government International Bond 4.375% 27/1/2032	35,779	0.00
EUR 61,054	Autonoria Spain 2021 FT 7.542% 31/1/2039	63,486	0.00	USD 256,000	Ukraine Government International Bond 7.375% 25/9/2034	68,160	0.01
				USD 211,000	Ukraine Government International Bond 7.75% 1/9/2029	60,979	0.00
				USD 182,000	Ukraine Government International Bond 7.75% 1/8/2041	83,720	0.01
						248,638	0.02

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	英國			GBP 305,000	Turbo Finance 9 6.845% 20/8/2028	387,867	0.04
GBP 100,000	Atlas Funding 2023-1 7.945% 20/1/2061	126,054	0.01	GBP 100,000	Twin Bridges 7.271% 14/6/2055	125,369	0.01
USD 282,642	Avianca Midco 2 9% 1/12/2028	247,582	0.03	GBP 100,000	Twin Bridges 8.271% 14/6/2055	126,706	0.01
GBP 72,338	Azure Finance NO 2 8.195% 20/7/2030	91,893	0.01	GBP 115,000	Twin Bridges 2020-1 7.208% 12/12/2054	145,823	0.02
GBP 115,000	Canada Square Funding 6 6.601% 17/1/2059	139,455	0.01	GBP 125,000	Twin Bridges 2020-1 7.958% 12/12/2054	158,020	0.02
GBP 130,000	Canada Square Funding 6 7.001% 17/1/2059	153,424	0.02	GBP 138,000	Twin Bridges 2021-1 6.558% 12/3/2055	171,225	0.02
EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050	198,362	0.02	GBP 100,000	Twin Bridges 2021-1 7.058% 12/3/2055	123,010	0.01
GBP 115,000	CMF 2020-1 6.196% 16/1/2057	145,580	0.02	GBP 100,000	Twin Bridges 2022-1 6.658% 1/12/2055	117,746	0.01
GBP 100,000	CMF 2020-1 6.446% 16/1/2057	126,387	0.01	GBP 100,000	Twin Bridges 2022-2 6.958% 12/6/2055	126,930	0.01
GBP 200,000	Dowson 2021-2 6.795% 20/10/2028	253,027	0.03	GBP 229,316	Unique Pub Finance 5.659% 30/6/2027	287,084	0.03
GBP 232,000	Finsbury Square 6.247% 16/12/2067	284,583	0.03	GBP 3,934,000	United Kingdom Gilt 0.125% 30/1/2026*	4,480,238	0.44
GBP 100,000	Funding V 6.895% 15/10/2025	126,575	0.01	GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031	268,323	0.03
GBP 100,000	Funding VI 8.295% 15/7/2026	127,551	0.01	GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030	4,817	0.00
GBP 84,646	Greene King Finance 4.064% 15/3/2035	90,527	0.01	GBP 1,185,000	United Kingdom Gilt 0.5% 22/10/2061*	444,183	0.04
GBP 181,000	Harben Finance 6.242% 28/9/2055	218,948	0.02	GBP 1,390,000	United Kingdom Gilt 0.625% 7/6/2025*	1,637,414	0.16
GBP 179,000	Harben Finance 6.592% 28/9/2055	209,142	0.02	GBP 5,800,000	United Kingdom Gilt 0.875% 31/7/2033	5,297,640	0.52
GBP 149,000	Hops Hill No 3 7.332% 21/12/2055	185,192	0.02	GBP 190,000	United Kingdom Gilt 1% 22/4/2024*	234,756	0.02
GBP 100,000	Hops Hill No2 7.445% 27/11/2054	127,789	0.01	GBP 1,829,000	United Kingdom Gilt 1% 31/1/2032	1,777,271	0.18
GBP 100,000	Hops Hill No2 8.045% 27/11/2054	126,410	0.01	GBP 6,040,000	United Kingdom Gilt 1.125% 22/10/2073*†	2,790,488	0.27
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.208% 12/6/2057	176,269	0.02	GBP 2,750,000	United Kingdom Gilt 1.25% 22/7/2027*	3,085,701	0.30
GBP 100,000	London Cards NO 1 8.945% 15/5/2033	126,392	0.01	GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,463,555	0.24
GBP 100,000	Mortimer BTL 2021-1 6.483% 23/6/2053	122,381	0.01	GBP 3,280,000	United Kingdom Gilt 1.25% 31/7/2051	1,989,697	0.20
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 10.195% 15/7/2030	128,164	0.01	GBP 2,010,000	United Kingdom Gilt 1.5% 31/7/2053	1,280,103	0.13
GBP 271,000	Newday Partnership Master Issuer 7.986% 15/7/2031	345,251	0.03	GBP 1,620,000	United Kingdom Gilt 1.625% 22/10/2054	1,060,599	0.10
GBP 281,000	Oat Hill NO 3 6.885% 29/5/2046	348,091	0.03	GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	125,543	0.01
GBP 145,000	Oat Hill NO 3 7.685% 29/5/2046	178,559	0.02	GBP 865,000	United Kingdom Gilt 1.75% 22/1/2049*	629,944	0.06
EUR 24,599	Paragon Mortgages No 12 4.261% 15/11/2038	25,044	0.00	GBP 360,000	United Kingdom Gilt 1.75% 22/7/2057	240,959	0.02
GBP 253,167	Parkmore Point RMBS 2022-1 6.673% 25/7/2045	318,211	0.03	GBP 960,000	United Kingdom Gilt 2% 7/9/2025*	1,149,136	0.11
GBP 136,000	Polaris 2022-1 7.197% 23/10/2059	166,148	0.02	GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	697,918	0.07
GBP 298,000	Polaris 2022-1 8.597% 23/10/2059	361,479	0.04	GBP 1,616,500	United Kingdom Gilt 3.5% 22/1/2045	1,726,342	0.17
GBP 100,000	Polaris 2023-1 9.547% 23/2/2061	126,423	0.01	GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	20,902	0.00
GBP 100,000	Residential Mortgage 32 7.225% 20/6/2070	126,328	0.01	GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	349,971	0.04
GBP 150,000	Sage AR Funding No 1 7.369% 17/11/2030	179,456	0.02	GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	43,259	0.01
GBP 124,000	Tower Bridge Funding 2021-1 7.014% 21/7/2064	156,538	0.02	GBP 3,760,000	United Kingdom Gilt 4.5% 7/6/2028	4,732,046	0.46
GBP 106,000	Tower Bridge Funding 2021-1 7.314% 21/7/2064	133,129	0.01	GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	83,460	0.01
GBP 100,000	Tower Bridge Funding 2021-2 7.018% 20/11/2063	120,952	0.01			44,623,456	4.38
GBP 100,000	Tower Bridge Funding 2022-1 6.275% 20/12/2063	122,115	0.01				

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
	美國			USD 450,000	Edison International 5.25% 15/11/2028	439,372	0.04
USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	291,114	0.03	USD 90,000	Elevance Health 4.55% 15/5/2052	77,581	0.01
USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	452,974	0.04	USD 316,000	Equinix 3.9% 15/4/2032	281,513	0.03
USD 230,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	178,325	0.02	USD 100,000	Eversource Energy 5.125% 15/5/2033	96,784	0.01
USD 415,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	346,987	0.03	USD 796,000	FirstEnergy Transmission 4.35% 15/1/2025	774,946	0.08
USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 6.902% 15/9/2034	325,006	0.03	USD 625,000	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	628,126	0.06
USD 200,000	American Tower 5.55% 15/7/2033	197,810	0.02	USD 200,000	General Motors 5.4% 15/10/2029	193,107	0.02
USD 170,000	Amgen 5.75% 2/3/2063	168,029	0.01	USD 666,000	General Motors 6.125% 1/10/2025	668,744	0.06
USD 150,000	Aon / Aon Global 5.35% 28/2/2033	149,715	0.02	USD 237,509	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	183,424	0.02
USD 730,000	AREIT 2022-CRE7 7.556% 17/6/2039	730,287	0.07	USD 1,129,254	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,026,515	0.10
USD 200,000	Azul Investments 5.875% 26/10/2024	184,000	0.02	USD 347,214	GSMPs Mortgage Loan Trust 2005-RP1 3.843% 25/1/2035	296,554	0.03
USD 200,000	Azul Secured Finance 11.93% 28/8/2028	199,171	0.02	USD 248,205	GSMPs Mortgage Loan Trust 2005-RP3 3.816% 25/9/2035	226,820	0.02
USD 240,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	205,352	0.02	USD 460,000	HMH Trust 2017-NSS 3.062% 5/7/2031	428,636	0.04
USD 450,613	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	446,439	0.04	USD 3,479,424	IXIS Real Estate Capital Trust 2006-HE2 5.949% 25/8/2036	1,026,795	0.10
USD 1,600,000	Bank of America 5.202% 25/4/2029	1,575,864	0.16	USD 495,000	JPMBB Commercial Mortgage Trust 2016-C1 4.359% 17/3/2049	405,650	0.04
USD 623,185	Bayview Commercial Asset Trust 2006-1 5.834% 25/4/2036	561,232	0.05	USD 184,000	JPMorgan Chase 5.35% 1/6/2034	182,161	0.02
USD 800,000	BBCMS 2018-TALL Mortgage Trust 6.479% 15/3/2037	676,948	0.07	USD 177,799	Mastr Asset Backed Trust 2005- WF1 7.154% 25/6/2035	178,628	0.02
USD 410,000	BDS 2022-FL12 7.45% 19/8/2038	409,406	0.04	USD 547,000	MF1 2022-FL10 7.949% 17/9/2037	548,997	0.05
USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	215,173	0.02	USD 114,000	Moody's 3.75% 25/2/2052	87,317	0.01
USD 350,000	BXP Trust 2017-GM 3.539% 13/6/2039	292,599	0.03	USD 3,046,000	Morgan Stanley 5.424% 21/7/2034	2,997,314	0.29
USD 320,000	BXP Trust 2017-GM 3.539% 13/6/2039	276,505	0.03	USD 5,268,000	Morgan Stanley 5.449% 20/7/2029	5,231,361	0.51
USD 384,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	229,869	0.02	USD 1,874,000	Morgan Stanley Bank 5.479% 16/7/2025	1,874,611	0.18
USD 226,549	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	131,989	0.01	USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.668% 15/10/2048	282,074	0.03
USD 287,403	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	251,239	0.02	USD 132,260	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	104,886	0.01
USD 100,000	Comcast 2.887% 1/11/2051	64,211	0.00	USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	789,038	0.08
USD 440,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	413,721	0.04	USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	171,459	0.02
USD 1,131,519	COMM 2015-CCRE27 Mortgage Trust 4.486% 10/10/2048	1,026,786	0.10	USD 367,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	316,800	0.03
USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.708% 15/11/2048	161,913	0.02	USD 164,784	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	153,188	0.02
USD 235,096	CWABS Asset-Backed Certificates Trust 2006-25 5.569% 25/6/2037	216,307	0.02	USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	598,211	0.06
USD 705,969	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.809% 25/8/2047	570,189	0.06	USD 120,000	Nasdaq 5.55% 15/2/2034	119,675	0.01
				USD 116,949	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	108,240	0.01
				USD 258,002	New Century Home Equity Loan Trust Series 2005-B 6.149% 25/10/2035	248,185	0.02
				USD 595,644	Newcastle Mortgage Trust 2007-1 5.659% 25/4/2037	577,080	0.06

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持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 1,400,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,284,912	0.13	USD 277,693	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	267,275	0.03
USD 130,901	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	130,582	0.01	USD 1,363,000	Sprint 7.625% 15/2/2025	1,391,507	0.14
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	83,745	0.01	USD 693,210	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	645,754	0.06
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	80,729	0.01	USD 1,850,000	UBS Commercial Mortgage Trust 2017-C2 3.487% 15/8/2050	1,686,342	0.17
USD 758,000	Oracle 3.95% 25/3/2051	553,790	0.06	USD 68,200	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	62,995	0.01
USD 200,000	Periama 5.95% 19/4/2026	190,752	0.02	USD 2,200,000	United States Treasury Note/ Bond 1.125% 29/2/2028	1,912,797	0.19
USD 130,000	Prologis 5.125% 15/1/2034	128,013	0.01	USD 6,890,000	United States Treasury Note/ Bond 1.125% 15/8/2040	4,232,505	0.42
USD 1,196,301	RASC Series 2006-EMX9 Trust 5.909% 25/11/2036	949,063	0.09	USD 8,489,900	United States Treasury Note/ Bond 1.75% 15/8/2041	5,708,794	0.56
USD 331,700	Ready Capital Mortgage Financing 2022-FL9 7.782% 25/6/2037	332,337	0.03	USD 4,870,000	United States Treasury Note/ Bond 1.875% 15/2/2041	3,381,606	0.33
USD 4,000,000	RR 1 6.72% 15/7/2035	3,975,263	0.39	USD 1,770,000	United States Treasury Note/ Bond 2% 15/11/2041	1,238,931	0.12
USD 234,000	Ryder System 5.65% 1/3/2028	234,465	0.02	USD 728,400	United States Treasury Note/ Bond 2% 15/2/2050	466,774	0.05
USD 205,000	Sasol Financing USA 5.875% 27/3/2024	202,818	0.02	USD 260,000	United States Treasury Note/ Bond 2.25% 15/8/2049	177,003	0.02
USD 200,000	Sasol Financing USA 8.75% 3/5/2029	196,250	0.02	USD 3,050,000	United States Treasury Note/ Bond 2.25% 15/2/2052	2,059,465	0.20
USD 230,400	Sesac Finance 5.216% 25/7/2049	218,383	0.02	USD 15,510,000	United States Treasury Note/ Bond 2.75% 15/8/2032	13,915,378	1.37
USD 129,716	SLM Private Credit Student Loan Trust 2004-A 5.952% 15/6/2033	128,035	0.01	USD 908,000	United States Treasury Note/ Bond 2.75% 15/11/2047	687,775	0.07
USD 781,235	SLM Private Credit Student Loan Trust 2006-A 5.842% 15/6/2039	750,510	0.07	USD 1,398,000	United States Treasury Note/ Bond 2.875% 15/5/2032	1,269,941	0.12
USD 231,778	SLM Private Credit Student Loan Trust 2006-B 5.752% 15/12/2039	222,487	0.02	USD 688,100	United States Treasury Note/ Bond 2.875% 15/11/2046	535,508	0.05
USD 769,250	SLM Private Credit Student Loan Trust 2006-B 5.822% 15/12/2039	739,423	0.07	USD 30,000	United States Treasury Note/ Bond 2.875% 15/5/2049	23,279	0.00
USD 370,787	SLM Private Credit Student Loan Trust 2007-A 5.792% 16/12/2041	358,995	0.04	USD 770,000	United States Treasury Note/ Bond 3% 15/5/2045	617,008	0.06
USD 618,661	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	654,712	0.06	USD 2,360,000	United States Treasury Note/ Bond 3% 15/2/2047	1,877,030	0.18
USD 345,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	330,786	0.03	USD 3,760,000	United States Treasury Note/ Bond 3% 15/2/2048*	2,985,381	0.29
USD 165,650	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	158,065	0.02	USD 3,380,000	United States Treasury Note/ Bond 3% 15/8/2048	2,683,139	0.26
USD 560,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	476,374	0.05	USD 4,009,000	United States Treasury Note/ Bond 3% 15/8/2052*	3,197,647	0.31
USD 690,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	550,401	0.05	USD 26,810,000	United States Treasury Note/ Bond 3.125% 31/8/2027	25,555,376	2.51
USD 1,271,480	SMB Private Education Loan Trust 2022-B 6.639% 16/2/2055	1,266,561	0.12	USD 1,670,000	United States Treasury Note/ Bond 3.125% 15/5/2048	1,356,973	0.13
USD 1,112,436	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,067,150	0.11	USD 770,000	United States Treasury Note/ Bond 3.375% 15/11/2048	654,680	0.06
USD 196,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	175,907	0.02	USD 8,940,000	United States Treasury Note/ Bond 4.125% 15/11/2032	8,931,270	0.88
USD 315,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	285,866	0.03	USD 132,610,000	United States Treasury Note/ Bond 4.25% 31/5/2025	130,897,984	12.84
				USD 70,000	UnitedHealth 5.05% 15/4/2053	66,943	0.01
				USD 500,000	Verizon Communications 5.05% 9/5/2033	484,880	0.05
				USD 625,128	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 5.39% 25/9/2046	497,390	0.05
				USD 1,126,442	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 5.31% 25/10/2046	943,239	0.09
				USD 931,422	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.228% 25/6/2047	717,497	0.07

* 本證券全部或部分代表借貸證券。

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持股量	說明	市場價值 (美金)	淨資產 %
USD 1,172,065	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.28% 25/10/2046	976,009	0.10
USD 142,765	WinWater Mortgage Loan Trust 2014-1 3.919% 20/6/2044	132,573	0.01
		270,237,974	26.50
總債券		981,438,621	96.26
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		981,438,621	96.26
普通股 / 優先股 (股份) 總額		981,438,621	96.27
其他淨資產		38,005,798	3.73
淨資產總額 (美金)		1,019,444,419	100.00

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貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
AUD	190,000	NZD	208,888	ANZ	20/9/2023	(1,095)
AUD	250,000	USD	172,202	Morgan Stanley	20/9/2023	(10,168)
BRL	14,523,528	USD	2,929,822	Citigroup	14/9/2023	13,225
BRL	17,141,975	USD	3,471,489	Citigroup	20/9/2023	(1,237)
BRL	4,969,917	USD	1,010,000	Barclays	20/9/2023	(3,881)
BRL	19,000,000	USD	3,941,398	BNY Mellon	20/9/2023	(95,004)
BRL	1,423,200	USD	300,000	Barclays	5/9/2023	(11,180)
BRL	9,565,000	USD	1,929,190	Goldman Sachs	20/9/2023	7,166
BRL	1,512,000	USD	309,000	Barclays	14/9/2023	(2,609)
BRL	1,473,006	USD	300,000	HSBC Bank	3/10/2023	(2,435)
BRL	9,565,000	USD	1,953,157	Citigroup	5/9/2023	(12,063)
CAD	170,000	USD	129,241	Bank of America	20/9/2023	(3,550)
CLP	398,067,000	USD	459,131	BNP Paribas	14/9/2023	6,207
CLP	264,306,000	USD	306,193	JP Morgan	14/9/2023	2,779
CLP	215,350,000	USD	250,000	Barclays	15/9/2023	1,711
CLP	264,306,000	USD	305,415	Toronto-Dominion	14/9/2023	3,558
CNH	5,940,000	USD	840,788	Citigroup	14/9/2023	(23,910)
CNH	11,720,000	USD	1,626,916	JP Morgan	14/9/2023	(15,164)
CNH	1,089,483	USD	150,000	Goldman Sachs	18/9/2023	(142)
COP	4,507,882,000	USD	1,106,731	Standard Chartered Bank	14/9/2023	(12,588)
COP	3,159,004,000	USD	719,755	BNP Paribas	17/5/2024	7,729
COP	1,249,611,000	USD	303,672	Bank of America	14/9/2023	(369)
COP	615,600,000	USD	150,000	Barclays	18/9/2023	(782)
COP	2,570,398,000	USD	618,330	Toronto-Dominion	29/9/2023	2,423
COP	1,283,025,000	USD	310,810	Citigroup	14/9/2023	603
CZK	61,465,000	USD	2,782,153	Morgan Stanley	20/9/2023	(11,835)
CZK	14,662,051	USD	663,826	Toronto-Dominion	14/9/2023	(2,829)
CZK	47,132,258	USD	2,131,441	BNP Paribas	20/9/2023	(7,121)
CZK	1,742,860	USD	80,014	Morgan Stanley	6/9/2023	(1,417)
CZK	47,639,842	USD	2,186,608	Morgan Stanley	14/9/2023	(38,899)
CZK	6,855,269	USD	310,000	Barclays	18/9/2023	(998)
EUR	2,980,000	USD	3,233,671	Toronto-Dominion	20/9/2023	1,971
EUR	1,960,000	GBP	1,682,748	UBS	20/9/2023	(5,151)
EUR	1,880,000	USD	2,051,209	Credit Agricole	20/9/2023	(9,932)
EUR	5,540,000	USD	6,078,139	RBS	20/9/2023	(62,885)

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貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
EUR	8,980,000	USD	9,889,557	JP Morgan	20/9/2023	(139,199)
EUR	4,530,000	GBP	3,914,985	JP Morgan	20/9/2023	(44,581)
EUR	4,530,000	GBP	3,900,899	Bank of America	20/9/2023	(26,724)
EUR	2,690,000	USD	2,943,524	HSBC Bank	20/9/2023	(22,760)
EUR	2,080,000	USD	2,274,406	Deutsche Bank	20/9/2023	(15,971)
EUR	390,000	USD	426,761	Société Générale	20/9/2023	(3,305)
EUR	770,000	GBP	659,936	HSBC Bank	20/9/2023	(574)
EUR	43,264	NOK	500,000	Goldman Sachs	20/9/2023	(2)
EUR	10,530,000	USD	11,559,318	Citigroup	20/9/2023	(125,993)
EUR	35,798	NOK	400,000	Deutsche Bank	20/9/2023	1,288
EUR	1,493,000	USD	1,658,730	Citibank	14/9/2023	(38,123)
EUR	4,000,000	USD	4,397,820	Barclays	20/9/2023	(54,676)
EUR	120,000	USD	132,750	Goldman Sachs	20/9/2023	(2,456)
EUR	185,486	AUD	305,000	State Street	5/9/2023	3,681
EUR	1,792,209	USD	1,979,705	Morgan Stanley	5/9/2023	(35,163)
EUR	2,320,000	GBP	2,000,680	Morgan Stanley	20/9/2023	(17,323)
EUR	38,042	HUF	15,000,000	Société Générale	20/9/2023	(1,347)
EUR	80,000	USD	88,016	Bank of America	20/9/2023	(1,153)
EUR	41,273	HUF	16,000,000	Deutsche Bank	20/9/2023	(681)
EUR	2,350,000	GBP	2,009,343	Citigroup	20/9/2023	4,268
EUR	8,770,000	USD	9,501,102	RBS	5/9/2023	14,328
GBP	680,000	USD	859,216	Barclays	20/9/2023	2,849
GBP	2,657,088	EUR	3,090,000	HSBC Bank	20/9/2023	13,425
GBP	130,000	USD	166,786	Deutsche Bank	20/9/2023	(1,979)
GBP	664,121	EUR	770,000	Deutsche Bank	20/9/2023	5,880
GBP	2,438,565	EUR	2,800,000	Morgan Stanley	20/9/2023	51,271
GBP	30,000	USD	38,659	Morgan Stanley	20/9/2023	(626)
GBP	435,562	EUR	507,380	Morgan Stanley	5/9/2023	1,636
GBP	150,000	USD	192,620	HSBC Bank	20/9/2023	(2,458)
GBP	1,000,389	EUR	1,160,000	Bank of America	20/9/2023	8,723
HUF	672,594,783	USD	1,907,583	JP Morgan	14/9/2023	7,286
HUF	45,000,000	EUR	115,621	Deutsche Bank	20/9/2023	2,415
HUF	15,000,000	EUR	38,447	JP Morgan	20/9/2023	906
HUF	16,000,000	EUR	40,227	BNP Paribas	20/9/2023	1,817
HUF	88,928,318	USD	250,000	Deutsche Bank	18/9/2023	2,968
HUF	161,946,000	USD	458,654	Citigroup	14/9/2023	2,405
IDR	6,870,000,000	USD	460,209	Bank of America	20/9/2023	(9,219)
IDR	45,177,330,000	USD	3,031,470	State Street	20/9/2023	(65,749)
IDR	24,825,044,488	USD	1,671,047	UBS	20/9/2023	(41,377)
IDR	24,344,975,000	USD	1,624,081	JP Morgan	14/9/2023	(25,784)
IDR	5,890,000,000	USD	391,466	Barclays	20/9/2023	(4,810)
IDR	3,059,000,000	USD	200,000	Barclays	18/9/2023	818
IDR	4,097,635,360	USD	267,156	Barclays	26/9/2023	1,815
IDR	16,195,242,627	USD	1,056,372	Citigroup	20/9/2023	6,784
IDR	17,161,013,392	USD	1,121,708	HSBC Bank	14/9/2023	4,947
INR	117,380,000	USD	1,416,110	Barclays	20/9/2023	1,705
INR	310,323,000	USD	3,746,218	Citigroup	14/9/2023	2,179
INR	63,088,000	USD	763,870	BNP Paribas	14/9/2023	(1,828)
JPY	357,119,408	USD	2,581,344	Bank of America	20/9/2023	(131,648)
JPY	284,000,000	USD	2,068,089	Credit Agricole	20/9/2023	(119,962)
JPY	23,000,000	USD	165,296	BNP Paribas	20/9/2023	(7,526)
JPY	55,560,000	USD	389,298	JP Morgan	20/9/2023	(8,179)
JPY	12,940,000	USD	91,021	Morgan Stanley	20/9/2023	(2,258)
JPY	6,000,000	USD	43,840	Standard Chartered Bank	20/9/2023	(2,683)
JPY	3,000,000	USD	21,844	Royal Bank of Canada	20/9/2023	(1,265)
JPY	863,000,000	USD	6,222,412	Morgan Stanley	5/9/2023	(316,774)
JPY	207,990,000	USD	1,471,614	BNP Paribas	5/9/2023	(48,308)
JPY	44,000,000	USD	307,593	HSBC Bank	20/9/2023	(5,770)
JPY	590,100,000	USD	4,168,214	Standard Chartered Bank	5/9/2023	(130,072)

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貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
JPY	22,000,000	USD	151,272	Barclays	20/9/2023	(361)
KRW	1,055,840,000	USD	809,467	Citigroup	14/9/2023	(10,570)
MXN	132,652,987	USD	7,536,370	Barclays	20/9/2023	368,089
MXN	27,700,000	USD	1,577,278	BNY Mellon	20/9/2023	73,295
MXN	123,379,367	USD	7,022,789	Royal Bank of Canada	20/9/2023	329,077
MXN	20,705,000	USD	1,204,606	State Street	20/9/2023	29,153
MXN	6,012,745	USD	350,000	JP Morgan	18/9/2023	8,409
MYR	2,970,851	USD	657,996	Barclays	14/9/2023	(17,267)
MYR	961,380	USD	210,000	Barclays	18/9/2023	(2,597)
NOK	8,282,258	USD	753,229	Deutsche Bank	14/9/2023	24,776
NOK	7,940,000	USD	755,307	HSBC Bank	20/9/2023	(9,311)
NOK	788,000	USD	75,606	Toronto-Dominion	20/9/2023	(1,570)
NOK	1,700,000	USD	162,279	Goldman Sachs	20/9/2023	(2,557)
NOK	200,000	USD	19,075	Citigroup	20/9/2023	(284)
NOK	4,120,000	USD	396,355	Morgan Stanley	20/9/2023	(9,265)
NOK	1,020,000	USD	98,971	JP Morgan	20/9/2023	(3,139)
NOK	550,000	USD	52,337	Bank of America	20/9/2023	(662)
NOK	900,000	EUR	76,526	Goldman Sachs	20/9/2023	1,468
NOK	650,000	USD	61,607	Deutsche Bank	20/9/2023	(537)
NOK	160,000	USD	14,915	UBS	20/9/2023	118
NOK	180,000	USD	17,843	Barclays	20/9/2023	(931)
NOK	230,000	USD	22,660	Société Générale	20/9/2023	(1,051)
NOK	760,000	USD	71,894	BNP Paribas	20/9/2023	(490)
NZD	209,818	AUD	190,000	Deutsche Bank	20/9/2023	1,649
NZD	200,000	USD	124,706	Morgan Stanley	20/9/2023	(5,752)
NZD	210,000	USD	130,536	Toronto-Dominion	20/9/2023	(5,634)
NZD	60,000	USD	36,839	HSBC Bank	20/9/2023	(1,153)
PLN	4,785,000	USD	1,148,170	Bank of America	14/9/2023	12,854
SEK	20,785,000	USD	1,949,294	HSBC Bank	20/9/2023	(42,520)
SEK	1,070,000	USD	102,985	Citigroup	20/9/2023	(4,826)
SEK	3,970,000	USD	374,135	Morgan Stanley	20/9/2023	(9,934)
SEK	1,080,000	USD	101,748	Barclays	20/9/2023	(2,672)
SEK	1,020,000	USD	94,954	Deutsche Bank	20/9/2023	(1,380)
SEK	480,000	USD	44,058	Bank of America	20/9/2023	(23)
SEK	210,000	USD	19,406	Société Générale	20/9/2023	(141)
SEK	820,000	USD	78,210	Goldman Sachs	20/9/2023	(2,984)
SEK	200,000	USD	18,529	BNY Mellon	20/9/2023	(181)
SEK	290,000	USD	27,332	Toronto-Dominion	20/9/2023	(728)
SEK	450,000	USD	43,995	State Street	20/9/2023	(2,712)
SEK	1,630,000	USD	151,331	BNP Paribas	20/9/2023	(1,799)
SEK	280,000	USD	25,654	RBS	20/9/2023	33
SGD	1,059,985	USD	789,448	JP Morgan	14/9/2023	(4,913)
THB	60,870,340	USD	1,762,314	HSBC Bank	14/9/2023	(22,306)
THB	55,732,000	USD	1,616,303	Citigroup	14/9/2023	(23,175)
THB	35,200,000	USD	1,015,507	Citigroup	20/9/2023	(8,698)
THB	10,925,950	USD	310,000	Goldman Sachs	18/9/2023	2,448
TWD	7,900,000	USD	254,215	Citigroup	20/9/2023	(6,109)
USD	454,165	CZK	10,019,423	Barclays	6/9/2023	2,324
USD	1,772,225	IDR	26,441,158,000	Citigroup	20/9/2023	36,463
USD	259,621	TWD	7,900,000	Barclays	20/9/2023	11,514
USD	1,451,784	IDR	21,610,964,448	UBS	14/9/2023	32,980
USD	992,807	CZK	22,015,236	Deutsche Bank	14/9/2023	312
USD	6,036,546	MXN	106,727,643	JP Morgan	14/9/2023	(329,720)
USD	2,574,773	ZAR	49,691,114	State Street	14/9/2023	(67,450)
USD	2,694,775	MXN	47,089,051	Citigroup	14/9/2023	(114,071)
USD	1,263,373	IDR	19,139,991,300	Citigroup	14/9/2023	6,794
USD	3,236,871	MYR	14,857,110	Morgan Stanley	20/9/2023	31,222
USD	2,358,253	MXN	41,410,000	JP Morgan	20/9/2023	(109,264)
USD	735,463	IDR	11,086,331,000	Barclays	20/9/2023	7,687

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
USD	254,990	GBP	200,000	JP Morgan	20/9/2023	1,442
USD	8,858,340	BRL	43,686,082	Citigroup	20/9/2023	14,453
USD	2,593,609	JPY	357,120,000	Royal Bank of Canada	20/9/2023	143,908
USD	641,093	INR	52,949,153	Barclays	20/9/2023	1,528
USD	2,234,593	NOK	23,680,000	HSBC Bank	20/9/2023	9,757
USD	6,407,468	IDR	95,189,222,662	UBS	20/9/2023	158,655
USD	1,758,876	ZAR	32,955,000	HSBC Bank	20/9/2023	7,488
USD	212,252	KRW	267,870,259	State Street	20/9/2023	9,558
USD	12,419	EUR	11,444	State Street	20/9/2023	(7)
USD	749,940	SEK	7,960,000	Bank of America	20/9/2023	19,707
USD	65,606	EUR	60,129	Citigroup	14/9/2023	338
USD	188,009	SEK	2,020,000	BNP Paribas	20/9/2023	2,701
USD	108,073	SEK	1,168,000	Goldman Sachs	20/9/2023	923
USD	423,847	NOK	4,370,000	Morgan Stanley	20/9/2023	13,267
USD	89,077	GBP	70,000	Morgan Stanley	20/9/2023	335
USD	2,263,799	JPY	313,841,517	BNP Paribas	20/9/2023	110,971
USD	18,960	SEK	200,000	Deutsche Bank	20/9/2023	612
USD	380,256	SEK	4,000,000	Morgan Stanley	20/9/2023	13,304
USD	3,152,103	EUR	2,880,000	HSBC Bank	20/9/2023	25,040
USD	171,660	AUD	250,000	Bank of America	20/9/2023	9,627
USD	3,515,000	BRL	17,281,544	Barclays	20/9/2023	16,494
USD	115,833	EUR	105,460	Deutsche Bank	22/9/2023	1,315
USD	182,448	EUR	166,095	Bank of America	22/9/2023	2,088
USD	1,000,000	MXN	17,439,393	Royal Bank of Canada	20/9/2023	(39,170)
USD	1,122,817	GBP	880,000	HSBC Bank	20/9/2023	7,204
USD	22,425	NOK	240,000	RBS	20/9/2023	(124)
USD	1,689,508	EUR	1,540,000	JP Morgan	20/9/2023	17,397
USD	99,427	NOK	1,050,000	JP Morgan	20/9/2023	775
USD	5,020,000	CNY	35,892,856	BNY Mellon	20/9/2023	67,177
USD	38,338	GBP	30,000	Bank of America	20/9/2023	305
USD	1,280,614	EUR	1,160,000	BNP Paribas	20/9/2023	21,102
USD	84,324	SEK	890,000	JP Morgan	20/9/2023	2,676
USD	768,888	IDR	11,514,094,363	Citigroup	26/9/2023	13,098
USD	3,210,739	ZAR	61,019,178	Citigroup	14/9/2023	(33,830)
USD	20,577	SEK	220,000	Citigroup	20/9/2023	394
USD	667,145	EUR	610,000	Société Générale	20/9/2023	4,816
USD	93,032	NOK	980,000	Barclays	20/9/2023	958
USD	834,767	COP	3,631,861,199	Bank of America	20/12/2023	(25,125)
USD	785,200	SGD	1,059,985	Citigroup	14/9/2023	666
USD	2,510,000	BRL	12,370,133	HSBC Bank	20/9/2023	5,768
USD	6,629,470	EUR	5,956,000	Royal Bank of Canada	20/9/2023	162,528
USD	3,459,701	INR	284,595,000	Barclays	14/9/2023	22,072
USD	238,479	NOK	2,460,000	Goldman Sachs	20/9/2023	7,353
USD	12,977,008	EUR	11,840,000	Standard Chartered Bank	20/9/2023	121,303
USD	1,492,436	EUR	1,360,000	Deutsche Bank	20/9/2023	15,768
USD	1,034,343	EUR	944,000	Toronto-Dominion	20/9/2023	9,361
USD	48,385	NOK	490,000	BNY Mellon	20/9/2023	2,348
USD	30,033	NOK	320,000	Bank of America	20/9/2023	(33)
USD	371,377	IDR	5,576,961,000	HSBC Bank	20/9/2023	5,270
USD	1,017,051	SGD	1,370,000	Morgan Stanley	20/9/2023	2,786
USD	191,588	GBP	150,000	Barclays	20/9/2023	1,427
USD	237,980	INR	19,600,000	Goldman Sachs	20/9/2023	1,234
USD	150,000	TWD	4,666,500	BNP Paribas	11/10/2023	3,331
USD	2,235,152	EUR	2,060,000	Barclays	20/9/2023	(1,567)
USD	1,683,867	EUR	1,540,000	Citigroup	20/9/2023	11,756
USD	16,562	SEK	180,000	Barclays	20/9/2023	49
USD	2,490,000	MXN	43,259,617	Barclays	20/9/2023	(87,732)
USD	431,417	JPY	62,000,000	HSBC Bank	20/9/2023	6,122
USD	170,696	JPY	23,880,000	JP Morgan	20/9/2023	6,889

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	21,290	JPY	3,000,000	Morgan Stanley	20/9/2023	711
USD	87,332	NOK	900,000	Deutsche Bank	20/9/2023	2,773
USD	374,614	PHP	20,600,000	Deutsche Bank	20/9/2023	10,934
USD	36,184	JPY	5,000,000	Barclays	20/9/2023	1,886
USD	127,385	NZD	200,000	Morgan Stanley	20/9/2023	8,430
USD	54,061	SEK	560,000	State Street	20/9/2023	2,686
USD	16,626	SEK	170,000	BNY Mellon	20/9/2023	1,030
USD	128,983	CAD	170,000	Morgan Stanley	20/9/2023	3,293
USD	822,206	NOK	8,282,258	Barclays	14/9/2023	44,200
USD	2,702,301	CZK	59,349,236	Barclays	14/9/2023	26,707
USD	973,993	HUF	341,025,000	Bank of America	14/9/2023	3,098
USD	3,319,175	BRL	16,212,594	BNY Mellon	14/9/2023	33,857
USD	13,504	SEK	140,000	Toronto-Dominion	20/9/2023	661
USD	9,682,690	EUR	8,770,000	Morgan Stanley	5/9/2023	167,260
USD	5,016,904	ZAR	89,351,897	UBS	5/9/2023	262,034
USD	1,022,883	GBP	796,961	BNY Mellon	5/9/2023	12,611
USD	37,192	NZD	60,000	HSBC Bank	20/9/2023	1,505
USD	5,456,709	CNH	38,900,000	UBS	5/9/2023	109,612
USD	1,199,965	NOK	12,140,000	Morgan Stanley	5/9/2023	59,902
USD	379,448,710	EUR	343,608,614	BNP Paribas	5/9/2023	6,634,133
USD	10,467,269	AUD	15,586,661	State Street	5/9/2023	370,611
USD	45,764,047	GBP	35,575,520	Standard Chartered Bank	5/9/2023	666,533
USD	3,604,817	PLN	14,420,000	Goldman Sachs	5/9/2023	104,228
USD	138,501,909	JPY	19,587,915,086	Deutsche Bank	5/9/2023	4,458,881
USD	1,528,936	SEK	16,010,000	Morgan Stanley	5/9/2023	61,301
USD	2,394,609	NZD	3,860,000	State Street	5/9/2023	98,869
USD	6,296,916	CZK	136,632,259	Goldman Sachs	5/9/2023	135,036
USD	740,799	JPY	104,772,313	UBS	5/9/2023	23,826
USD	2,182,861	ILS	8,050,000	UBS	5/9/2023	71,425
USD	3,899,148	SGD	5,176,275	UBS	5/9/2023	69,558
USD	110,467	EUR	100,000	HSBC Bank	5/9/2023	1,967
USD	13,429,761	CAD	17,739,452	State Street	5/9/2023	316,981
USD	46,107	CHF	40,000	RBS	5/9/2023	813
USD	3,074,731	DKK	20,732,655	Morgan Stanley	5/9/2023	56,005
USD	50,101,745	CNH	357,158,331	Société Générale	5/9/2023	1,007,652
USD	77,960	TRY	2,140,000	BNP Paribas	5/9/2023	(2,324)
USD	21,298,076	MXN	358,673,231	Goldman Sachs	5/9/2023	(130,096)
USD	1,229,775	PLN	4,930,000	State Street	5/9/2023	32,971
USD	396,160	GBP	310,000	RBS	5/9/2023	3,187
USD	405,503	EUR	370,000	Deutsche Bank	5/9/2023	4,053
USD	1,070,626	PLN	4,376,000	JP Morgan	14/9/2023	8,841
USD	799,059	BRL	3,905,000	Goldman Sachs	14/9/2023	7,750
USD	21,543	NOK	220,000	UBS	20/9/2023	874
USD	3,009,561	CZK	66,745,000	Deutsche Bank	20/9/2023	1,266
USD	3,010,000	MXN	52,583,385	BNP Paribas	20/9/2023	(123,312)
USD	1,384,951	HUF	504,545,000	Deutsche Bank	20/9/2023	(49,699)
USD	506,194	PLN	2,065,000	Deutsche Bank	20/9/2023	5,312
USD	191,461	EUR	174,197	UBS	7/11/2023	1,867
USD	623,596	ZAR	11,763,212	State Street	7/11/2023	1,164
USD	1,506,617	MXN	25,719,482	Barclays	14/9/2023	(27,541)
USD	91,600	COP	387,467,416	Citigroup	20/12/2023	(138)
USD	24,960	CZK	553,668	UBS	6/9/2023	(8)
USD	305,903	JPY	44,000,000	Bank of America	20/9/2023	4,080
USD	1,394,735	CNH	10,112,000	Citigroup	14/9/2023	4,118
USD	139,746	JPY	20,130,000	Barclays	5/9/2023	1,994
USD	23,420	SEK	250,000	UBS	20/9/2023	486
USD	100,000	CLP	85,330,000	Morgan Stanley	15/9/2023	262
USD	815,250	EUR	745,000	Barclays	14/9/2023	6,574
USD	801,641	COP	3,244,640,000	Citigroup	14/9/2023	14,109

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	812,891	CNH	5,910,000	RBS	14/9/2023	139
USD	458,346	GBP	360,000	State Street	5/9/2023	1,990
USD	755,923	COP	3,159,004,000	BNP Paribas	17/10/2023	(3,142)
USD	251,476	EUR	230,000	Deutsche Bank	18/9/2023	1,769
USD	150,000	MXN	2,586,813	JP Morgan	18/9/2023	(4,195)
USD	150,000	COP	618,370,500	Citigroup	18/9/2023	111
USD	150,000	CNY	1,096,301	BNY Mellon	18/9/2023	(1,165)
USD	17,172	NOK	180,000	Citigroup	20/9/2023	261
USD	461,263	THB	16,343,000	BNP Paribas	14/9/2023	(5,910)
USD	51,037	GBP	40,000	HSBC Bank	5/9/2023	331
USD	108,858	EUR	100,000	Standard Chartered Bank	18/9/2023	290
USD	110,000	THB	3,901,920	Goldman Sachs	18/9/2023	(1,583)
USD	89,013	GBP	70,000	Toronto-Dominion	5/9/2023	277
USD	203,702	GBP	160,000	Royal Bank of Canada	18/9/2023	865
USD	1,778,949	ZAR	33,805,000	Goldman Sachs	5/9/2023	(19,987)
USD	1,933,761	BRL	9,565,000	Goldman Sachs	5/9/2023	(7,333)
USD	511,767	JPY	74,360,000	HSBC Bank	5/9/2023	2,910
USD	1,108,066	EUR	1,020,000	Royal Bank of Canada	5/9/2023	1,369
USD	3,317,393	MXN	56,081,525	Barclays	28/9/2023	(19,716)
USD	44,988	NOK	480,000	BNP Paribas	20/9/2023	(110)
USD	622,369	BRL	3,046,000	Citigroup	14/9/2023	5,128
USD	300,000	BRL	1,466,475	HSBC Bank	5/9/2023	2,398
USD	25,482	SEK	280,000	RBS	20/9/2023	(205)
USD	9,507,776	EUR	8,770,000	RBS	20/9/2023	(14,566)
USD	1,541,340	COP	6,321,498,403	BNY Mellon	14/9/2023	7,000
ZAR	52,910,000	USD	2,764,368	BNY Mellon	20/9/2023	47,526
ZAR	24,996,896	USD	1,334,082	Morgan Stanley	20/9/2023	(5,626)
ZAR	29,905,000	USD	1,591,313	Barclays	20/9/2023	(2,016)
ZAR	14,625,000	USD	811,887	HSBC Bank	14/9/2023	(34,232)
ZAR	26,498,000	USD	1,404,358	Citigroup	14/9/2023	4,620
ZAR	11,763,211	USD	612,047	Morgan Stanley	7/11/2023	10,385
ZAR	33,805,000	USD	1,776,481	Goldman Sachs	20/9/2023	20,080
未實現淨增值						14,029,462
歐元避險股份類別						
EUR	599,058,832	USD	656,967,923	BNY Mellon	15/9/2023	(6,672,109)
USD	30,458,224	EUR	27,927,097	BNY Mellon	15/9/2023	142,635
未實現淨減值						(6,529,474)
英鎊避險股份類別						
GBP	763,584	USD	971,607	BNY Mellon	15/9/2023	(3,602)
USD	13,898	GBP	10,933	BNY Mellon	15/9/2023	39
未實現淨減值						(3,563)
港幣避險股份類別						
HKD	34,773	USD	4,455	BNY Mellon	15/9/2023	(19)
USD	73	HKD	566	BNY Mellon	15/9/2023	-
未實現淨減值						(19)
挪威克朗避險股份類別						
NOK	73,217,351	USD	7,130,053	BNY Mellon	15/9/2023	(251,976)
USD	110,341	NOK	1,158,622	BNY Mellon	15/9/2023	1,500
未實現淨減值						(250,476)
瑞典幣避險股份類別						
SEK	1,988,244,267	USD	186,073,733	BNY Mellon	15/9/2023	(3,719,350)
USD	15,198,336	SEK	166,275,785	BNY Mellon	15/9/2023	(51,664)
未實現淨減值						(3,771,014)
未實現淨增值總額 (美金曝險部位 - 美金 1,962,217,988)						3,474,916

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

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (美金)	未實現增值/ (減值) (美金)
7	EUR	Euro Bund	2023 年 9 月	1,010,084	7,410
1	EUR	Euro-BTP	2023 年 9 月	125,756	879
(15)	JPY	Japanese 10 Year Bond (OSE)	2023 年 9 月	15,081,594	12,521
89	AUD	Australian 10 Year Bond	2023 年 9 月	6,707,648	4,977
3	KRW	Korean 10 Year Bond	2023 年 9 月	248,716	(2,519)
47	KRW	Korean 3 Year Bond	2023 年 9 月	3,682,482	(7,044)
(197)	EUR	3 Month EURIBOR	2023 年 9 月	51,397,734	(5,872)
(559)	EUR	Euro BOBL	2023 年 12 月	71,183,072	(248,659)
30	EUR	Euro BUXL	2023 年 12 月	4,342,602	60,540
15	EUR	Euro Schatz	2023 年 12 月	1,715,868	2,522
118	EUR	Euro-BTP	2023 年 12 月	14,780,317	92,860
129	EUR	Euro-OAT	2023 年 12 月	17,812,446	110,545
61	CAD	Canadian 10 Year Bond	2023 年 12 月	5,379,657	98,296
52	USD	US Long Bond (CBT)	2023 年 12 月	6,321,250	84,088
423	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	46,906,734	350,301
(74)	USD	US Ultra 10 Year Note	2023 年 12 月	8,582,844	(96,614)
99	USD	US Ultra Bond (CBT)	2023 年 12 月	12,817,406	175,678
34	GBP	Long Gilt	2023 年 12 月	4,108,733	44,254
53	USD	US Treasury 2 Year Note (CBT)	2023 年 12 月	10,794,609	30,783
1,634	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	174,518,859	634,949
32	EUR	Short-Term Euro-BTP	2023 年 12 月	3,645,763	9,721
12	GBP	3 Month SONIA	2024 年 3 月	3,585,421	8,294
14	USD	3 Month SOFR	2024 年 6 月	3,316,775	(2,975)
189	EUR	3 Month EURIBOR	2024 年 9 月	49,528,387	(154,374)
205	USD	3 Month SOFR	2024 年 9 月	48,720,812	38,125
(14)	USD	3 Month SOFR	2025 年 3 月	3,352,300	12,690
合計				569,667,869	1,261,376

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 212,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,896)	(1,489)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,869)	(1,475)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,869)	(1,475)
CDS	USD 214,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,897)	(1,504)
CDS	USD 300,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(4,061)	(2,108)
CDS	USD 129,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,747)	(906)
CDS	USD 726,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2028	(35,272)	31,921
CDS	USD 726,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/6/2028	(28,962)	19,506
CDS	USD 682,183	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/6/2028	(12,359)	(311)
CDS	USD (28,337,000)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Bank of America	20/6/2028	133,499	838,439
CDS	EUR 1,266,300	Fund receives default protection on ITRAXX.XO.39.V1; and pays Fixed 5%	Bank of America	20/6/2028	(8,350)	(56,744)
CDS	USD 627,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2028	(6,105)	27,568
CDS	USD 306,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2028	(3,876)	13,454
CDS	USD (205,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(3,421)	(43,520)

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD (25,000,000)	Fund receives default protection on CDX.NA.IG.40; and pays Fixed 1%	BNP Paribas	20/6/2028	48,605	394,809
IFS	EUR 980,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	BNP Paribas	15/6/2028	902	902
IFS	EUR 670,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	BNP Paribas	15/7/2028	2,865	2,865
IFS	EUR 420,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	BNP Paribas	15/5/2033	4,459	4,596
IFS	EUR 820,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	BNP Paribas	15/6/2033	(671)	(671)
IFS	EUR 830,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	BNP Paribas	15/7/2033	(3,516)	(3,516)
IFS	EUR 230,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Bank of America	15/5/2038	(1,126)	(1,126)
IFS	EUR 425,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Bank of America	15/5/2043	(4,864)	(4,565)
IRS	BRL 17,442,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(8,775)	(8,775)
IRS	BRL 76,835,870	Fund receives Fixed 10.66%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(1,714)	(1,714)
IRS	BRL 1,472,858	Fund receives Fixed 11.5625%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	7,868	7,868
IRS	BRL 1,823,847	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	12,149	12,149
IRS	USD 11,590,000	Fund receives Fixed 3.69%; and pays Floating USD SOFR 1 Day	Barclays	20/8/2027	31,519	31,519
IRS	USD 3,630,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8215%	Barclays	22/8/2043	(34,605)	(34,605)
IRS	MXN 24,288,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIE 1 Month	BNP Paribas	12/2/2024	1,445	1,445
IRS	MXN 14,484,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIE 1 Month	BNP Paribas	14/2/2024	952	952
IRS	KRW 4,615,810,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	3/7/2024	1,677	1,677
IRS	USD 54,990,000	Fund receives Fixed 5.2703%; and pays Floating USD SOFR 1 Day	BNP Paribas	18/7/2024	(85,676)	(85,676)
IRS	MXN 386,730,000	Fund receives Fixed 11.15%; and pays Floating MXN MXIBTIE 1 Month	BNP Paribas	16/8/2024	(11,007)	(11,007)
IRS	MXN 46,382,504	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIE 1 Month	BNP Paribas	4/2/2025	(28,171)	(28,171)
IRS	AUD 3,380,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	BNP Paribas	9/2/2025	12,300	12,300
IRS	NZD 3,760,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR 3 Month	BNP Paribas	10/2/2025	(19,034)	(19,034)
IRS	ZAR 25,291,000	Fund receives Fixed 7.2%; and pays Floating ZAR JIBAR 3 Month	BNP Paribas	20/3/2025	(8,151)	(8,151)
IRS	CZK 63,783,000	Fund receives Floating CZK-PRIBOR-PRBO 3 Month; and pays Fixed 4.615%	BNP Paribas	19/6/2025	(11,060)	(11,060)
IRS	GBP 21,900,000	Fund receives Fixed 5.45%; and pays Floating GBP SONIA 1 Day	BNP Paribas	1/8/2025	34,749	36,915
IRS	GBP 1,400,000	Fund receives Fixed 5.795%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/8/2025	8,929	8,929
IRS	GBP 21,460,000	Fund receives Fixed 5.55505%; and pays Floating GBP SONIA 1 Day	BNP Paribas	19/8/2025	100,206	70,056
IRS	GBP 4,490,000	Fund receives Fixed 5.4%; and pays Floating GBP SONIA 1 Day	BNP Paribas	23/8/2025	7,371	7,192
IRS	GBP 540,000	Fund receives Fixed 3.7%; and pays Floating GBP SONIA 1 Day	BNP Paribas	31/3/2026	(6,447)	(6,447)
IRS	JPY 811,140,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	BNP Paribas	7/7/2026	9,431	9,431
IRS	JPY 183,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	BNP Paribas	7/7/2026	1,798	1,798
IRS	JPY 182,980,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	BNP Paribas	7/7/2026	1,450	1,450
IRS	KRW 1,385,322,200	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(13,699)	(13,699)

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	KRW 1,023,933,800	Fund receives Fixed 3.19%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(10,071)	(10,071)
IRS	KRW 561,241,870	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(3,840)	(3,840)
IRS	KRW 2,566,795,000	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(15,038)	(15,038)
IRS	KRW 561,326,065	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(3,241)	(3,241)
IRS	KRW 561,326,065	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(3,211)	(3,211)
IRS	KRW 2,566,795,000	Fund receives Fixed 3.384%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(14,599)	(14,599)
IRS	KRW 2,566,410,000	Fund receives Fixed 3.389%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(14,322)	(14,322)
IRS	BRL 220,000	Fund receives Fixed 9.94%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(467)	(467)
IRS	MXN 10,494,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	20/11/2028	(13,738)	(13,738)
IRS	GBP 26,680,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 3.41%	BNP Paribas	23/2/2028	186,731	186,409
IRS	MXN 6,762,000	Fund receives Fixed 8.35%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	28/4/2028	(9,567)	(9,567)
IRS	CZK 14,349,000	Fund receives Fixed 4.321%; and pays Floating CZK-PRIBOR-PRBO 6 Month	BNP Paribas	20/9/2028	2,570	2,570
IRS	PLN 1,668,500	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.7005%	BNP Paribas	20/9/2028	(21,171)	(21,171)
IRS	AUD 790,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	BNP Paribas	9/2/2033	(8,861)	(8,861)
IRS	NZD 870,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.2525%	BNP Paribas	10/2/2033	17,963	17,963
IRS	MXN 2,648,000	Fund receives Fixed 8.5%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	28/7/2033	(2,812)	(2,812)
IRS	EUR 960,000	Fund receives Fixed 2.78%; and pays Floating EUR ESTR 1 Day	BNP Paribas	1/8/2033	(921)	(472)
IRS	MXN 1,320,000	Fund receives Fixed 8.58%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	1/8/2033	(984)	(984)
IRS	EUR 11,500,000	Fund receives Fixed 2.8333%; and pays Floating EUR ESTR 1 Day	BNP Paribas	3/8/2033	21,023	21,023
IRS	EUR 11,600,000	Fund receives Fixed 2.8493%; and pays Floating EUR ESTR 1 Day	BNP Paribas	4/8/2033	29,229	29,229
IRS	EUR 510,000	Fund receives Fixed 3%; and pays Floating EUR ESTR 1 Day	BNP Paribas	17/8/2033	4,926	4,580
IRS	EUR 5,950,000	Fund receives Fixed 2.8643%; and pays Floating EUR ESTR 1 Day	BNP Paribas	28/8/2033	17,129	17,129
IRS	EUR 70,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.668%	BNP Paribas	4/2/2048	2,446	2,446
IRS	EUR 450,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.8133%	BNP Paribas	15/8/2048	2,299	2,299
IRS	EUR 30,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.761%	BNP Paribas	4/10/2052	(131)	(131)
IRS	EUR 110,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.2705%	BNP Paribas	4/3/2053	10,869	10,869
IRS	COP 2,527,760,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 11.895%	Bank of America	19/10/2024	(1,909)	(1,909)
IRS	BRL 3,694,759	Fund receives Fixed 11.865%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	8,910	8,910
IRS	BRL 1,874,000	Fund receives Fixed 10.04%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(3,601)	(3,601)
IRS	BRL 430,000	Fund receives Fixed 10.11%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(507)	(507)
IRS	BRL 872,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.1%	Bank of America	4/1/2027	640	640
IRS	BRL 60,112,495	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(2,045)	(2,045)
IRS	BRL 20,012,428	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(681)	(681)

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	COP 4,874,415,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 12.37%	Citibank	18/4/2024	939	939
IRS	BRL 3,406,000	Fund receives Fixed 11.745%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	21,272	21,272
IRS	BRL 1,149,275	Fund receives Fixed 11.76%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	7,284	7,284
IRS	BRL 3,073,364	Fund receives Fixed 11.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	20,141	20,141
IRS	NZD 3,910,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR 3 Month	Bank of America	20/12/2024	(19,411)	(19,411)
IRS	AUD 3,385,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	Bank of America	20/12/2024	4,023	4,023
IRS	JPY 150,555,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(2,469)	(2,469)
IRS	JPY 588,200,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(9,954)	(9,954)
IRS	GBP 2,880,000	Fund receives Fixed 5.65%; and pays Floating GBP SONIA 1 Day	Bank of America	22/8/2025	12,700	12,700
IRS	JPY 612,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.1045%	Bank of America	20/9/2025	3,470	3,470
IRS	GBP 1,070,000	Fund receives Fixed 3.6%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(14,127)	(14,183)
IRS	GBP 680,000	Fund receives Fixed 3.75343%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(9,472)	(7,854)
IRS	JPY 183,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	1,406	1,406
IRS	JPY 548,900,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	3,994	3,994
IRS	JPY 279,979,800	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	2,018	2,018
IRS	JPY 269,000,200	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	1,336	1,336
IRS	GBP 4,630,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.75%	Bank of America	26/8/2026	(8,074)	(7,533)
IRS	ZAR 47,818,749	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.22%	Credit Suisse	20/9/2026	(21,422)	(21,422)
IRS	GBP 2,720,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(31,088)	(27,231)
IRS	GBP 2,810,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(27,123)	(27,050)
IRS	EUR 684,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	(244)	(244)
IRS	GBP 290,000	Fund receives Fixed 4.86823%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	685	958
IRS	GBP 300,000	Fund receives Fixed 4.8733%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	1,074	1,074
IRS	GBP 310,000	Fund receives Fixed 4.77918%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	1,105	(413)
IRS	GBP 300,000	Fund receives Fixed 4.9008%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	1,580	1,580
IRS	EUR 802,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(15,276)	(15,276)
IRS	EUR 1,010,000	Fund receives Fixed 2.962%; and pays Floating EUR EURIBOR 6 Month	Bank of America	31/3/2033	(8,008)	(7,875)
IRS	CHF 680,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.912%	Bank of America	31/3/2033	(13,709)	(13,033)
IRS	GBP 220,000	Fund receives Fixed 3.4329%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(3,266)	(3,266)
IRS	GBP 280,000	Fund receives Fixed 3.6589%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(1,283)	(1,283)
IRS	EUR 2,340,000	Fund receives Fixed 3.0313%; and pays Floating EUR ESTR 1 Day	Bank of America	23/8/2033	24,050	24,050
IRS	USD 2,740,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8642%	Bank of America	23/8/2033	(31,464)	(31,464)
IRS	EUR 1,610,000	Fund receives Fixed 2.87515%; and pays Floating EUR ESTR 1 Day	Bank of America	25/8/2033	5,653	5,469

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	USD 1,890,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.71334%	Bank of America	25/8/2033	(12,462)	(11,014)
IRS	EUR 590,000	Fund receives Fixed 2.85708%; and pays Floating EUR ESTR 1 Day	Bank of America	28/8/2033	1,642	1,511
IRS	USD 670,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.828%	Bank of America	26/8/2035	(13,379)	(13,254)
IRS	CHF 280,000	Fund receives Fixed 1.8565%; and pays Floating CHF SARON 1 Day	Bank of America	31/3/2053	10,600	9,864
IRS	EUR 310,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.508%	Bank of America	31/3/2053	14,634	14,528
IRS	COP 5,140,795,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.2%	Goldman Sachs	28/2/2025	453	453
IRS	BRL 18,204,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	145	145
IRS	BRL 13,494,584	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(27,866)	(27,866)
IRS	BRL 393,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.105%	Goldman Sachs	4/1/2027	311	311
IRS	BRL 74,378,892	Fund receives Fixed 10.42%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2025	(45,126)	(45,126)
IRS	BRL 1,199,921	Fund receives Fixed 11.775%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	7,702	7,702
IRS	BRL 440,000	Fund receives Fixed 10.425%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	2	2
IRS	BRL 2,110,157	Fund receives Fixed 11.83%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	14,170	14,170
合計 (美金曝險部位 - 美金 417,795,502)					88,158	1,215,970

CDS: 信用違約交換
IFS: 通膨率交換
IRS: 利率交換

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
80,000	Put	OTC EUR/USD	Bank of America	EUR 1.018	12/9/2023	(3,372)	-
670,000	Call	OTC USD/JPY	Bank of America	USD 150	1/5/2024	1,230	5,129
780,000	Call	OTC EUR/USD	Barclays	EUR 1.125	20/12/2023	(4,133)	3,549
6,390,000	Call	OTC USD/HKD	HSBC Bank	USD 7.82	10/11/2023	1,701	9,209
1,150,000	Call	OTC EUR/USD	JP Morgan	EUR 1.133	12/10/2023	(8,217)	409
1,060,000	Put	OTC USD/CNH	JP Morgan	USD 6.9	18/10/2023	(4,923)	48
合計 (美金曝險部位 - 美金 624,417)						(17,714)	18,344

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
(6,390,000)	Call	OTC USD/HKD	HSBC Bank	USD 7.85	10/11/2023	547	(1,051)
(1,060,000)	Put	OTC USD/CNH	JP Morgan	USD 6.775	18/10/2023	1,964	(2)
(780,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.125	20/12/2023	9,398	(3,549)
合計 (美金曝險部位 - 美金 277,661)						11,909	(4,602)

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

至 2023 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD 6,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/11/2024; and pays 3.84% Fixed semi-annually from 22/5/2024	Barclays	20/11/2023	33,235	91,048
USD 6,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/11/2024; and pays 3.96% Fixed semi-annually from 28/5/2024	Barclays	24/11/2023	9,837	69,483
JPY 174,345,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	8,288	18,208
JPY 108,093,900	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	5,178	11,289
JPY 66,251,100	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	3,179	6,919
EUR 16,600,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/10/2024; and pays 3.37% Fixed annually from 29/7/2025	Citibank	25/7/2024	(8,069)	69,771
EUR 14,480,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 9/8/2025; and pays Floating EUR EURIBOR semi-annually from 9/11/2024	JP Morgan	7/8/2024	(3,968)	43,779
EUR 14,920,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 29/8/2025; and pays Floating EUR EURIBOR semi-annually from 29/11/2024	JP Morgan	27/8/2024	(4,391)	48,819
合計 (美金曝險部位 - 美金 27,939,562)				43,289	359,316

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD (20,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.35% Fixed semi-annually from 22/5/2024; and pays Floating USD SOFR annually from 22/11/2024	Barclays	20/11/2023	(93,372)	(149,025)
USD (20,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.48% Fixed semi-annually from 28/5/2024; and pays Floating USD SOFR annually from 28/11/2024	Barclays	24/11/2023	(55,751)	(115,398)
USD (10,690,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(80,940)	(148,287)
JPY (174,345,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 24/12/2024; and pays Floating JPY TONAR annually from 24/12/2024	Morgan Stanley	20/12/2023	(2,938)	(8,449)
JPY (108,093,900)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(1,844)	(5,238)
JPY (66,251,100)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(1,133)	(3,211)
USD (10,690,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	56,021	(4,912)
USD (18,780,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.495% Fixed semi-annually from 29/1/2025; and pays Floating USD SOFR annually from 29/7/2025	JP Morgan	25/7/2024	638	(77,017)
EUR (14,480,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 9/11/2024; and pays 2% Fixed annually from 9/8/2024	JP Morgan	7/8/2024	1,807	(14,268)
EUR (14,920,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/11/2024; and pays 2% Fixed annually from 29/8/2025	JP Morgan	27/8/2024	(1,654)	(16,488)
合計 (美金曝險部位 - 美金 46,581,934)				(179,166)	(542,293)

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

至 2023 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
	美國		
USD 7,525,915	Fannie Mae or Freddie Mac 3% TBA	6,485,819	0.64
USD 22,713,459	Fannie Mae or Freddie Mac 3.5% TBA	20,292,344	1.99
USD 27,830,000	Fannie Mae or Freddie Mac 6% TBA	27,895,586	2.74
將予宣佈證券總額			
(美金曝險部位 - 美金 54,673,749)		54,673,749	5.37

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			USD 2,432,000 Valaris 8.375% 30/4/2030	2,481,613	0.15
普通股 (股份)			USD 602,000 Weatherford International 6.5% 15/9/2028	603,543	0.03
法國			USD 1,525,000 Weatherford International 8.625% 30/4/2030	1,564,331	0.09
186,861 Constellium*	3,316,783	0.20		22,023,430	1.32
盧森堡			巴西		
99,822 ADLER	55,342	0.00	USD 2,803,000 Banco do Brasil 4.875% 11/1/2029*	2,642,613	0.16
巴拿馬			USD 1,855,000 Banco do Brasil 6.25% 18/4/2030*	1,842,293	0.11
39,738 Carnival	628,258	0.04		4,484,906	0.27
美國			英屬維京群島		
5,742 Block*	333,036	0.02	USD 911,000 Arcos Dorados 5.875% 4/4/2027	891,692	0.05
12,395 Catalent	619,626	0.04	USD 200,000 CAS Capital No 1 4% 12/7/2026	163,215	0.01
61,468 Element Solutions*	1,278,534	0.07	USD 200,000 Celestial Miles 5.75% 31/1/2024	187,983	0.01
64,765 Informatica	1,353,589	0.08	USD 3,903,000 Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	3,572,943	0.21
1,460 Nine Energy Service	6,585	0.00	USD 200,000 Champion Path 4.5% 27/1/2026	177,217	0.01
2,770 Twilio	175,147	0.01	USD 275,000 ENN Clean Energy International Investment 3.375% 12/5/2026	252,741	0.02
20,830 Uber Technologies	974,427	0.06	USD 300,000 Fortune Star BVI 5% 18/5/2026	198,780	0.01
	4,740,944	0.28	EUR 580,000 Global Switch 2.25% 31/5/2027	585,767	0.04
普通股 (股份) 總額	8,741,327	0.52	USD 1,700,000 Gold Fields Orogen BVI 5.125% 15/5/2024	1,684,555	0.10
債券			USD 325,000 Gold Fields Orogen BVI 6.125% 15/5/2029	321,913	0.02
阿根廷			USD 200,000 Sino-Ocean Land Treasure IV 4.75% 14/1/2030	16,000	0.00
USD 377,923 Aeropuertos Argentina 2000 8.5% 1/8/2031	369,183	0.02	USD 243,240 Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	237,254	0.01
USD 4,280,000 YPF 6.95% 21/7/2027	3,619,575	0.22	USD 200,000 Studio City 7% 15/2/2027*	189,871	0.01
USD 1,066,000 YPF 8.5% 28/7/2025	1,003,372	0.06	USD 350,000 Studio City Finance 5% 15/1/2029	263,324	0.02
USD 1,460,747 YPF 9% 12/2/2026	1,440,720	0.09	USD 250,000 Studio City Finance 6% 15/7/2025	235,521	0.01
USD 220,000 YPF 9% 30/6/2029	202,386	0.01		8,978,776	0.53
	6,635,236	0.40	加拿大		
澳洲			USD 183,000 1011778 BC ULC / New Red Finance 3.875% 15/1/2028	166,688	0.01
USD 393,000 Macquarie Bank 6.798% 18/1/2033	397,755	0.02	USD 390,000 1011778 BC ULC / New Red Finance 4% 15/10/2030	332,171	0.02
奧地利			USD 927,000 1011778 BC ULC / New Red Finance 4.375% 15/1/2028	851,859	0.06
EUR 1,200,000 ams-OSRAM 0% 5/3/2025	1,093,280	0.07	USD 445,000 1011778 BC ULC / New Red Finance 5.75% 15/4/2025	442,251	0.03
USD 3,413,000 Klabin Austria 3.2% 12/1/2031*	2,735,451	0.16	USD 1,154,000 Air Canada 3.875% 15/8/2026	1,067,392	0.06
USD 300,000 Klabin Austria 5.75% 3/4/2029	291,839	0.02	USD 338,000 ATS 4.125% 15/12/2028	300,780	0.02
	4,120,570	0.25	USD 488,000 Baytex Energy 8.5% 30/4/2030	495,166	0.03
比利時			USD 2,073,000 Bombardier 6% 15/2/2028	1,937,829	0.12
EUR 457,000 Azelis Finance 5.75% 15/3/2028*	505,441	0.03	USD 2,962,000 Bombardier 7.125% 15/6/2026	2,914,777	0.18
EUR 600,000 KBC 4.75% 5/3/2024	642,993	0.04	USD 536,000 Bombardier 7.45% 1/5/2034	610,504	0.04
	1,148,434	0.07	USD 109,000 Bombardier 7.5% 15/3/2025	109,099	0.01
百慕達			USD 2,031,000 Bombardier 7.5% 1/2/2029	1,995,809	0.12
USD 449,000 Aircastle 6.5% 18/7/2028	445,559	0.03	USD 2,547,000 Bombardier 7.875% 15/4/2027	2,543,396	0.15
USD 8,484,000 Carnival Bermuda 10.375% 1/5/2028	9,243,360	0.56	USD 909,000 Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	749,658	0.04
USD 225,000 China Oil & Gas 4.7% 30/6/2026	188,449	0.01	USD 319,000 Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	266,127	0.02
USD 41,171 Digicel 8.75% 25/5/2024	37,712	0.00	USD 2,071,000 Clarios Global / Clarios US Finance 6.25% 15/5/2026	2,052,219	0.12
USD 927,000 Geopark 5.5% 17/1/2027*	792,200	0.05	USD 10,370,000 Clarios Global / Clarios US Finance 8.5% 15/5/2027	10,493,724	0.63
USD 509,000 Nabors Industries 7.25% 15/1/2026	490,385	0.03	USD 868,000 Enerflex 9% 15/10/2027	863,668	0.05
USD 1,168,000 Nabors Industries 7.5% 15/1/2028	1,076,022	0.06	USD 829,000 ERO Copper 6.5% 15/2/2030	724,641	0.05
USD 1,630,000 NCL 5.875% 15/3/2026	1,537,734	0.09	USD 1,135,000 First Quantum Minerals 8.625% 1/6/2031	1,156,317	0.07
USD 179,000 NCL 7.75% 15/2/2029	170,945	0.01			
USD 462,000 NCL 8.375% 1/2/2028	476,314	0.03			
USD 833,000 NCL Finance 6.125% 15/3/2028	747,443	0.05			
USD 1,250,000 OHA Credit Funding 11 8.92% 19/7/2033	1,229,378	0.07			
USD 715,000 Seadrill Finance 8.375% 1/8/2030	733,318	0.05			
USD 200,000 Seadrill Finance 8.375% 1/8/2030	205,124	0.01			

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明		市場價值 (美金)	淨資產 %	持股票 說明		市場價值 (美金)	淨資產 %
USD 588,000	Garda World Security 4.625% 15/2/2027	544,488	0.03	USD 154,000	GGAM Finance 7.75% 15/5/2026	154,795	0.01
USD 2,042,000	Garda World Security 7.75% 15/2/2028	2,038,957	0.12	USD 154,000	GGAM Finance 8% 15/6/2028	156,232	0.01
USD 234,000	Garda World Security 9.5% 1/11/2027	226,425	0.02	USD 991,449	Global Aircraft Leasing 6.5% 15/9/2024	930,578	0.06
USD 270,000	GFL Environmental 3.5% 1/9/2028	239,037	0.01	USD 832,932	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	771,175	0.05
USD 850,000	GFL Environmental 3.75% 1/8/2025	810,724	0.05	USD 2,171,000	IHS 5.625% 29/11/2026	1,874,745	0.11
USD 1,226,000	GFL Environmental 4% 1/8/2028	1,100,224	0.07	USD 417,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	419,523	0.02
USD 279,000	GFL Environmental 4.25% 1/6/2025	270,183	0.01	USD 1,435,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	1,443,682	0.09
USD 543,000	GFL Environmental 4.375% 15/8/2029	483,123	0.03	USD 3,811,000	MAF Global 6.375% 20/3/2026	3,709,304	0.22
USD 2,147,000	GFL Environmental 4.75% 15/6/2029	1,968,932	0.11	USD 887,000	MAF Global 7.875% 30/6/2027*	899,635	0.05
USD 1,321,000	GFL Environmental 5.125% 15/12/2026	1,279,640	0.08	USD 300,000	Melco Resorts Finance 4.875% 6/6/2025	284,905	0.02
USD 976,000	Husky III 13% 15/2/2025	973,560	0.06	USD 600,000	Melco Resorts Finance 4.875% 6/6/2025	569,811	0.04
USD 1,720,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,757,393	0.11	USD 204,000	Melco Resorts Finance 5.25% 26/4/2026*	189,720	0.01
USD 886,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	902,831	0.05	USD 1,600,000	Melco Resorts Finance 5.375% 4/12/2029	1,340,016	0.08
USD 908,000	Masonite International 3.5% 15/2/2030	761,258	0.05	USD 200,000	Melco Resorts Finance 5.375% 4/12/2029	167,502	0.01
USD 147,000	Masonite International 5.375% 1/2/2028	138,823	0.01	USD 442,000	Melco Resorts Finance 5.625% 17/7/2027*	398,722	0.02
USD 432,000	Mattamy 4.625% 1/3/2030	381,443	0.02	USD 200,000	Melco Resorts Finance 5.75% 21/7/2028*	177,421	0.01
USD 367,000	Mattamy 5.25% 15/12/2027	345,489	0.02	USD 260,000	MGM China 4.75% 1/2/2027	235,063	0.01
USD 2,259,000	New Gold 7.5% 15/7/2027	2,157,282	0.13	USD 250,000	MGM China 4.75% 1/2/2027*	226,023	0.01
USD 892,000	NOVA Chemicals 4.875% 1/6/2024	877,354	0.05	USD 200,000	MGM China 5.25% 18/6/2025	192,417	0.01
USD 3,477,000	Open Text 6.9% 1/12/2027	3,529,694	0.21	USD 250,000	MGM China 5.375% 15/5/2024	246,600	0.02
USD 264,000	Precision Drilling 6.875% 15/1/2029	251,220	0.01	USD 200,000	MGM China 5.875% 15/5/2026	191,477	0.01
USD 252,000	Tervita 11% 1/12/2025	263,576	0.01	USD 190,857	Pearl II 6% 2/10/2023	5,250	0.00
USD 4,244,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	4,123,653	0.25	USD 400,000	Sable International Finance 5.75% 7/9/2027	372,468	0.02
USD 377,000	TransAlta 7.75% 15/11/2029	388,395	0.02	USD 300,000	Sands China 3.35% 8/3/2029	249,076	0.02
USD 641,000	Vermilion Energy 6.875% 1/5/2030	610,991	0.04	USD 400,000	Sands China 5.65% 8/8/2028*	376,710	0.02
		56,498,770	3.40	USD 1,229,000	Seagate HDD Cayman 8.25% 15/12/2029	1,291,369	0.08
				USD 1,561,000	Seagate HDD Cayman 8.5% 15/7/2031	1,636,406	0.10
				USD 132,327	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	132,472	0.01
				USD 604,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	605,850	0.03
				USD 1,000,000	Symphony CLO XXIX 8.72% 15/1/2034	980,357	0.06
				USD 1,972,000	Transocean 7.5% 15/1/2026	1,940,148	0.12
				USD 876,000	Transocean 8% 1/2/2027	852,782	0.05
				USD 3,214,800	Transocean 8.75% 15/2/2030	3,303,683	0.20
				USD 1,241,000	Transocean 11.5% 30/1/2027	1,307,996	0.08
				USD 618,000	Transocean Titan Financing 8.375% 1/2/2028	635,769	0.04
				USD 200,000	Wynn Macau 5.125% 15/12/2029*	163,863	0.01
				USD 262,000	Wynn Macau 5.5% 15/1/2026*	245,915	0.02
				USD 239,000	Wynn Macau 5.5% 15/1/2026	224,327	0.01
				USD 242,000	Wynn Macau 5.5% 1/10/2027*	217,026	0.01
				USD 1,541,000	Wynn Macau 5.625% 26/8/2028	1,353,699	0.08
				USD 350,000	Wynn Macau 5.625% 26/8/2028	307,459	0.02
				USD 450,000	Zhenro Properties 8.35% 10/3/2024***	9,000	0.00
						42,257,919	2.54
					智利		
				USD 2,039,000	CAP 3.9% 27/4/2031	1,530,106	0.09

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
中國				EUR 4,000,000 Electricite de France 3.375% 15/6/2030			
USD 750,000	Industrial & Commercial Bank of China 3.2% 24/9/2026	690,593	0.04	EUR 700,000	Electricite de France 4% 4/7/2024	3,380,689	0.20
哥倫比亞				EUR 2,400,000	Electricite de France 5.375% 29/1/2025*	2,542,027	0.15
USD 598,000	Banco Davivienda 6.65% 22/4/2031	441,922	0.03	GBP 2,600,000	Electricite de France 6% 29/1/2026	3,060,234	0.18
USD 2,055,000	Banco de Bogota 4.375% 3/8/2027*	1,898,902	0.11	EUR 800,000	Electricite de France 7.5% 6/9/2028*	892,693	0.05
USD 2,626,000	Bancolombia 6.909% 18/10/2027	2,538,856	0.15	USD 300,000	Electricite de France 9.125% 15/3/2033	313,260	0.02
USD 5,050,000	Ecopetrol 4.625% 2/11/2031*	3,974,252	0.24	EUR 1,334,000	Elior 3.75% 15/7/2026	1,153,164	0.07
USD 3,024,000	Ecopetrol 5.375% 26/6/2026*	2,926,824	0.17	EUR 1,500,000	Eutelsat 1.5% 13/10/2028*	1,243,403	0.08
USD 2,649,000	Ecopetrol 5.875% 2/11/2051*	1,779,121	0.11	EUR 400,000	Eutelsat 2% 2/10/2025*	398,498	0.02
USD 1,240,000	Ecopetrol 6.875% 29/4/2030	1,153,510	0.07	EUR 1,359,000	Forvia 2.75% 15/2/2027	1,346,164	0.08
USD 1,146,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	966,651	0.06	EUR 790,000	Forvia 3.75% 15/6/2028	784,925	0.05
		15,680,038	0.94	EUR 1,504,000	Forvia 7.25% 15/6/2026	1,698,692	0.10
賽普勒斯				EUR 2,013,000	Goldstory 5.375% 1/3/2026*	2,111,421	0.13
EUR 825,000	Bank of Cyprus 2.5% 24/6/2027	798,590	0.05	EUR 400,000	iliad 2.375% 17/6/2026	405,049	0.02
芬蘭				EUR 2,600,000	iliad 5.375% 14/6/2027	2,799,786	0.17
EUR 979,000	Ahlstrom 3 Oy 3.625% 4/2/2028	890,463	0.05	EUR 700,000	iliad 5.625% 15/2/2030*	739,716	0.05
USD 360,000	Ahlstrom 3 Oy 4.875% 4/2/2028	300,329	0.02	EUR 640,000	Iliad 5.625% 15/10/2028*	655,460	0.04
EUR 186,000	Citycon 4.496% 24/11/2024	136,921	0.01	USD 4,600,000	Iliad 6.5% 15/10/2026	4,386,883	0.26
EUR 625,000	Finnair 4.25% 19/5/2025	643,756	0.04	USD 1,091,000	Iliad 7% 15/10/2028	1,016,439	0.06
EUR 1,827,000	SBB Treasury 0.75% 14/12/2028	1,112,110	0.07	EUR 1,232,000	La Financiere Atalian 5.125% 15/5/2025	918,307	0.06
EUR 1,200,000	SBB Treasury 1.125% 26/11/2029	722,769	0.04	GBP 206,000	La Financiere Atalian 6.625% 15/5/2025	180,184	0.01
		3,806,348	0.23	EUR 1,945,000	Loxam 6.375% 15/5/2028*	2,095,627	0.13
法國				EUR 790,000	Novafives 5% 15/6/2025	810,386	0.05
EUR 500,000	Accor 2.625% 30/1/2025	511,595	0.03	EUR 1,641,000	Paprec 3.5% 1/7/2028	1,630,931	0.10
EUR 1,600,000	Accor 4.375% 31/1/2024	1,717,382	0.10	EUR 1,028,000	Paprec 4% 31/3/2025	1,099,843	0.07
EUR 500,000	Air France-KLM 1.875% 16/1/2025*	516,336	0.03	EUR 1,388,000	Picard Groupe 3.875% 1/7/2026	1,390,943	0.08
EUR 900,000	Air France-KLM 8.125% 31/5/2028	1,018,423	0.06	EUR 6,500,000	RCI Banque 2.625% 18/2/2030*	6,637,831	0.40
EUR 1,917,000	Altice France 2.125% 15/2/2025	1,929,051	0.12	EUR 200,000	Renault 1.25% 24/6/2025	204,306	0.01
EUR 385,000	Altice France 2.5% 15/1/2025	387,370	0.02	USD 1,896,000	Societe Generale 7.875% 18/12/2023	1,891,048	0.11
EUR 570,000	Altice France 3.375% 15/1/2028	433,589	0.03	EUR 500,000	Societe Generale 7.875% 18/1/2029	530,262	0.03
USD 895,000	Altice France 5.125% 15/1/2029	641,743	0.04	USD 779,000	Societe Generale 8% 29/9/2025	766,202	0.05
USD 616,000	Altice France 5.125% 15/7/2029	438,163	0.03	EUR 1,025,000	Tereos Finance Groupe I 7.25% 15/4/2028	1,154,494	0.07
USD 2,826,000	Altice France 5.5% 15/10/2029	2,041,299	0.12	EUR 1,585,000	Vallourec 8.5% 30/6/2026	1,719,449	0.10
EUR 794,000	Altice France 5.875% 1/2/2027	698,254	0.04			79,161,225	4.76
USD 2,352,000	Altice France 8.125% 1/2/2027	1,989,868	0.12	德國			
EUR 2,100,000	Atos 0% 6/11/2024	1,921,077	0.12	EUR 2,900,000	Bayer 4.5% 25/3/2082	2,992,133	0.18
EUR 800,000	Atos 1.75% 7/5/2025*	715,413	0.04	EUR 803,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	792,915	0.05
EUR 700,000	Atos 2.5% 7/11/2028	541,120	0.03	EUR 255,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	252,776	0.01
EUR 1,394,000	Banijay 6.5% 1/3/2026	1,497,335	0.09	EUR 351,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	385,047	0.02
EUR 300,000	Banijay Entertainment 3.5% 1/3/2025	319,978	0.02	EUR 3,200,000	Commerzbank 6.125% 9/10/2025	3,153,285	0.19
USD 460,000	BNP Paribas 5.285% 28/3/2024	427,340	0.03	GBP 200,000	Commerzbank 8.625% 28/2/2033	250,447	0.02
USD 200,000	BNP Paribas 6.625% 25/3/2024	198,076	0.01	EUR 1,500,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024*	1,026,754	0.06
EUR 400,000	BNP Paribas 6.875% 6/12/2029	419,342	0.03	EUR 600,000	Deutsche Lufthansa 2.875% 16/5/2027*	600,240	0.04
EUR 800,000	BNP Paribas 7.375% 11/6/2030	857,107	0.05	EUR 700,000	Deutsche Lufthansa 3.5% 14/7/2029	690,620	0.04
EUR 556,000	Burger King France 8.475% 1/11/2026	606,608	0.04	EUR 1,700,000	DIC Asset 2.25% 22/9/2026*	1,012,119	0.06
GBP 1,600,000	Clariane 4.125% 15/3/2024	1,568,945	0.09	EUR 2,778,000	Gruenenthal 4.125% 15/5/2028	2,820,737	0.17
USD 3,165,000	Constellium 3.75% 15/4/2029	2,720,536	0.17	EUR 174,000	Gruenenthal 6.75% 15/5/2030	194,349	0.01
EUR 370,000	Constellium 4.25% 15/2/2026	394,678	0.02	EUR 1,535,000	HT Troplast 9.375% 15/7/2028*	1,671,403	0.10
USD 1,096,000	Constellium 5.625% 15/6/2028	1,037,009	0.06	EUR 240,090	IHO Verwaltungs 3.75% 15/9/2026	248,018	0.01
USD 382,000	Constellium 5.875% 15/2/2026	376,503	0.02	EUR 806,000	IHO Verwaltungs 3.875% 15/5/2027	794,968	0.05
USD 925,000	Credit Agricole 4.75% 23/3/2029	725,961	0.04	EUR 1,023,000	IHO Verwaltungs 8.75% 15/5/2028	1,159,334	0.07
EUR 992,000	Crown European 3.375% 15/5/2025	1,057,076	0.06				
EUR 600,000	Electricite de France 2.875% 15/12/2026*	571,224	0.04				
EUR 200,000	Electricite de France 3% 3/9/2027	185,742	0.01				

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 800,000	Novelis Sheet Ingot 3.375% 15/4/2029	750,583	0.05	USD 250,000	印尼 Bank Negara Indonesia Persero 3.75% 30/3/2026	232,831	0.02
EUR 1,114,000	PCF 4.75% 15/4/2026*	942,519	0.06	USD 200,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	190,040	0.01
EUR 1,977,000	Renk/Frankfurt am Main 5.75% 15/7/2025	2,128,914	0.13	USD 200,000	Japfa Comfeed Indonesia 5.375% 23/3/2026	162,038	0.01
EUR 1,494,636	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,595,037	0.10	USD 200,000	Pakuwon Jati 4.875% 29/4/2028	180,851	0.01
EUR 2,226,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	2,329,328	0.14			765,760	0.05
EUR 2,464,000	Tele Columbus 3.875% 2/5/2025*	1,715,326	0.10	EUR 3,247,000	愛爾蘭 AIB 5.25% 9/10/2024	3,313,209	0.20
EUR 423,900	TK Elevator Holdco 6.625% 15/7/2028	397,986	0.02	EUR 644,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	623,926	0.04
USD 1,938,000	TK Elevator Holdco 7.625% 15/7/2028	1,787,365	0.11	EUR 1,745,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	1,689,745	0.10
EUR 1,620,000	TK Elevator Midco 4.375% 15/7/2027	1,604,945	0.09	USD 200,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	187,187	0.01
EUR 963,000	TUI Cruises 6.5% 15/5/2026*	991,643	0.06	GBP 1,969,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	1,970,832	0.12
EUR 1,100,000	ZF Finance 2% 6/5/2027	1,061,565	0.06	USD 700,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	684,251	0.04
EUR 1,100,000	ZF Finance 2.25% 3/5/2028*	1,022,957	0.06	USD 442,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	379,848	0.02
EUR 600,000	ZF Finance 2.75% 25/5/2027	592,227	0.04	USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	171,877	0.01
EUR 1,000,000	ZF Finance 3.75% 21/9/2028*	986,709	0.06	EUR 900,000	Aurium CLO II 9.667% 22/6/2034	909,409	0.06
EUR 400,000	ZF Finance 5.75% 3/8/2026	437,011	0.03	EUR 1,050,000	Avoca CLO XV 7.793% 15/4/2031	1,012,453	0.06
		36,389,260	2.19	EUR 1,795,000	Bank of Ireland 7.5% 19/5/2025	1,912,481	0.11
	瓜地馬拉			EUR 1,800,000	BlueMountain Fuji Eur CLO IV 10.036% 25/2/2034	1,825,753	0.11
USD 1,130,000	CT Trust 5.125% 3/2/2032	927,730	0.06	EUR 200,000	Bridgepoint CLO I 7.913% 15/1/2034	215,009	0.01
	香港			EUR 1,000,000	Bridgepoint CLO 3 9.903% 15/1/2036	1,015,746	0.06
USD 250,000	Bank of Communications Hong Kong 3.725% 3/3/2025	240,379	0.02	EUR 1,214,000	Contego CLO IX 9.708% 24/1/2034	1,218,388	0.07
USD 320,000	Bank of East Asia 5.825% 21/10/2025	247,150	0.02	EUR 650,000	CVC Cordatus Loan Fund XXVII 10.359% 15/4/2035	720,079	0.04
USD 250,000	Bank of East Asia 5.875% 19/9/2024	207,691	0.01	USD 845,000	Jazz 4.375% 15/1/2029	758,307	0.05
USD 200,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024	69,948	0.00	USD 1,499,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,413,699	0.08
		765,168	0.05	EUR 284,000	Margay CLO I 10.25% 15/7/2036	312,587	0.02
	匈牙利			USD 377,000	Motion Bondco 6.625% 15/11/2027	350,524	0.02
USD 1,325,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	1,335,269	0.08	EUR 1,573,000	Neuberger Berman Loan Advisers Euro CLO 2 9.723% 15/4/2034	1,583,647	0.10
USD 2,115,000	MVM Energetika Zrt 7.5% 9/6/2028	2,154,656	0.13	EUR 210,000	North Westerly VII ESG CLO 9.441% 15/5/2034	206,163	0.01
		3,489,925	0.21	EUR 1,036,000	Palmer Square European CLO 2023-1 10.05% 15/7/2036	1,143,580	0.07
	印度			EUR 920,000	Rockfield Park CLO 9.613% 16/7/2034	934,340	0.06
USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024	189,955	0.01	GBP 1,908,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	1,988,902	0.12
USD 300,000	Axis Bank 4.1% 8/9/2026	261,647	0.02	USD 1,691,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,497,907	0.09
USD 200,000	Delhi International Airport 6.125% 31/10/2026	195,750	0.02			28,039,849	1.68
USD 200,000	Delhi International Airport 6.45% 4/6/2029	188,527	0.01		曼島		
USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	178,599	0.01	USD 954,000	AngloGold Ashanti 3.75% 1/10/2030	793,537	0.05
USD 400,000	HDFC Bank 3.7% 25/8/2026*	347,600	0.02				
USD 210,000	JSW Hydro Energy 4.125% 18/5/2031	177,244	0.01				
USD 200,000	JSW Steel 5.375% 4/4/2025	194,269	0.01				
USD 200,000	JSW Steel 5.95% 18/4/2024	198,476	0.01				
USD 200,000	ReNew Pvt 5.875% 5/3/2027	187,219	0.01				
USD 200,000	Shriram Finance 4.15% 18/7/2025	189,283	0.01				
USD 200,000	Shriram Finance 4.4% 13/3/2024	196,855	0.01				
		2,505,424	0.15				

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	以色列						
USD 2,093,000	Bank Leumi Le-Israel 3.275% 29/1/2031	1,885,835	0.12	EUR 299,000	Telecom Italia 2.75% 15/4/2025	312,274	0.02
USD 2,511,223	Energian Israel Finance 4.5% 30/3/2024	2,486,111	0.15	EUR 654,000	Telecom Italia 2.875% 28/1/2026	675,474	0.04
USD 788,819	Energian Israel Finance 4.875% 30/3/2026*	741,679	0.04	EUR 300,000	Telecom Italia 3% 30/9/2025	314,655	0.02
USD 2,848,767	Energian Israel Finance 8.5% 30/9/2033	2,887,938	0.17	USD 346,000	Telecom Italia 5.303% 30/5/2024	341,885	0.02
USD 3,340,968	Leviathan Bond 6.125% 30/6/2025*	3,281,582	0.20	EUR 2,495,000	Telecom Italia 6.875% 15/2/2028	2,737,351	0.17
USD 2,124,000	Mizrahi Tefahot Bank 3.077% 7/4/2031*	1,862,482	0.11	EUR 766,000	Telecom Italia 7.875% 31/7/2028	865,059	0.05
		13,145,627	0.79	EUR 1,332,000	UniCredit 2% 23/9/2029*	1,387,341	0.08
				EUR 1,207,000	UniCredit 2.731% 15/1/2032	1,173,665	0.07
				EUR 1,400,000	UniCredit 7.5% 3/6/2026*	1,522,721	0.09
						57,619,661	3.46
	義大利				牙買加		
EUR 3,239,000	Azzurra Aeroporti 2.125% 30/5/2024	3,424,509	0.20	USD 38,669	Digicel International Finance/ Digicel international 8% 31/12/2026***	2,296	0.00
EUR 328,000	Azzurra Aeroporti 2.625% 30/5/2027	321,671	0.02	USD 955,000	Digicel International Finance/ Digicel international 8.75% 25/5/2024	874,766	0.05
EUR 2,343,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	2,554,152	0.15	USD 1,992	Digicel International Finance/ Digicel international 13% 31/12/2025***	1,424	0.00
EUR 2,125,000	Banco BPM 2.875% 29/6/2031	2,063,430	0.12			878,486	0.05
EUR 1,109,000	Banco BPM 3.375% 19/1/2032*	1,069,348	0.06		日本		
EUR 455,000	Banco BPM 4.25% 1/10/2029	486,863	0.03	EUR 3,149,000	SoftBank 2.125% 6/7/2024	3,304,688	0.20
EUR 1,900,000	Banco BPM 6% 14/6/2028	2,074,826	0.13	EUR 349,000	SoftBank 3.125% 19/9/2025	359,948	0.02
EUR 667,000	Castor 8.776% 15/2/2029	684,458	0.04	EUR 1,470,000	SoftBank 3.875% 6/7/2032*	1,249,495	0.08
EUR 1,481,000	Cedacri Mergerco 8.424% 15/5/2028	1,571,157	0.09	EUR 608,000	SoftBank 4% 19/9/2029	568,160	0.03
EUR 848,000	Cedacri Mergerco 9.281% 15/5/2028	906,293	0.06	EUR 300,000	SoftBank 4.5% 20/4/2025	319,620	0.02
EUR 917,000	Enel 6.375% 16/4/2028*	1,017,031	0.06	EUR 756,000	SoftBank 4.75% 30/7/2025*	804,630	0.05
EUR 1,227,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	1,330,869	0.08	EUR 513,000	SoftBank 5% 15/4/2028	525,348	0.03
USD 1,600,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,470,569	0.09			7,131,889	0.43
EUR 1,670,000	Fiber Bidco 11% 25/10/2027*	1,954,606	0.12		澤西島		
EUR 1,789,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	1,817,881	0.11	EUR 272,902	Adient Global 3.5% 15/8/2024	291,530	0.02
EUR 455,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	441,953	0.02	USD 1,000,000	Boyce Park CLO 11.584% 21/4/2035	953,426	0.06
EUR 585,000	IMA Industria Macchine Automatiche 7.663% 15/1/2028	633,255	0.04	GBP 314,000	CPUK Finance 3.588% 28/8/2025	373,552	0.02
EUR 2,398,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	2,294,594	0.14	GBP 174,000	CPUK Finance 4.5% 28/8/2027	192,748	0.01
EUR 1,831,000	Inter Media and Communication 6.75% 9/2/2027	1,921,585	0.11	GBP 665,000	CPUK Finance 4.875% 28/8/2025	806,368	0.05
USD 695,000	Intesa Sanpaolo 4.198% 1/6/2032*	530,405	0.03	GBP 1,869,000	Galaxy Bidco 6.5% 31/7/2026	2,182,305	0.13
USD 510,000	Intesa Sanpaolo 4.95% 1/6/2042	340,384	0.02			4,799,929	0.29
GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030	159,638	0.01		哈薩克		
EUR 2,931,000	Intesa Sanpaolo 5.5% 1/3/2028*	2,762,603	0.17	USD 1,980,000	KazMunayGas National JSC 4.75% 19/4/2027	1,864,319	0.11
USD 500,000	Intesa Sanpaolo 5.71% 15/1/2026	479,260	0.03	USD 2,175,000	KazMunayGas National JSC 6.375% 24/10/2048	1,818,028	0.11
EUR 750,000	Intesa Sanpaolo 5.875% 20/1/2025*	786,246	0.05			3,682,347	0.22
EUR 1,173,000	Lottomatica 7.6% 1/6/2028	1,283,502	0.08		賴比瑞亞		
EUR 1,518,000	Lottomatica 9.75% 30/9/2027*	1,787,514	0.11	USD 353,000	Royal Caribbean Cruises 4.25% 1/7/2026	329,419	0.02
EUR 139,000	Mundys 1.625% 3/2/2025	144,793	0.01	USD 663,000	Royal Caribbean Cruises 5.375% 15/7/2027	623,370	0.03
EUR 1,100,000	Mundys 1.875% 12/2/2028	1,031,955	0.06	USD 687,000	Royal Caribbean Cruises 5.5% 31/8/2026	660,722	0.04
EUR 3,900,000	Nexi 0% 24/2/2028	3,310,494	0.20	USD 574,000	Royal Caribbean Cruises 5.5% 1/4/2028	539,495	0.03
EUR 1,750,000	Poste Italiane 2.625% 24/3/2029	1,485,697	0.09	USD 971,000	Royal Caribbean Cruises 7.25% 15/1/2030	986,486	0.06
EUR 2,462,000	Rekeep 7.25% 1/2/2026*	2,486,066	0.15	USD 659,000	Royal Caribbean Cruises 8.25% 15/1/2029	689,104	0.04
EUR 4,282,000	Telecom Italia 1.625% 18/1/2029	3,661,629	0.22	USD 1,850,000	Royal Caribbean Cruises 9.25% 15/1/2029	1,971,776	0.12
				USD 204,000	Royal Caribbean Cruises 11.5% 1/6/2025	215,815	0.01
				USD 652,000	Royal Caribbean Cruises 11.625% 15/8/2027	711,149	0.04
						6,727,336	0.39

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
	盧森堡						
EUR 1,925,000	Adler Financing 12.5% 30/6/2025	2,156,751	0.13	EUR 645,000	Monitchem HoldCo 3 8.75% 1/5/2028	693,824	0.04
USD 837,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	789,883	0.05	USD 1,947,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	1,877,580	0.11
EUR 1,060,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	944,414	0.06	USD 1,250,000	Puma International Financing 5% 24/1/2026	1,151,012	0.07
USD 3,230,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,732,262	0.16	EUR 1,830,000	Rossini 6.75% 30/10/2025	2,002,822	0.12
USD 1,563,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	1,322,671	0.08	EUR 1,360,000	SES 2.875% 27/5/2026	1,286,880	0.08
GBP 290,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	292,384	0.02	EUR 1,452,000	SES 5.625% 29/1/2024	1,576,443	0.09
EUR 1,421,000	Altice Financing 2.25% 15/1/2025	1,476,185	0.09	USD 2,359,000	SK Invictus Intermediate II 5% 30/10/2029*	1,921,822	0.12
EUR 429,000	Altice Financing 3% 15/1/2028	362,572	0.02	EUR 475,000	Stena International 7.25% 15/2/2028	533,147	0.03
EUR 825,000	Altice Financing 4.25% 15/8/2029*	684,548	0.04	EUR 1,551,000	Summer BC Holdco B 5.75% 31/10/2026	1,529,788	0.09
USD 1,139,000	Altice Financing 5% 15/1/2028	928,038	0.06	USD 1,566,000	Telecom Italia Capital 6% 30/9/2034	1,300,776	0.08
USD 3,023,000	Altice Financing 5.75% 15/8/2029*	2,398,519	0.15	USD 1,723,000	Telecom Italia Capital 6.375% 15/11/2033	1,507,485	0.09
EUR 802,000	Aramark International Finance 3.125% 1/4/2025*	848,669	0.05	USD 277,000	Telecom Italia Capital 7.2% 18/7/2036	249,340	0.01
USD 3,055,625	ARD Finance 6.5% 30/6/2027	2,462,839	0.15	USD 115,000	Telecom Italia Capital 7.721% 4/6/2038	105,902	0.01
EUR 2,200,000	Aroundtown 3.375% 23/9/2024	1,000,222	0.06	USD 600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	551,400	0.03
USD 910,000	Camelot Finance 4.5% 1/11/2026	852,767	0.05			64,431,940	3.87
EUR 433,000	Cidron Aida Finco 5% 1/4/2028	431,304	0.02		馬爾他		
GBP 1,441,000	Cidron Aida Finco 6.25% 1/4/2028	1,614,231	0.10	USD 716,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	587,471	0.04
EUR 998,000	Cirsa Finance International 4.75% 22/5/2025	1,071,547	0.06	USD 437,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	396,361	0.02
EUR 442,000	Cirsa Finance International 7.875% 31/7/2028	482,812	0.03			983,832	0.06
EUR 678,000	Cirsa Finance International 8.185% 31/7/2028	735,038	0.04		馬紹爾群島		
EUR 320,000	Cirsa Finance International 10.375% 30/11/2027*	375,007	0.02	USD 2,111,000	Danaos 8.5% 1/3/2028	2,138,204	0.13
EUR 2,081,073	Codere Finance 2 Luxembourg 11% 30/9/2026	1,692,801	0.10		模里西斯		
USD 5,596,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,311,802	0.32	USD 200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	175,820	0.01
USD 2,232,000	CSN Resources 4.625% 10/6/2031	1,696,766	0.10	USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,234,821	0.14
EUR 2,015,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	1,833,471	0.11	USD 400,000	CA Magnum 5.375% 31/10/2026	359,296	0.02
EUR 375,000	Dana Financing Luxembourg 3% 15/7/2029	322,800	0.02	USD 200,000	Greenko Solar Mauritius 5.95% 29/7/2026	188,495	0.01
EUR 1,413,000	Dana Financing Luxembourg 8.5% 15/7/2031	1,572,242	0.10	USD 400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	385,696	0.02
EUR 1,700,000	European TopSoho 4% 21/9/2021***	1,420,193	0.09	USD 250,000	India Airport Infra 6.25% 25/10/2025	244,924	0.01
EUR 971,000	Garfunkelux Holdco 3 6.75% 1/11/2025	816,301	0.05	USD 250,000	India Green Energy 5.375% 29/4/2024	246,250	0.02
GBP 1,158,000	Garfunkelux Holdco 3 7.75% 1/11/2025	1,120,911	0.07	USD 250,000	India Green Power 4% 22/2/2027	221,460	0.01
USD 2,008,000	Herens Holdco 4.75% 15/5/2028	1,544,498	0.09	USD 1,807,000	MTN Mauritius Investments 6.5% 13/10/2026*	1,779,470	0.11
EUR 180,000	Herens Midco 5.25% 15/5/2029	105,263	0.01	USD 200,000	Network i2i 3.975% 3/3/2026*	183,599	0.01
USD 1,080,000	ION Trading Technologies 5.75% 15/5/2028*	949,705	0.06	USD 400,000	Network i2i 5.65% 15/1/2025	389,366	0.03
USD 1,924,000	Kenbourne Invest 6.875% 26/11/2024	1,620,393	0.10			6,409,197	0.39
EUR 1,583,000	Kleopatra Finco 4.25% 1/3/2026*	1,429,844	0.08		墨西哥		
EUR 766,000	LHMC Finco 2 7.25% 2/10/2025	830,328	0.05	USD 860,000	Banco Mercantil del Norte 6.625% 24/1/2032	695,912	0.04
USD 2,124,900	Millicom International Cellular 5.125% 15/1/2028	1,913,738	0.11	USD 1,048,000	Banco Mercantil del Norte 7.5% 27/6/2029	959,669	0.06
				USD 1,830,000	Banco Mercantil del Norte 7.625% 10/1/2028*	1,716,247	0.10
				USD 4,409,000	BBVA Bancomer 5.125% 18/1/2033	3,816,452	0.23
				USD 1,540,000	BBVA Bancomer 5.875% 13/9/2034	1,372,517	0.08
				USD 5,226,000	Cemex 5.125% 8/6/2026*	4,849,571	0.29
				USD 2,315,000	Cemex 9.125% 14/3/2028*	2,417,138	0.15

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,065,073	Grupo Posadas 5% 30/12/2027	913,476	0.05	EUR 2,616,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	2,913,500	0.18
USD 5,037,000	Metalsa Sapi 3.75% 4/5/2031	3,927,021	0.24	EUR 683,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	777,368	0.05
USD 1,145,000	Orbia Advance 5.5% 15/1/2048*	929,099	0.06	USD 8,904,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	8,064,086	0.48
USD 1,053,000	Orbia Advance 5.875% 17/9/2044*	917,711	0.05	USD 1,279,000	Teva Pharmaceutical Finance Netherlands III 4.1% 1/10/2046	836,504	0.05
USD 1,087,000	Trust Fibra Uno 4.869% 15/1/2030	949,788	0.06	USD 1,832,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,707,168	0.10
		23,464,601	1.41	USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	199,657	0.01
	荷蘭			USD 400,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	402,192	0.02
EUR 2,800,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	2,758,517	0.17	USD 1,412,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029*	1,474,163	0.08
USD 3,742,000	Arcos Dorados 6.125% 27/5/2029*	3,610,282	0.22	USD 707,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	750,024	0.04
EUR 200,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	214,921	0.01	USD 1,982,000	Trivium Packaging Finance 5.5% 15/8/2026	1,873,232	0.11
USD 1,129,000	Braskem Netherlands Finance 4.5% 31/1/2030	950,025	0.06	EUR 1,359,000	Trivium Packaging Finance 7.531% 15/8/2026*	1,452,781	0.09
USD 2,246,000	Clear Channel International 6.625% 1/8/2025	2,227,713	0.13	USD 3,623,000	Trivium Packaging Finance 8.5% 15/8/2027*	3,440,116	0.21
EUR 315,000	Darling Global Finance 3.625% 15/5/2026	335,352	0.02	EUR 565,000	United 4% 15/11/2027	529,305	0.03
USD 1,086,000	Elastic 4.125% 15/7/2029	935,178	0.06	EUR 751,000	United 7.031% 15/2/2026	797,667	0.05
EUR 1,032,000	Energizer Gamma Acquisition 3.5% 30/6/2029	918,091	0.05	EUR 855,000	UPC 3.875% 15/6/2029	772,872	0.05
EUR 1,146,000	Global Switch Finance 1.375% 7/10/2030	1,026,447	0.06	USD 970,000	UPC Broadband Finco 4.875% 15/7/2031	801,802	0.05
USD 329,000	Greenko Dutch 3.85% 29/3/2026*	297,817	0.02	EUR 1,412,000	VZ Secured Financing 3.5% 15/1/2032	1,208,887	0.07
EUR 235,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	219,834	0.02	EUR 834,000	VZ Vendor Financing II 2.875% 15/1/2029	705,720	0.04
EUR 460,000	Heimstaden Bostad Treasury 1% 13/4/2028	359,470	0.02	EUR 500,000	ZF Europe Finance 2% 23/2/2026	500,149	0.03
EUR 205,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	176,367	0.01	EUR 800,000	ZF Europe Finance 2.5% 23/10/2027	769,044	0.04
USD 807,000	ING Groep 5.75% 16/11/2026	718,335	0.04	EUR 1,120,000	Ziggo 2.875% 15/1/2030	1,007,034	0.06
EUR 2,700,000	Naturgy Finance 2.374% 23/11/2026	2,602,729	0.16	USD 644,000	Ziggo 4.875% 15/1/2030	541,765	0.03
EUR 1,258,000	Nobian Finance 3.625% 15/7/2026*	1,215,641	0.07	USD 1,324,000	Ziggo Bond 5.125% 28/2/2030	1,027,562	0.06
EUR 390,000	OI European 6.25% 15/5/2028	432,797	0.03	USD 200,000	Ziggo Bond 6% 15/1/2027	186,276	0.01
EUR 1,234,000	OI European 6.25% 15/5/2028	1,372,313	0.08			80,976,006	4.87
USD 6,808,000	Petrobras Global Finance 6.5% 3/7/2033	6,626,794	0.40		巴基斯坦		
EUR 1,052,000	Q-Park I 1.5% 1/3/2025*	1,104,508	0.07	USD 100,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	44,500	0.00
EUR 399,000	Q-Park I 5.47% 1/3/2026	424,902	0.03		巴拿馬		
EUR 1,692,000	Repsol International Finance 4.247% 11/9/2028	1,670,971	0.10	USD 3,244,687	AES Panama Generation 4.375% 31/5/2030	2,826,934	0.17
USD 1,317,000	Sensata Technologies 4% 15/4/2029	1,159,658	0.07	USD 1,132,000	Carnival 4% 1/8/2028	1,016,337	0.06
USD 943,000	Sensata Technologies 5% 1/10/2025	920,103	0.06	USD 4,227,000	Carnival 5.75% 1/3/2027	3,970,363	0.24
USD 236,000	Sensata Technologies 5.625% 1/11/2024	233,906	0.01	USD 1,709,000	Carnival 6% 1/5/2029	1,536,755	0.09
EUR 1,738,270	Summer BidCo 9% 15/11/2025*	1,792,470	0.11	USD 539,000	Carnival 7% 15/8/2029	547,838	0.03
EUR 1,255,907	Summer BidCo 9% 15/11/2025	1,279,772	0.08	USD 565,000	Carnival 7.625% 1/3/2026	563,728	0.03
EUR 1,500,000	Telefonica Europe 3.875% 22/6/2026	1,521,961	0.09	EUR 2,062,000	Carnival 7.625% 1/3/2026	2,232,336	0.13
EUR 3,400,000	Telefonica Europe 6.135% 3/2/2030	3,610,205	0.22	USD 2,302,000	Carnival 9.875% 1/8/2027	2,434,825	0.15
EUR 2,200,000	Telefonica Europe 7.125% 23/8/2028*	2,457,054	0.15	USD 3,058,000	Telecomunicaciones Digitales 4.5% 30/1/2030	2,601,364	0.16
EUR 2,116,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,104,359	0.13			17,730,480	1.06
EUR 2,837,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	2,667,955	0.16				
EUR 271,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	290,685	0.02				

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
巴拉圭			EUR 2,800,000 Cellnex Finance 1.25% 15/1/2029	2,548,085	0.15
USD 2,501,000 Telefonica Celular del Paraguay 5.875% 15/4/2027	2,355,092	0.14	EUR 1,200,000 Cellnex Finance 2% 15/9/2032	1,029,954	0.06
			EUR 1,100,000 Cellnex Finance 2% 15/2/2033	939,843	0.06
祕魯			EUR 2,600,000 Cellnex Telecom 0.75% 20/11/2031	2,169,719	0.13
USD 3,245,000 InRetail Consumer 3.25% 22/3/2028	2,807,244	0.17	EUR 400,000 Cellnex Telecom 1% 20/4/2027	386,151	0.02
USD 3,644,000 Minsur 4.5% 28/10/2031*	3,144,411	0.19	EUR 800,000 Cellnex Telecom 1.75% 23/10/2030*	712,705	0.04
	5,951,655	0.36	EUR 400,000 Cellnex Telecom 2.125% 11/8/2030	421,979	0.03
菲律賓			EUR 1,043,000 Food Service Project 5.5% 21/1/2027	1,080,014	0.07
USD 300,000 Globe Telecom 4.2% 2/8/2026	280,183	0.02	EUR 222,000 Grifols 1.625% 15/2/2025	233,352	0.01
USD 200,000 Rizal Commercial Banking 6.5% 27/8/2025	183,208	0.01	EUR 724,000 Grifols 3.2% 1/5/2025	759,178	0.05
	463,391	0.03	EUR 826,000 Grifols 3.875% 15/10/2028	779,874	0.05
波蘭			EUR 1,065,000 Grupo Antolin-Irausa 3.5% 30/4/2028	856,230	0.05
USD 359,000 Canpack / Canpack US 3.125% 1/11/2025	333,536	0.02	EUR 800,000 International Consolidated Airlines 3.75% 25/3/2029*	759,423	0.04
葡萄牙			EUR 359,000 Kaixo Bondco Telecom 5.125% 30/9/2029	344,322	0.02
EUR 3,000,000 Banco Espirito Santo 2.625% 8/5/2017***	699,790	0.04	EUR 3,765,000 Lorca Telecom Bondco 4% 18/9/2027	3,801,005	0.23
EUR 3,400,000 Banco Espirito Santo 4% 21/1/2019***	793,095	0.05		28,159,503	1.69
EUR 4,400,000 Banco Espirito Santo 4.75% 15/1/2018***	1,026,358	0.06	斯里蘭卡		
EUR 600,000 EDP - Energias de Portugal 1.7% 20/7/2080	601,656	0.03	USD 1,150,000 Sri Lanka Government International Bond 6.85% 14/3/2024*	535,808	0.03
EUR 2,000,000 EDP - Energias de Portugal 1.875% 2/8/2081	1,942,052	0.12	瑞典		
EUR 300,000 EDP - Energias de Portugal 5.943% 23/4/2083	322,880	0.02	EUR 1,065,000 Dometic 3% 8/5/2026	1,088,542	0.07
	5,385,831	0.32	EUR 457,000 Fastighets Balder 2.873% 2/6/2081	333,538	0.02
羅馬尼亞			EUR 260,000 Heimstaden Bostad 1.125% 21/1/2026	235,825	0.01
EUR 2,000,000 RCS & RDS 2.5% 5/2/2025	2,081,934	0.12	EUR 2,525,000 Heimstaden Bostad 2.625% 1/2/2027	1,189,348	0.07
新加坡			EUR 100,000 Heimstaden Bostad 3.375% 15/1/2026	50,824	0.00
USD 267,375 Continuum Energy Levanter 4.5% 9/2/2027	249,662	0.01	EUR 1,049,518 Intrum 3.125% 15/7/2024	1,084,959	0.07
USD 55,906 JGC Ventures 0% 30/6/2025	11,240	0.00	EUR 1,608,000 Intrum 4.875% 15/8/2025*	1,513,373	0.09
USD 1,194,377 JGC Ventures 3% 30/6/2025	358,313	0.02	EUR 593,000 Verisure 3.25% 15/2/2027	580,148	0.04
USD 300,000 Medco Bell 6.375% 30/1/2027	278,987	0.02	EUR 645,000 Verisure 3.875% 15/7/2026	660,860	0.04
USD 300,000 Medco Oak Tree 7.375% 14/5/2026*	294,810	0.02	EUR 415,000 Verisure 7.125% 1/2/2028	457,015	0.03
USD 200,000 TML 4.35% 9/6/2026	184,562	0.01	EUR 1,060,000 Verisure 9.25% 15/10/2027	1,227,998	0.07
	1,377,574	0.08		8,422,430	0.51
南非			瑞士		
USD 3,709,000 Transnet SOC 8.25% 6/2/2028	3,610,656	0.22	GBP 100,000 Credit Suisse 7.75% 10/3/2026	131,002	0.01
韓國			GBP 1,500,000 UBS 2.75% 8/8/2025	1,780,389	0.11
USD 200,000 Woori Bank 4.25% 4/10/2024	193,400	0.01	USD 680,000 UBS 4.375% 10/2/2031	503,540	0.03
西班牙			USD 2,072,000 UBS 7% 19/2/2025*	2,022,645	0.12
EUR 1,200,000 Banco Bilbao Vizcaya Argentaria 6% 29/3/2024*	1,288,446	0.08		4,437,576	0.27
EUR 800,000 Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	826,025	0.05	泰國		
EUR 3,000,000 Banco de Sabadell 2.5% 15/4/2031	2,909,351	0.17	USD 425,000 Bangkok Bank 3.733% 25/9/2034	361,467	0.02
EUR 500,000 Banco de Sabadell 5.25% 7/2/2029	539,259	0.03	USD 300,000 Bangkok Bank 5% 23/9/2025	284,100	0.02
EUR 600,000 Banco de Sabadell 5.75% 15/3/2026*	567,503	0.03	USD 200,000 Kasikornbank 3.343% 2/10/2031	179,467	0.01
EUR 800,000 Banco de Sabadell 6% 16/8/2033	820,653	0.05	USD 200,000 Kasikornbank 5.275% 14/10/2025	189,522	0.01
USD 800,000 Banco Santander 6.921% 8/8/2033*	801,531	0.05		1,014,556	0.06
EUR 1,600,000 Bankinter 7.375% 15/8/2028	1,659,662	0.10	土耳其		
EUR 1,800,000 CaixaBank 6.75% 13/6/2024	1,925,239	0.12	USD 874,000 KOC 6.5% 11/3/2025	870,185	0.05
			USD 1,931,000 Turk Telekomunikasyon 6.875% 28/2/2025	1,894,630	0.12
			USD 2,008,000 Turkcell Iletisim Hizmetleri 5.8% 11/4/2028*	1,865,904	0.11

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

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
USD 2,433,000	Türkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	2,387,174	0.14	USD 1,031,000	Merlin Entertainments 5.75% 15/6/2026	994,439	0.06
		7,017,893	0.42	GBP 1,431,000	Mobico 4.25% 26/11/2025	1,583,356	0.10
	阿拉伯聯合大公國			GBP 736,000	Nationwide Building Society 5.75% 20/6/2027	803,104	0.05
USD 3,700,000	Alpha Star VII 7.75% 27/4/2026*	3,750,856	0.22	USD 2,213,000	Neptune Energy Bondco 6.625% 15/5/2025	2,203,927	0.13
	英國			USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025	398,360	0.03
EUR 3,100,000	Agps Bondco 5.5% 13/11/2026	1,130,920	0.07	USD 215,000	Odeon Finco 12.75% 1/11/2027	211,738	0.01
EUR 1,300,000	Agps Bondco 6% 5/8/2025	548,586	0.03	GBP 440,000	Pinewood Finance 3.625% 15/11/2027*	484,869	0.03
EUR 2,218,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	2,458,168	0.15	GBP 879,000	Premier Foods Finance 3.5% 15/10/2026	1,008,158	0.06
USD 500,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029*	508,263	0.03	GBP 964,000	Santander UK 6.75% 24/6/2024*	1,184,395	0.07
USD 2,075,000	Barclays 4.375% 15/3/2028	1,427,356	0.09	GBP 611,000	Stonegate Pub Financing 2019 8% 13/7/2025	713,842	0.04
USD 400,000	Barclays 5.2% 12/5/2026	388,295	0.02	GBP 546,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	640,192	0.04
GBP 288,000	Barclays 5.875% 15/9/2024	337,914	0.02	EUR 1,864,000	Synthomer 3.875% 1/7/2025*	1,872,736	0.11
GBP 200,000	Barclays 6.375% 15/12/2025	225,325	0.01	GBP 422,000	Thames Water Kemble Finance 4.625% 19/5/2026	362,427	0.02
GBP 1,400,000	Barclays 7.125% 15/6/2025	1,638,829	0.10	EUR 790,000	Thames Water Utilities Finance 4% 18/4/2027	820,680	0.05
USD 200,000	Barclays 8% 15/6/2024	196,203	0.01	GBP 1,177,000	Unique Pub Finance 6.464% 30/3/2032	1,448,808	0.09
USD 690,000	Barclays 8% 15/3/2029	616,039	0.04	GBP 508,000	Virgin Media Secured Finance 4.25% 15/1/2030	514,181	0.03
GBP 700,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	728,106	0.04	USD 472,000	Virgin Media Secured Finance 4.5% 15/8/2030	398,864	0.02
GBP 2,887,000	Bellis Acquisition 3.25% 16/2/2026	3,146,432	0.19	GBP 2,084,000	Virgin Media Secured Finance 5% 15/4/2027	2,413,268	0.14
GBP 2,024,000	Bellis Acquisition 4.5% 16/2/2026	2,253,321	0.14	GBP 286,000	Virgin Media Secured Finance 5.25% 15/5/2029	308,847	0.02
EUR 358,000	British Telecommunications 1.874% 18/8/2080	355,318	0.02	GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,117,986	0.07
USD 670,000	British Telecommunications 4.25% 23/11/2081	591,604	0.04	GBP 2,174,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,141,918	0.13
GBP 2,325,000	British Telecommunications 8.375% 20/12/2083	2,951,899	0.18	USD 943,000	Vmed O2 UK Financing I 4.75% 15/7/2031	785,626	0.05
EUR 308,000	Carnival 1% 28/10/2029	224,302	0.01	EUR 600,000	Vodafone 2.625% 27/8/2080	594,919	0.04
EUR 177,721	Codere New Topco 7.5% 30/11/2027	9,161	0.00	EUR 1,764,000	Vodafone 4.2% 3/10/2078	1,772,697	0.11
GBP 1,308,000	Constellation Automotive Financing 4.875% 15/7/2027*	1,329,644	0.08	GBP 1,444,000	Vodafone 4.875% 3/10/2078	1,725,325	0.10
EUR 1,039,000	EC Finance 3% 15/10/2026	1,060,677	0.06	USD 739,000	Vodafone 6.25% 3/10/2078*	728,839	0.04
USD 1,627,000	eG Global Finance 6.75% 7/2/2025	1,599,983	0.10	EUR 500,000	Vodafone 6.5% 30/8/2084	549,864	0.03
USD 622,000	eG Global Finance 8.5% 30/10/2025	616,539	0.04			63,157,154	3.80
USD 200,000	EnQuest 11.625% 1/11/2027	189,452	0.01		美國		
GBP 1,050,000	Gatwick Airport Finance 4.375% 7/4/2026	1,221,202	0.07	USD 260,000	Acadia Healthcare 5% 15/4/2029	240,156	0.02
GBP 100,000	Greene King Finance 6.903% 15/12/2034	100,924	0.01	USD 312,000	Acadia Healthcare 5.5% 1/7/2028	295,145	0.02
GBP 100,000	Greene King Finance 7.08% 15/3/2036	100,109	0.00	USD 598,000	ACI Worldwide 5.75% 15/8/2026	585,517	0.04
USD 376,000	Harbour Energy 5.5% 15/10/2026*	351,428	0.02	USD 601,000	Acrisure / Acrisure Finance 6% 1/8/2029	522,271	0.03
GBP 767,000	Heathrow Finance 3.875% 1/3/2027	839,191	0.05	USD 2,027,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,643,786	0.10
GBP 750,000	Heathrow Finance 4.125% 1/9/2029	769,865	0.05	USD 209,000	AdaptHealth 5.125% 1/3/2030	172,373	0.01
GBP 1,088,000	Heathrow Finance 4.75% 1/3/2024	1,355,233	0.08	USD 217,000	AdaptHealth 6.125% 1/8/2028	196,054	0.01
USD 285,000	HSBC 4.6% 17/12/2030	221,148	0.01	USD 193,000	ADT Security 4.875% 15/7/2032	166,763	0.01
EUR 1,109,000	INEOS Finance 6.625% 15/5/2028*	1,197,146	0.07	USD 885,000	Advanced Drainage Systems 5% 30/9/2027	844,896	0.05
EUR 2,484,000	INEOS Quattro Finance 2 2.5% 15/1/2026	2,457,776	0.15	USD 1,648,000	Advanced Drainage Systems 6.375% 15/6/2030	1,630,515	0.10
GBP 1,067,000	Iron Mountain UK 3.875% 15/11/2025	1,275,025	0.08	USD 2,467,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,481,555	0.15
USD 850,000	Lloyds Banking 8% 27/9/2029	771,495	0.05	USD 653,000	Ahead DB 6.625% 1/5/2028	564,563	0.03
GBP 154,000	Marks & Spencer 3.75% 19/5/2026	180,911	0.01	USD 1,548,000	AHP Health Partners 5.75% 15/7/2029	1,322,931	0.08
				USD 1,540,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	1,433,392	0.09

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 836,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	724,944	0.04	USD 485,000	API DE 4.75% 15/10/2029	438,978	0.03
USD 871,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	824,681	0.04	USD 1,228,000	APX 5.75% 15/7/2029	1,060,182	0.06
USD 646,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	593,492	0.04	USD 720,000	APX 6.75% 15/2/2027	697,466	0.04
USD 216,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	209,768	0.01	USD 1,123,000	Aramark Services 5% 1/4/2025	1,110,158	0.07
USD 521,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	518,932	0.03	USD 1,859,000	Aramark Services 5% 1/2/2028	1,736,499	0.10
USD 560,000	Alexander Funding Trust II 7.467% 31/7/2028	566,143	0.03	USD 1,334,000	Aramark Services 6.375% 1/5/2025	1,338,892	0.08
USD 413,000	Allegiant Travel 7.25% 15/8/2027	404,659	0.02	USD 336,000	Arches Buyer 4.25% 1/6/2028	292,971	0.02
USD 4,343,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	3,955,557	0.24	USD 3,387,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,241,867	0.19
USD 4,191,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,669,906	0.22	USD 1,829,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,800,925	0.11
USD 7,929,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	7,496,873	0.45	USD 1,676,000	Arcosa 4.375% 15/4/2029	1,500,607	0.09
USD 2,073,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,045,002	0.12	EUR 1,181,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	1,064,271	0.06
USD 4,539,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,475,075	0.21	EUR 1,400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	1,142,116	0.07
USD 4,954,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	4,721,590	0.28	USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	352,842	0.02
USD 1,405,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,291,053	0.08	USD 4,839,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	3,933,962	0.24
USD 822,000	Alteryx 8.75% 15/3/2028*	795,285	0.05	USD 1,126,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,103,914	0.07
USD 492,000	AMC Networks 4.25% 15/2/2029	314,580	0.02	USD 460,000	Ares Capital 7% 15/1/2027	461,055	0.03
USD 200,000	AMC Networks 4.75% 1/8/2025	187,428	0.01	USD 874,000	Arko 5.125% 15/11/2029	718,944	0.04
USD 239,000	American Airlines 7.25% 15/2/2028	235,162	0.01	USD 456,000	Arsenal AIC Parent 8% 1/10/2030	465,106	0.03
USD 460,131	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	452,495	0.03	USD 380,000	Asbury Automotive 4.5% 1/3/2028	346,921	0.02
USD 1,630,412	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	1,566,861	0.09	USD 65,000	Asbury Automotive 4.75% 1/3/2030	56,982	0.00
USD 47,000	American Builders & Contractors Supply 3.875% 15/11/2029	40,655	0.00	USD 602,000	Asbury Automotive 5% 15/2/2032	516,025	0.03
USD 695,000	American Express 5.625% 28/7/2034	682,657	0.04	USD 1,920,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,750,108	0.11
USD 833,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	851,919	0.05	USD 165,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	165,187	0.01
USD 285,000	AMN Healthcare 4% 15/4/2029	243,946	0.01	USD 1,839,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,319,944	0.14
USD 401,000	Amsted Industries 5.625% 1/7/2027	389,780	0.02	USD 653,000	Ashland 3.375% 1/9/2031	523,454	0.04
USD 1,251,000	AmWINS 4.875% 30/6/2029	1,123,282	0.07	USD 958,000	Ashtead Capital 5.95% 15/10/2033	940,470	0.06
USD 534,000	ANGI 3.875% 15/8/2028	427,377	0.03	USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	345,802	0.02
USD 1,018,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	955,031	0.06	USD 647,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	552,224	0.03
USD 589,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	571,580	0.03	USD 180,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	172,549	0.01
USD 245,000	Antero Resources 7.625% 1/2/2029	249,995	0.02	USD 6,484,000	AthenaHealth 6.5% 15/2/2030	5,622,930	0.34
USD 1,153,600	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,048,616	0.06	USD 477,000	ATI 4.875% 1/10/2029	431,129	0.03
USD 423,000	Apache 5.35% 1/7/2049	339,857	0.02	USD 1,257,000	ATI 5.125% 1/10/2031	1,112,520	0.07
USD 595,000	API DE 4.125% 15/7/2029	514,766	0.03	USD 857,000	ATI 5.875% 1/12/2027	834,915	0.05
				USD 1,694,000	ATI 7.25% 15/8/2030	1,711,059	0.10
				EUR 320,000	Avantor Funding 2.625% 1/11/2025	330,735	0.02

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 100,000	Avantor Funding 3.875% 15/7/2028*	100,196	0.01	USD 970,000	Cable One 4% 15/11/2030	757,412	0.05
USD 723,000	Avantor Funding 3.875% 1/11/2029	634,143	0.04	USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	786,212	0.05
USD 1,654,000	Avantor Funding 4.625% 15/7/2028	1,536,366	0.09	USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	449,459	0.03
USD 403,000	Avient 7.125% 1/8/2030	403,897	0.02	USD 1,032,000	Caesars Entertainment 4.625% 15/10/2029	905,426	0.05
USD 1,927,000	Axalta Coating Systems 3.375% 15/2/2029	1,636,033	0.10	USD 3,743,000	Caesars Entertainment 6.25% 1/7/2025	3,716,342	0.22
USD 387,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	364,341	0.02	USD 3,658,000	Caesars Entertainment 7% 15/2/2030	3,666,180	0.22
USD 1,415,000	Azul Secured Finance 11.93% 28/8/2028	1,409,135	0.08	USD 4,257,000	Caesars Entertainment 8.125% 1/7/2027	4,330,297	0.26
USD 378,000	Ball 3.125% 15/9/2031	306,823	0.02	USD 584,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025*	584,696	0.04
USD 653,000	Ball 6% 15/6/2029	643,234	0.04	USD 624,000	Callon Petroleum 6.375% 1/7/2026	616,418	0.04
EUR 1,001,000	Banff Merger Sub 8.375% 1/9/2026	1,061,377	0.06	USD 2,730,000	Callon Petroleum 7.5% 15/6/2030*	2,687,722	0.16
USD 1,254,000	BCPE Empire 7.625% 1/5/2027	1,183,024	0.07	USD 2,374,000	Callon Petroleum 8% 1/8/2028	2,408,169	0.15
USD 487,000	Beacon Roofing Supply 4.125% 15/5/2029	419,873	0.03	USD 230,000	Calpine 4.625% 1/2/2029	200,106	0.01
USD 851,000	Beacon Roofing Supply 6.5% 1/8/2030	839,230	0.05	USD 147,000	Calpine 5% 1/2/2031	124,743	0.01
USD 5,155,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,132,549	0.31	USD 1,119,000	Calpine 5.125% 15/3/2028	1,023,310	0.06
USD 1,156,000	Black Knight InfoServ 3.625% 1/9/2028	1,072,190	0.06	USD 9,000	Calpine 5.25% 1/6/2026	8,849	0.00
USD 248,000	Blackstone Private Credit Fund 3.25% 15/3/2027	216,191	0.01	USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028	743,565	0.04
USD 276,000	Blackstone Private Credit Fund 7.05% 29/9/2025	277,779	0.02	USD 465,000	Capital One Financial 6.312% 8/6/2029	464,618	0.03
USD 2,367,000	Block 2.75% 1/6/2026	2,150,716	0.13	USD 335,000	Capital One Financial 6.377% 8/6/2034	331,705	0.02
USD 3,772,000	Block 3.5% 1/6/2031	3,101,770	0.19	USD 1,064,000	Capstone Borrower 8% 15/6/2030	1,048,854	0.06
USD 242,000	Block Communications 4.875% 1/3/2028	200,499	0.01	USD 308,000	Carpenter Technology 6.375% 15/7/2028	301,316	0.02
USD 211,000	Blue Owl Capital 3.4% 15/7/2026	190,160	0.01	USD 871,000	Carpenter Technology 7.625% 15/3/2030	878,035	0.05
USD 611,000	Blue Owl Capital 3.75% 22/7/2025	572,988	0.03	EUR 1,792,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,628,393	0.10
USD 142,000	Blue Owl Credit Income 3.125% 23/9/2026	125,113	0.01	USD 790,000	Catalent Pharma Solutions 3.125% 15/2/2029	664,311	0.04
USD 701,000	Blue Owl Credit Income 5.5% 21/3/2025	679,583	0.04	USD 1,429,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,202,739	0.07
USD 1,099,000	Blue Owl Credit Income 7.75% 16/9/2027	1,092,150	0.07	USD 191,000	Catalent Pharma Solutions 5% 15/7/2027	178,531	0.01
USD 104,000	Booz Allen Hamilton 3.875% 1/9/2028	94,313	0.01	USD 243,000	CCM Merger 6.375% 1/5/2026	236,110	0.01
USD 1,861,000	Booz Allen Hamilton 4% 1/7/2029	1,667,427	0.10	USD 2,580,000	CCO / CCO Capital 4.25% 1/2/2031	2,124,287	0.12
EUR 2,875,000	Boxer Parent 6.5% 2/10/2025	3,099,255	0.19	USD 806,000	CCO / CCO Capital 4.25% 15/1/2034	618,082	0.04
USD 2,050,000	Boxer Parent 7.125% 2/10/2025	2,054,408	0.12	USD 389,000	CCO / CCO Capital 4.5% 15/8/2030	327,939	0.02
USD 2,299,000	Boxer Parent 9.125% 1/3/2026	2,303,021	0.14	USD 1,069,000	CCO / CCO Capital 4.75% 1/3/2030	922,761	0.06
USD 387,000	Boyd Gaming 4.75% 1/12/2027	362,937	0.02	USD 1,310,000	CCO / CCO Capital 4.75% 1/2/2032	1,087,582	0.07
USD 2,188,000	Boyd Gaming 4.75% 15/6/2031	1,935,745	0.12	USD 722,000	CCO / CCO Capital 5.125% 1/5/2027	681,108	0.04
USD 1,492,000	Boyne USA 4.75% 15/5/2029	1,346,480	0.08	USD 729,000	CCO / CCO Capital 5.375% 1/6/2029	666,380	0.04
USD 5,052,000	Brand Industrial Services 10.375% 1/8/2030	5,188,483	0.31	USD 2,665,000	CCO / CCO Capital 6.375% 1/9/2029	2,528,962	0.15
USD 209,000	Brink's 5.5% 15/7/2025	205,969	0.01	USD 4,885,000	CCO / CCO Capital 7.375% 1/3/2031	4,860,256	0.29
USD 735,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco LL 4.5% 1/4/2027	614,599	0.04	USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025*	763,112	0.05
USD 564,000	Buckeye Partners 4.125% 1/3/2025	542,681	0.03	USD 2,071,000	CDI Escrow Issuer 5.75% 1/4/2030	1,935,218	0.12
USD 297,000	Buckeye Partners 5.6% 15/10/2044	218,643	0.01	USD 433,000	CDW / CDW Finance 3.25% 15/2/2029	376,581	0.02
USD 481,000	Buckeye Partners 5.85% 15/11/2043	371,897	0.02	USD 323,000	Cedar Fair 5.25% 15/7/2029*	291,093	0.02
USD 311,000	Cable One 0% 15/3/2026	257,175	0.02				
USD 914,000	Cable One 1.125% 15/3/2028	693,057	0.04				

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 857,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	851,364	0.05	USD 2,787,000	Clear Channel Outdoor 5.125% 15/8/2027	2,502,207	0.15
USD 178,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	172,343	0.01	USD 1,745,000	Clear Channel Outdoor 7.5% 1/6/2029*	1,302,079	0.08
USD 1,956,000	Centene 3% 15/10/2030	1,625,365	0.10	USD 1,858,000	Clear Channel Outdoor 7.75% 15/4/2028	1,456,182	0.09
USD 866,000	Central Garden & Pet 4.125% 15/10/2030	746,228	0.04	USD 2,512,000	Clear Channel Outdoor 9% 15/9/2028	2,524,309	0.15
USD 779,000	Central Garden & Pet 4.125% 30/4/2031	665,376	0.04	USD 871,000	Clearway Energy Operating 3.75% 15/1/2032	711,587	0.04
USD 361,000	Central Garden & Pet 5.125% 1/2/2028	339,802	0.02	USD 337,000	Clearway Energy Operating 4.75% 15/3/2028	312,601	0.02
USD 1,993,000	Central Parent / CDK Global 7.25% 15/6/2029	1,969,614	0.12	USD 12,494,000	Cloud Software 6.5% 31/3/2029	11,175,415	0.67
USD 1,469,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,488,838	0.09	USD 5,124,000	Cloud Software 9% 30/9/2029	4,582,663	0.28
USD 345,000	Charles River Laboratories International 4% 15/3/2031	298,174	0.02	USD 2,576,000	Clydesdale Acquisition 6.625% 15/4/2029	2,454,817	0.15
USD 466,000	Charles River Laboratories International 4.25% 1/5/2028	427,685	0.03	USD 1,479,000	Clydesdale Acquisition 8.75% 15/4/2030	1,338,178	0.08
USD 2,741,000	Chart Industries 7.5% 1/1/2030	2,816,092	0.17	USD 1,096,000	CMG Media 8.875% 15/12/2027	860,883	0.05
USD 327,000	Chart Industries 9.5% 1/1/2031	352,818	0.02	USD 912,000	CNX Midstream Partners 4.75% 15/4/2030	787,867	0.04
USD 296,000	Chemours 4.625% 15/11/2029	246,320	0.01	USD 341,000	CNX Resources 7.375% 15/1/2031	340,358	0.02
USD 510,000	Chemours 5.75% 15/11/2028	457,081	0.03	USD 1,674,000	Coherent 5% 15/12/2029*	1,482,500	0.09
USD 1,697,000	Cheniere Energy Partners 3.25% 31/1/2032	1,401,761	0.08	USD 1,100,000	CommScope 4.75% 1/9/2029	818,214	0.05
USD 1,532,000	Cheniere Energy Partners 4.5% 1/10/2029	1,414,183	0.09	USD 1,536,000	CommScope 6% 1/3/2026	1,392,897	0.08
USD 74,000	Chesapeake Energy 5.875% 1/2/2029	70,873	0.00	USD 1,918,000	CommScope Technologies 6% 15/6/2025	1,755,128	0.11
USD 2,406,000	Chesapeake Energy 6.75% 15/4/2029	2,390,577	0.14	USD 934,000	Compass Diversified 5.25% 15/4/2029	858,468	0.05
USD 3,514,000	Chobani / Chobani Finance 4.625% 15/11/2028	3,156,307	0.19	USD 345,000	Consensus Cloud Solutions 6% 15/10/2026	321,568	0.02
USD 6,327,000	Chobani / Chobani Finance 7.5% 15/4/2025	6,317,892	0.38	USD 319,000	Consensus Cloud Solutions 6.5% 15/10/2028*	287,120	0.02
USD 1,274,000	CHS/Community Health Systems 4.75% 15/2/2031	958,558	0.06	USD 3,390,000	CoreLogic 4.5% 1/5/2028	2,774,376	0.17
USD 1,949,000	CHS/Community Health Systems 5.25% 15/5/2030	1,537,657	0.10	EUR 2,593,000	Coty 3.875% 15/4/2026	2,736,545	0.16
USD 2,519,000	CHS/Community Health Systems 5.625% 15/3/2027	2,227,579	0.13	USD 62,000	Coty/HFC Prestige Products/ HFC Prestige International US 4.75% 15/1/2029	56,864	0.00
USD 1,784,000	CHS/Community Health Systems 6% 15/1/2029	1,496,116	0.09	USD 860,000	Coty/HFC Prestige Products/ HFC Prestige International US 6.625% 15/7/2030*	857,593	0.05
USD 1,926,000	Churchill Downs 4.75% 15/1/2028	1,780,166	0.11	USD 677,000	Covanta 4.875% 1/12/2029	582,880	0.03
USD 1,089,000	Churchill Downs 5.5% 1/4/2027	1,050,059	0.06	USD 237,000	Covanta 5% 1/9/2030	201,406	0.01
USD 1,369,000	Churchill Downs 6.75% 1/5/2031	1,335,623	0.08	USD 3,527,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,213,369	0.19
USD 1,425,000	Citigroup 6.174% 25/5/2034	1,423,678	0.09	USD 3,201,000	Crescent Energy Finance 7.25% 1/5/2026	3,149,918	0.19
USD 2,686,000	Civitas Resources 8.375% 1/7/2028	2,761,217	0.17	USD 922,000	Crescent Energy Finance 9.25% 15/2/2028	943,728	0.06
USD 2,110,000	Civitas Resources 8.75% 1/7/2031	2,180,920	0.13	USD 220,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	213,717	0.01
USD 2,090,000	Clarios Global 6.75% 15/5/2025	2,093,871	0.13	USD 1,272,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	1,238,579	0.07
EUR 1,970,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	2,069,823	0.12	USD 340,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	349,709	0.02
USD 2,761,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	2,756,701	0.17	USD 187,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	193,295	0.01
USD 4,830,000	Clarivate Science 3.875% 1/7/2028	4,259,479	0.26	USD 525,000	Crocs 4.125% 15/8/2031	416,535	0.02
USD 2,415,000	Clarivate Science 4.875% 1/7/2029	2,109,727	0.12	USD 334,000	Crocs 4.25% 15/3/2029	281,936	0.02
USD 291,000	Clean Harbors 4.875% 15/7/2027	278,801	0.02	USD 144,000	Crowdstrike 3% 15/2/2029	123,537	0.01
USD 1,175,000	Clean Harbors 5.125% 15/7/2029	1,112,326	0.07	USD 60,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	56,611	0.00
USD 384,000	Clean Harbors 6.375% 1/2/2031	382,287	0.02				

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404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 92,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	88,806	0.01	USD 252,000	EnLink Midstream Partners 5.45% 1/6/2047	209,404	0.01
USD 221,000	Crown Cork & Seal 7.375% 15/12/2026	228,569	0.01	USD 413,000	EnLink Midstream Partners 5.6% 1/4/2044	347,664	0.02
USD 211,000	CrownRock / CrownRock Finance 5% 1/5/2029	195,424	0.01	USD 1,252,000	EnPro Industries 5.75% 15/10/2026	1,222,008	0.08
USD 2,252,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,214,617	0.13	USD 214,000	Entegris 4.375% 15/4/2028	196,272	0.01
USD 973,000	CSC 4.125% 1/12/2030	694,713	0.04	USD 6,832,000	Entegris Escrow 4.75% 15/4/2029	6,349,642	0.39
USD 698,000	CSC 4.5% 15/11/2031	497,547	0.03	USD 372,000	Entegris Escrow 5.95% 15/6/2030	356,890	0.02
USD 1,965,000	CSC 5.5% 15/4/2027	1,695,825	0.10	USD 334,000	EQM Midstream Partners 4.125% 1/12/2026	313,937	0.02
USD 5,360,000	CSC 11.25% 15/5/2028	5,291,124	0.32	USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	90,824	0.01
USD 1,162,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,099,781	0.07	USD 1,612,000	EQM Midstream Partners 4.75% 15/1/2031	1,426,982	0.09
USD 481,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	486,354	0.03	USD 387,000	EQM Midstream Partners 6% 1/7/2025	383,657	0.03
USD 1,343,000	Darling Ingredients 6% 15/6/2030	1,315,720	0.08	USD 1,039,000	EQM Midstream Partners 6.5% 1/7/2027	1,032,037	0.06
USD 291,000	DCP Midstream Operating 6.45% 3/11/2036	296,931	0.02	USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	337,785	0.02
USD 516,000	Dealer Tire / DT Issuer 8% 1/2/2028*	482,188	0.03	USD 1,143,000	Fair Isaac 4% 15/6/2028	1,046,010	0.06
USD 1,025,000	Diamondback Energy 6.25% 15/3/2033	1,057,566	0.07	USD 223,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	192,547	0.01
USD 1,366,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	1,213,527	0.07	USD 254,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	210,190	0.01
USD 290,000	Discover Financial Services 6.7% 29/11/2032	288,848	0.02	USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	3,731,412	0.22
USD 372,000	Dream Finders Homes 8.25% 15/8/2028	377,513	0.02	USD 2,256,000	Ford Motor 3.25% 12/2/2032	1,764,451	0.11
USD 1,545,000	DT Midstream 4.125% 15/6/2029	1,368,189	0.08	USD 1,251,000	Ford Motor 6.1% 19/8/2032	1,194,012	0.07
USD 1,499,000	DT Midstream 4.375% 15/6/2031	1,294,977	0.08	USD 526,000	Ford Motor Credit 2.7% 10/8/2026	471,661	0.03
USD 3,019,000	Dun & Bradstreet 5% 15/12/2029*	2,698,347	0.17	GBP 936,000	Ford Motor Credit 2.748% 14/6/2024	1,143,064	0.07
USD 624,000	Dycom Industries 4.5% 15/4/2029	558,181	0.03	USD 300,000	Ford Motor Credit 3.375% 13/11/2025	279,815	0.02
USD 6,269,000	Element Solutions 3.875% 1/9/2028	5,513,055	0.33	USD 699,000	Ford Motor Credit 3.625% 17/6/2031	566,523	0.03
USD 321,000	Embeckta 6.75% 15/2/2030	283,255	0.02	USD 829,000	Ford Motor Credit 3.81% 9/1/2024	822,011	0.05
EUR 540,000	Emerald Debt Merger Sub 6.375% 15/12/2030	585,352	0.03	USD 860,000	Ford Motor Credit 4.389% 8/1/2026	815,247	0.05
EUR 661,000	Emerald Debt Merger Sub 6.375% 15/12/2030	717,310	0.04	GBP 2,034,000	Ford Motor Credit 4.535% 6/3/2025	2,465,930	0.15
USD 8,817,000	Emerald Debt Merger Sub 6.625% 15/12/2030	8,676,474	0.52	USD 200,000	Ford Motor Credit 4.687% 9/6/2025	192,933	0.01
USD 1,695,000	Enact 6.5% 15/8/2025	1,681,058	0.10	USD 996,000	Ford Motor Credit 4.95% 28/5/2027	934,982	0.06
USD 167,000	Encompass Health 4.5% 1/2/2028	155,573	0.01	USD 1,036,000	Ford Motor Credit 5.113% 3/5/2029	953,225	0.06
USD 937,000	Encompass Health 4.625% 1/4/2031	821,410	0.05	USD 1,169,000	Ford Motor Credit 5.125% 16/6/2025	1,138,683	0.07
USD 1,352,000	Encompass Health 4.75% 1/2/2030	1,234,468	0.08	EUR 714,000	Ford Motor Credit 6.125% 15/5/2028	795,466	0.05
GBP 500,000	Encore Capital 4.25% 1/6/2028	488,844	0.03	GBP 1,633,000	Ford Motor Credit 6.86% 5/6/2026	2,020,608	0.12
EUR 1,342,000	Encore Capital 4.875% 15/10/2025*	1,392,508	0.08	USD 2,641,000	Ford Motor Credit 7.2% 10/6/2030	2,674,028	0.16
GBP 700,000	Encore Capital 5.375% 15/2/2026*	800,137	0.05	USD 2,281,000	Ford Motor Credit 7.35% 6/3/2030	2,324,300	0.14
USD 1,088,000	EnLink Midstream 5.375% 1/6/2029	1,039,983	0.06	USD 656,000	Fortrea 7.5% 1/7/2030	648,128	0.04
USD 1,357,000	EnLink Midstream 5.625% 15/1/2028	1,314,232	0.08	USD 325,000	Foundation Building Materials 6% 1/3/2029	275,120	0.02
USD 873,000	EnLink Midstream 6.5% 1/9/2030	877,171	0.05	USD 1,685,000	Frontier Communications 5% 1/5/2028	1,444,357	0.08
USD 356,000	EnLink Midstream Partners 4.15% 1/6/2025	342,177	0.02	USD 893,000	Frontier Communications 5.875% 15/10/2027	813,757	0.05
USD 193,000	EnLink Midstream Partners 4.85% 15/7/2026	185,459	0.01	USD 4,847,000	Frontier Communications 8.75% 15/5/2030	4,705,455	0.28
				USD 719,000	Garden Spinco 8.625% 20/7/2030	766,796	0.05
				USD 218,000	Gartner 4.5% 1/7/2028	203,589	0.01

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,715,000	Gates Global / Gates 6.25% 15/1/2026	1,703,653	0.10	USD 509,000	Hilton Domestic Operating 4.875% 15/1/2030	475,145	0.03
USD 531,000	GCI 4.75% 15/10/2028	461,240	0.02	USD 61,000	Hilton Domestic Operating 5.375% 1/5/2025	60,626	0.00
USD 356,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	350,997	0.02	USD 369,000	Hilton Domestic Operating 5.75% 1/5/2028	362,357	0.02
USD 254,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	247,855	0.02	USD 183,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	176,741	0.01
USD 543,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	540,656	0.03	USD 4,426,000	Home Point Capital 5% 1/2/2026	4,149,815	0.25
USD 1,362,000	Global Payments 5.4% 15/8/2032	1,333,457	0.08	USD 608,000	Howard Hughes 4.125% 1/2/2029	500,676	0.03
USD 800,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	645,279	0.04	USD 296,000	Howard Hughes 4.375% 1/2/2031	235,619	0.01
USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	410,052	0.02	USD 243,000	Howard Hughes 5.375% 1/8/2028	219,447	0.01
USD 415,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	396,711	0.02	USD 876,000	Howard Midstream Energy Partners 8.875% 15/7/2028	901,185	0.05
USD 533,000	Goodyear Tire & Rubber 5% 15/7/2029	473,274	0.03	USD 17,000	Howmet Aerospace 5.125% 1/10/2024	16,841	0.00
USD 47,000	Goodyear Tire & Rubber 5.625% 30/4/2033	40,384	0.00	USD 3,360,000	HUB International 7% 1/5/2026	3,357,731	0.20
USD 543,000	Goodyear Tire & Rubber 9.5% 31/5/2025	555,189	0.03	USD 5,428,000	HUB International 7.25% 15/6/2030	5,501,554	0.33
USD 124,000	GrafTech Finance 4.625% 15/12/2028	97,336	0.01	USD 306,000	Hughes Satellite Systems 5.25% 1/8/2026	279,379	0.02
USD 1,166,000	GrafTech Global Enterprises 9.875% 15/12/2028*	1,131,463	0.07	USD 1,327,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029*	1,050,287	0.07
EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	383,125	0.02	USD 506,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	489,610	0.03
USD 220,000	Graphic Packaging International 3.5% 15/3/2028	196,306	0.01	USD 2,503,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	2,194,063	0.13
USD 227,000	Graphic Packaging International 4.75% 15/7/2027	215,884	0.01	USD 661,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	613,810	0.04
USD 513,000	Gray Television 5.875% 15/7/2026	469,945	0.03	USD 2,418,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028*	2,240,943	0.13
USD 308,000	Gray Television 7% 15/5/2027	276,847	0.02	USD 1,842,000	Imola Merger 4.75% 15/5/2029	1,640,667	0.10
USD 536,000	GTCR AP Finance 8% 15/5/2027	530,831	0.03	USD 98,000	Ingevity 3.875% 1/11/2028	83,100	0.00
USD 123,500	Gulfport Energy 8% 17/5/2026	125,530	0.01	USD 311,000	Installed Building Products 5.75% 1/2/2028	292,338	0.02
USD 1,464,000	GYP III 4.625% 1/5/2029	1,289,199	0.08	EUR 200,000	IQVIA 1.75% 15/3/2026	201,833	0.01
USD 92,000	H&E Equipment Services 3.875% 15/12/2028	80,547	0.01	EUR 100,000	IQVIA 2.25% 15/3/2029	93,344	0.01
USD 458,000	Hanesbrands 4.875% 15/5/2026*	428,938	0.03	USD 722,000	IQVIA 5% 15/10/2026	698,717	0.04
USD 1,102,000	Hanesbrands 9% 15/2/2031*	1,106,911	0.07	USD 655,000	IQVIA 5% 15/5/2027	629,778	0.04
USD 767,000	HAT I / HAT II 3.375% 15/6/2026	688,902	0.04	USD 516,000	IQVIA 6.5% 15/5/2030	519,246	0.03
USD 369,000	HB Fuller 4.25% 15/10/2028	329,722	0.02	USD 465,000	IRB 7% 15/6/2025*	465,419	0.03
USD 2,755,000	HealthEquity 4.5% 1/10/2029	2,445,093	0.14	USD 147,000	Iron Mountain 5.625% 15/7/2032	132,077	0.01
USD 355,000	HEICO 5.35% 1/8/2033	352,025	0.02	USD 2,194,000	Iron Mountain 7% 15/2/2029	2,192,577	0.13
USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	345,413	0.02	USD 390,000	Iron Mountain Information Management Services 5% 15/7/2032	337,404	0.02
USD 1,777,000	Herc 5.5% 15/7/2027	1,711,585	0.10	USD 1,548,000	ITT 6.5% 1/8/2029	1,406,342	0.09
USD 603,000	Hertz 4.625% 1/12/2026	544,373	0.03	USD 1,251,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,073,648	0.06
USD 325,000	Hertz 5% 1/12/2029	267,406	0.02	USD 668,000	JELD-WEN 4.625% 15/12/2025	647,045	0.04
USD 620,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	575,732	0.04	USD 133,000	K Hovnanian Enterprises 7.75% 15/2/2026	131,758	0.01
USD 94,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	87,334	0.01	USD 1,459,000	Kaiser Aluminum 4.5% 1/6/2031	1,178,904	0.07
USD 132,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	127,196	0.01	USD 1,458,000	Kaiser Aluminum 4.625% 1/3/2028*	1,286,090	0.08
USD 13,000	Hilton Domestic Operating 3.625% 15/2/2032	10,813	0.00	USD 255,000	KB Home 7.25% 15/7/2030	257,180	0.02
USD 550,000	Hilton Domestic Operating 3.75% 1/5/2029	485,460	0.03	USD 370,000	Ken Garff Automotive 4.875% 15/9/2028	322,257	0.02
USD 1,147,000	Hilton Domestic Operating 4% 1/5/2031	994,722	0.06	USD 1,575,000	Kinetik 5.875% 15/6/2030	1,524,844	0.09
				USD 1,208,000	Kobe US Midco 2.925% 1/11/2026	883,350	0.05

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 476,000	Kontoor Brands 4.125% 15/11/2029	404,233	0.02	USD 3,824,000	Live Nation Entertainment 6.5% 15/5/2027	3,829,331	0.23
USD 847,000	Korn Ferry 4.625% 15/12/2027	788,593	0.05	USD 624,000	LSF11 A5 HoldCo 6.625% 15/10/2029	521,052	0.03
EUR 1,984,000	Kronos International 3.75% 15/9/2025*	1,961,839	0.12	USD 1,556,000	Lumen Technologies 4% 15/2/2027	973,970	0.06
USD 889,000	LABL 5.875% 1/11/2028	805,562	0.05	USD 1,487,000	Madison IAQ 5.875% 30/6/2029	1,252,750	0.07
USD 1,658,000	LABL 9.5% 1/11/2028	1,708,803	0.10	USD 122,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	118,361	0.01
USD 476,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	430,990	0.03	USD 70,000	MasTec 4.5% 15/8/2028	63,866	0.00
USD 280,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	235,608	0.01	USD 885,000	Matador Resources 5.875% 15/9/2026	863,702	0.05
USD 155,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	149,350	0.01	USD 949,000	Matador Resources 6.875% 15/4/2028	950,155	0.06
USD 1,335,000	Lamb Weston 4.125% 31/1/2030	1,177,031	0.07	USD 755,000	Match II 3.625% 1/10/2031	614,117	0.04
USD 1,090,000	Lamb Weston 4.375% 31/1/2032	944,159	0.06	USD 97,000	Match II 4.125% 1/8/2030	83,290	0.00
USD 59,000	Lamb Weston 4.875% 15/5/2028	55,808	0.00	USD 318,000	Match II 4.625% 1/6/2028	293,272	0.02
USD 1,320,000	LCM Investments II 4.875% 1/5/2029	1,146,778	0.07	USD 27,000	Match II 5.625% 15/2/2029	25,481	0.00
USD 840,000	LCM Investments II 8.25% 1/8/2031	841,201	0.05	USD 796,000	Mattel 5.45% 1/11/2041	686,232	0.04
USD 622,000	Legacy LifePoint Health 4.375% 15/2/2027	538,030	0.03	USD 896,000	Mattel 6.2% 1/10/2040	837,839	0.05
EUR 3,175,926	Lehman Brothers 4.75% 16/1/2014***	17,918	0.00	USD 10,265,000	Mauser Packaging Solutions 7.875% 15/8/2026	10,096,973	0.61
EUR 537,204	Lehman Brothers 5.375% 17/10/2012***	3,031	0.00	USD 310,000	Mauser Packaging Solutions 9.25% 15/4/2027	281,475	0.01
EUR 1,070,216	Lehman Brothers 6.375% 10/5/2011***	6,038	0.00	USD 3,478,000	McAfee 7.375% 15/2/2030	3,046,666	0.19
USD 3,170,000	Level 3 Financing 3.4% 1/3/2027	2,902,329	0.17	USD 1,926,000	Medline Borrower 3.875% 1/4/2029	1,678,449	0.10
USD 326,000	Level 3 Financing 3.625% 15/1/2029	194,375	0.01	USD 4,990,000	Medline Borrower 5.25% 1/10/2029	4,443,416	0.26
USD 3,429,000	Level 3 Financing 4.625% 15/9/2027	2,583,033	0.15	USD 1,934,000	MercadoLibre 2.375% 14/1/2026*	1,769,349	0.11
USD 4,202,000	Level 3 Financing 10.5% 15/5/2030	4,270,726	0.26	USD 4,222,000	MercadoLibre 3.125% 14/1/2031	3,359,234	0.20
USD 505,000	Levi Strauss 3.5% 1/3/2031	409,599	0.02	USD 676,000	Metis Merger Sub 6.5% 15/5/2029*	588,488	0.03
EUR 2,778,000	Liberty Mutual 3.625% 23/5/2059	2,876,962	0.17	USD 205,000	MGIC Investment 5.25% 15/8/2028	195,659	0.01
USD 1,334,000	Life Time 5.75% 15/1/2026	1,302,189	0.08	USD 831,000	MGM Resorts International 5.75% 15/6/2025	820,977	0.05
USD 1,078,000	Life Time 8% 15/4/2026	1,076,868	0.07	USD 2,104,000	MicroStrategy 6.125% 15/6/2028	1,884,912	0.11
USD 1,144,000	LifePoint Health 9.875% 15/8/2030	1,129,239	0.07	USD 453,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	427,958	0.03
USD 440,000	Light & Wonder International 7% 15/5/2028	439,235	0.03	USD 640,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	557,391	0.03
USD 373,000	Light & Wonder International 7.25% 15/11/2029	373,802	0.02	USD 1,088,003	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	1,085,029	0.07
USD 619,000	Light & Wonder International 7.5% 1/9/2031	627,590	0.04	USD 717,000	Minerals Technologies 5% 1/7/2028	655,886	0.04
USD 1,247,000	Lindblad Expeditions 6.75% 15/2/2027	1,209,104	0.07	USD 1,171,000	ModivCare 5.875% 15/11/2025	1,112,286	0.07
USD 854,000	Lindblad Expeditions 9% 15/5/2028	878,305	0.05	USD 278,000	Molina Healthcare 3.875% 15/11/2030	237,780	0.01
USD 1,093,000	Lions Gate Capital 5.5% 15/4/2029	661,543	0.04	USD 850,000	Molina Healthcare 3.875% 15/5/2032	705,207	0.04
USD 544,000	Lithia Motors 3.875% 1/6/2029	467,651	0.03	USD 517,000	Molina Healthcare 4.375% 15/6/2028	476,061	0.03
USD 1,228,000	Live Nation Entertainment 3.75% 15/1/2028	1,096,430	0.07	GBP 1,042,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026	1,038,016	0.06
USD 1,484,000	Live Nation Entertainment 4.75% 15/10/2027	1,378,393	0.09	GBP 351,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	430,460	0.03
USD 113,000	Live Nation Entertainment 4.875% 1/11/2024	111,077	0.01	USD 3,471,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	2,252,502	0.13
USD 60,000	Live Nation Entertainment 5.625% 15/3/2026	58,248	0.00	USD 764,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	553,484	0.03
				USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	57,021	0.00
				USD 469,000	MSCI 3.25% 15/8/2033	377,671	0.02

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 301,000	Mueller Water Products 4% 15/6/2029	265,902	0.02	USD 296,000	OneMain Finance 3.5% 15/1/2027	256,720	0.02
USD 20,000	Murphy Oil 5.75% 15/8/2025	19,809	0.00	USD 1,010,000	OneMain Finance 4% 15/9/2030	787,613	0.05
USD 245,000	Murphy Oil 5.875% 1/12/2027	241,051	0.01	USD 520,000	OneMain Finance 5.375% 15/11/2029	452,368	0.03
USD 84,000	Murphy Oil 5.875% 1/12/2042	70,854	0.00	USD 828,000	OneMain Finance 6.625% 15/1/2028	775,954	0.04
USD 1,731,000	Nabors Industries 5.75% 1/2/2025	1,699,141	0.10	USD 768,000	OneMain Finance 6.875% 15/3/2025	764,971	0.05
USD 1,213,000	Nabors Industries 7.375% 15/5/2027	1,187,224	0.07	USD 1,315,000	OneMain Finance 7.125% 15/3/2026	1,296,196	0.08
USD 565,000	Nationstar Mortgage 5.125% 15/12/2030	477,322	0.03	USD 181,000	OneMain Finance 9% 15/1/2029	183,566	0.01
USD 54,000	Nationstar Mortgage 5.75% 15/11/2031	46,363	0.00	USD 356,000	Option Care Health 4.375% 31/10/2029	313,591	0.02
USD 576,000	Nationstar Mortgage 6% 15/1/2027	549,164	0.03	EUR 1,168,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,127,632	0.07
USD 345,000	Navient 5.5% 15/3/2029	295,323	0.02	USD 1,478,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,337,909	0.08
USD 263,000	Navient 5.875% 25/10/2024*	259,343	0.02	USD 1,616,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,378,304	0.08
USD 674,000	Navient 6.125% 25/3/2024	671,340	0.04	USD 556,000	OT Merger 7.875% 15/10/2029	368,453	0.02
USD 517,000	Navient 9.375% 25/7/2030	518,494	0.03	USD 1,691,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,388,766	0.09
USD 527,000	NCR 5% 1/10/2028	483,990	0.03	USD 195,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	158,681	0.01
USD 76,000	NCR 5.125% 15/4/2029	69,118	0.00	USD 1,912,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,732,368	0.10
USD 356,000	NCR 6.125% 1/9/2029	366,574	0.02	USD 132,000	Owens-Brockway Glass Container 6.625% 13/5/2027	130,781	0.01
USD 1,025,000	Neptune Bidco US 9.29% 15/4/2029	955,723	0.06	USD 791,000	Owens-Brockway Glass Container 7.25% 15/5/2031	795,310	0.05
USD 1,036,000	NESCO II 5.5% 15/4/2029	941,740	0.06	USD 830,000	Pacific Gas and Electric 6.1% 15/1/2029	819,983	0.05
USD 510,000	New Enterprise Stone & Lime 5.25% 15/7/2028	471,009	0.03	USD 1,215,000	Pacific Gas and Electric 6.4% 15/6/2033	1,202,565	0.07
USD 444,000	New Enterprise Stone & Lime 9.75% 15/7/2028	440,578	0.03	USD 256,000	Pacific Gas and Electric 6.75% 15/1/2053	248,864	0.02
USD 1,000,000	New Fortress Energy 6.5% 30/9/2026	930,024	0.06	USD 850,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	776,158	0.05
USD 3,684,000	New Fortress Energy 6.75% 15/9/2025	3,564,805	0.21	USD 433,000	PBF / PBF Finance 7.875% 15/9/2030	432,344	0.03
USD 744,000	NextEra Energy Operating Partners 4.25% 15/7/2024	730,722	0.04	USD 114,000	PDC Energy 5.75% 15/5/2026	113,929	0.01
USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,842	0.00	USD 483,000	Penske Automotive 3.5% 1/9/2025	461,328	0.03
USD 2,164,000	NFP 4.875% 15/8/2028	1,933,990	0.12	USD 250,000	Periana 5.95% 19/4/2026	238,440	0.01
USD 6,970,000	NFP 6.875% 15/8/2028	6,141,846	0.37	USD 128,000	Permian Resources Operating 5.375% 15/1/2026	124,019	0.01
USD 384,000	NFP 7.5% 1/10/2030	373,602	0.02	USD 2,177,000	Permian Resources Operating 5.875% 1/7/2029	2,106,801	0.13
USD 1,082,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	1,075,131	0.06	USD 635,000	Permian Resources Operating 6.875% 1/4/2027	631,473	0.04
USD 292,000	Nine Energy Service 13% 1/2/2028	265,275	0.02	USD 1,834,000	Permian Resources Operating 7.75% 15/2/2026	1,854,687	0.12
USD 200,000	Nissan Motor Acceptance 2.45% 15/9/2028	162,835	0.01	USD 373,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	335,027	0.02
USD 1,075,000	Noble Finance II 8% 15/4/2030*	1,112,784	0.07	USD 2,034,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	1,944,383	0.12
USD 770,000	Northern Trust 6.125% 2/11/2032	785,493	0.05	USD 44,000	Post 4.5% 15/9/2031	37,843	0.00
USD 1,179,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,029,060	0.06	USD 24,000	Post 4.625% 15/4/2030	21,283	0.00
USD 2,881,000	Novelis 3.25% 15/11/2026	2,614,783	0.16	USD 351,000	Post 5.5% 15/12/2029	325,913	0.02
USD 2,052,000	Novelis 3.875% 15/8/2031	1,701,215	0.10	USD 5,000	Post 5.75% 1/3/2027	4,893	0.00
USD 2,523,000	Novelis 4.75% 30/1/2030	2,263,656	0.14	USD 1,487,000	PRA Health Sciences 2.875% 15/7/2026	1,353,830	0.08
USD 620,000	NRG Energy 7% 15/3/2033	612,547	0.04				
USD 1,761,000	NuStar Logistics 5.75% 1/10/2025	1,728,009	0.10				
USD 324,000	NuStar Logistics 6% 1/6/2026	318,021	0.02				
USD 81,000	NuStar Logistics 6.375% 1/10/2030	78,040	0.01				
USD 873,000	Occidental Petroleum 6.2% 15/3/2040	860,686	0.05				
USD 102,000	Occidental Petroleum 6.45% 15/9/2036	104,089	0.01				
EUR 2,099,000	Olympus Water US 9.625% 15/11/2028*	2,281,228	0.14				
USD 2,270,000	Olympus Water US 9.75% 15/11/2028	2,288,709	0.14				

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	415,014	0.03	USD 2,263,000	SBA Communications 3.125% 1/2/2029	1,936,031	0.12
USD 511,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	385,754	0.02	USD 2,107,000	SBA Communications 3.875% 15/2/2027	1,950,937	0.12
USD 170,000	Presidio 4.875% 1/2/2027	158,991	0.01	USD 375,000	Science Applications International 4.875% 1/4/2028	345,620	0.02
USD 350,000	Prestige Brands 3.75% 1/4/2031	289,940	0.02	USD 394,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	347,666	0.02
USD 428,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	420,566	0.02	EUR 499,000	SCIL IV / SCIL USA 8.1% 1/11/2026	540,816	0.03
USD 1,974,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,887,712	0.11	EUR 1,102,000	SCIL IV / SCIL USA 9.5% 15/7/2028	1,216,897	0.07
USD 244,000	PTC 3.625% 15/2/2025	236,007	0.01	USD 160,000	Scotts Miracle-Gro 4% 1/4/2031	126,750	0.01
USD 67,000	PTC 4% 15/2/2028	61,475	0.00	USD 122,000	Scotts Miracle-Gro 4.375% 1/2/2032	95,906	0.01
USD 1,501,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,172,573	0.07	USD 191,000	Sealed Air 5% 15/4/2029	177,098	0.01
USD 3,384,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	1,831,117	0.11	USD 82,000	Sealed Air 5.125% 1/12/2024*	80,948	0.00
USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	710,348	0.04	USD 632,000	Sealed Air/Sealed Air US 6.125% 1/2/2028	624,159	0.04
USD 29,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	20,418	0.00	USD 1,226,000	Sensata Technologies 4.375% 15/2/2030	1,085,229	0.07
USD 45,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	32,619	0.00	USD 246,000	Service International 3.375% 15/8/2030	204,807	0.01
USD 2,100,000	Regal Rexnord 6.05% 15/4/2028	2,078,905	0.12	USD 1,603,000	Service International 4% 15/5/2031	1,360,578	0.08
USD 685,000	Regal Rexnord 6.3% 15/2/2030	681,894	0.04	USD 97,000	Service International 5.125% 1/6/2029	91,544	0.01
USD 715,000	Regal Rexnord 6.4% 15/4/2033	708,641	0.04	USD 2,265,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,119,859	0.13
USD 284,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	264,911	0.02	USD 2,328,000	SierraCol Energy Andina 6% 15/6/2028	1,759,176	0.11
USD 217,000	Resideo Funding 4% 1/9/2029	181,674	0.01	USD 774,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	643,205	0.04
USD 1,539,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,347,751	0.08	USD 2,693,000	Sinclair Television 4.125% 1/12/2030	1,737,505	0.10
USD 1,206,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,119,738	0.07	USD 865,000	Sirius XM Radio 3.125% 1/9/2026	776,957	0.05
USD 1,116,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	1,122,584	0.07	USD 2,529,000	Sirius XM Radio 5% 1/8/2027	2,335,304	0.14
USD 260,000	Ritchie Bros 6.75% 15/3/2028	262,100	0.02	USD 2,160,000	Six Flags Entertainment 7.25% 15/5/2031	2,076,896	0.13
USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	564,964	0.03	USD 1,259,000	Six Flags Theme Parks 7% 1/7/2025	1,259,815	0.08
USD 460,000	RLJ Lodging Trust 4% 15/9/2029	385,227	0.02	USD 813,000	SLM 3.125% 2/11/2026	724,342	0.04
USD 1,084,000	Rockcliff Energy II 5.5% 15/10/2029	999,408	0.06	USD 1,421,000	SM Energy 5.625% 1/6/2025	1,399,626	0.08
USD 3,980,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,541,205	0.21	USD 640,000	SM Energy 6.5% 15/7/2028	624,576	0.04
USD 159,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	128,977	0.01	USD 89,000	SM Energy 6.625% 15/1/2027	88,343	0.01
USD 337,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	266,505	0.02	USD 690,000	SM Energy 6.75% 15/9/2026	686,847	0.04
USD 218,000	Rockies Express Pipeline 4.95% 15/7/2029	199,968	0.01	USD 2,662,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,555,223	0.16
USD 695,000	Ryan Specialty 4.375% 1/2/2030	622,415	0.04	USD 3,679,000	Sotheby's 7.375% 15/10/2027*	3,350,758	0.20
USD 1,235,000	Sabre GLBL 7.375% 1/9/2025	1,215,130	0.08	USD 2,033,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,572,369	0.09
USD 150,000	Sabre GLBL 9.25% 15/4/2025	147,918	0.01	USD 4,000	Southwestern Energy 4.75% 1/2/2032	3,552	0.00
USD 508,000	Sasol Financing USA 4.375% 18/9/2026	455,247	0.03	USD 1,860,000	Southwestern Energy 5.375% 1/2/2029	1,767,495	0.10
USD 1,402,000	Sasol Financing USA 5.5% 18/3/2031	1,124,320	0.07	USD 55,000	Southwestern Energy 5.7% 23/1/2025	54,467	0.00
USD 2,128,000	Sasol Financing USA 5.875% 27/3/2024*	2,105,347	0.13	USD 595,000	Spectrum Brands 5% 1/10/2029	544,631	0.03
USD 1,080,000	Sasol Financing USA 8.75% 3/5/2029*	1,059,750	0.06	USD 2,383,000	SRS Distribution 4.625% 1/7/2028	2,125,651	0.12
				USD 2,261,000	SRS Distribution 6% 1/12/2029	1,935,574	0.12
				USD 1,880,000	SRS Distribution 6.125% 1/7/2029	1,635,708	0.10
				USD 3,245,000	SS&C Technologies 5.5% 30/9/2027	3,130,212	0.19
				USD 441,000	Stagwell Global 5.625% 15/8/2029	368,916	0.02

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 317,000	Standard Industries 2.25% 21/11/2026	304,832	0.02	USD 1,606,000	Tenet Healthcare 4.875% 1/1/2026	1,558,069	0.09
USD 373,000	Standard Industries 3.375% 15/1/2031	296,652	0.02	USD 503,000	Tenet Healthcare 5.125% 1/11/2027	479,514	0.03
USD 1,389,000	Standard Industries 4.375% 15/7/2030	1,183,983	0.07	USD 361,000	Tenet Healthcare 6.125% 1/10/2028	347,883	0.02
USD 143,000	Standard Industries 4.75% 15/1/2028	131,828	0.01	USD 739,000	Tenet Healthcare 6.125% 15/6/2030	716,648	0.04
USD 476,000	Standard Industries 5% 15/2/2027	452,842	0.03	USD 752,000	Tenet Healthcare 6.25% 1/2/2027	741,819	0.04
USD 753,000	Staples 7.5% 15/4/2026	624,770	0.04	USD 4,039,000	Tenet Healthcare 6.75% 15/5/2031	4,029,815	0.24
USD 157,000	Starwood Property Trust 4.375% 15/1/2027	140,842	0.01	USD 594,000	Tenneco 8% 17/11/2028	488,779	0.03
USD 656,000	Starwood Property Trust 5.5% 1/11/2023	653,853	0.04	USD 2,219,000	Terex 5% 15/5/2029	2,039,427	0.12
USD 463,000	Station Casinos 4.5% 15/2/2028	414,365	0.03	USD 272,000	Titan International 7% 30/4/2028	259,262	0.02
USD 686,000	Station Casinos 4.625% 1/12/2031	563,001	0.03	USD 5,491,000	TK Elevator US Newco 5.25% 15/7/2027	5,173,255	0.31
USD 157,000	Stericycle 3.875% 15/1/2029	137,118	0.01	USD 37,000	Tri Pointe Homes 5.25% 1/6/2027	35,279	0.00
USD 3,533,000	Stillwater Mining 4.5% 16/11/2029*	2,794,126	0.17	USD 163,000	Tri Pointe Homes 5.7% 15/6/2028	154,240	0.01
USD 401,000	Suburban Propane Partners/ Suburban Energy Finance 5% 1/6/2031	343,372	0.02	USD 361,000	Trident TPI 12.75% 31/12/2028	375,979	0.02
USD 162,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	150,659	0.01	USD 3,630,000	Triumph 9% 15/3/2028	3,643,874	0.22
USD 56,000	Sunoco / Sunoco Finance 6% 15/4/2027	55,462	0.00	USD 524,000	TTMT Escrow Issuer 8.625% 30/9/2027	540,686	0.03
USD 886,000	Surgery Center 6.75% 1/7/2025*	886,040	0.05	USD 480,000	Twilio 3.625% 15/3/2029	412,623	0.02
USD 1,404,000	Surgery Center 10% 15/4/2027	1,429,904	0.09	USD 1,845,000	Twilio 3.875% 15/3/2031	1,551,842	0.09
USD 1,642,000	SWF Escrow Issuer 6.5% 1/10/2029	1,059,534	0.06	USD 1,647,000	Uber Technologies 0% 15/12/2025	1,541,829	0.09
USD 1,154,000	Synaptics 4% 15/6/2029	978,270	0.06	USD 2,972,000	Uber Technologies 4.5% 15/8/2029	2,728,442	0.17
USD 460,000	Talen Energy Supply 8.625% 1/6/2030	478,994	0.03	USD 501,000	Uber Technologies 6.25% 15/1/2028	496,494	0.03
USD 121,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	112,223	0.01	USD 1,062,000	Uber Technologies 7.5% 15/5/2025	1,072,425	0.06
USD 175,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	167,469	0.01	USD 2,775,000	Uber Technologies 7.5% 15/9/2027	2,828,652	0.17
USD 120,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	107,628	0.01	USD 2,025,000	Uber Technologies 8% 1/11/2026	2,063,341	0.12
USD 553,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	488,714	0.03	EUR 1,422,000	UGI International 2.5% 1/12/2029*	1,206,973	0.07
USD 47,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.5% 1/10/2025	47,116	0.00	USD 1,977,000	United Airlines 4.375% 15/4/2026	1,862,632	0.11
USD 369,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	318,707	0.02	USD 1,893,000	United Airlines 4.625% 15/4/2029	1,685,560	0.10
USD 78,000	Taylor Morrison Communities 5.125% 1/8/2030	71,657	0.00	USD 1,603,975	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	1,601,884	0.09
USD 906,000	Taylor Morrison Communities 5.875% 15/6/2027	891,096	0.05	USD 132,533	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	127,563	0.01
USD 151,000	TEGNA 4.75% 15/3/2026	144,001	0.01	USD 265,000	United Natural Foods 6.75% 15/10/2028	220,885	0.02
USD 127,000	Teleflex 4.625% 15/11/2027	119,230	0.01	USD 5,943,000	United Rentals North America 6% 15/12/2029	5,913,391	0.36
USD 335,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	329,643	0.02	USD 3,295,000	United States Treasury Bill 0% 21/11/2023	3,255,781	0.20
USD 677,000	Tempur Sealy International 3.875% 15/10/2031	545,080	0.03	USD 2,494,000	Unifi Group / Unifi Finance / CSL Capital 10.5% 15/2/2028	2,485,777	0.15
USD 261,000	Tempur Sealy International 4% 15/4/2029*	225,113	0.01	USD 46,000	Univision Communications 5.125% 15/2/2025*	45,257	0.00
USD 147,000	Tenet Healthcare 4.625% 15/6/2028	135,474	0.01	USD 94,000	Univision Communications 6.625% 1/6/2027	91,280	0.01
				USD 676,000	Univision Communications 7.375% 30/6/2030*	657,049	0.04
				USD 1,127,000	Univision Communications 8% 15/8/2028	1,128,666	0.07
				USD 144,000	US Foods 4.625% 1/6/2030	128,066	0.01
				USD 1,936,000	US Foods 4.75% 15/2/2029	1,766,465	0.11
				USD 376,000	US Foods 6.25% 15/4/2025	377,070	0.02

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,081,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	2,061,055	0.12	USD 1,343,000	WR Grace 4.875% 15/6/2027	1,254,215	0.08
USD 2,082,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,032,079	0.12	USD 4,003,000	WR Grace 5.625% 15/8/2029	3,368,805	0.20
USD 393,000	Vail Resorts 6.25% 15/5/2025	392,097	0.02	USD 561,000	WR Grace 7.375% 1/3/2031	554,389	0.03
USD 2,590,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	2,242,527	0.14	USD 156,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	142,831	0.01
USD 2,342,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,903,542	0.11	USD 1,001,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	947,235	0.06
USD 2,049,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	1,740,035	0.10	USD 3,135,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,809,726	0.17
USD 4,490,000	Venture Global LNG 8.125% 1/6/2028	4,525,350	0.27	USD 1,167,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	1,146,322	0.07
USD 6,872,000	Venture Global LNG 8.375% 1/6/2031	6,933,951	0.42	USD 280,000	XPO Escrow Sub 7.5% 15/11/2027	284,992	0.02
USD 2,180,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,789,792	0.11	USD 12,087,000	Zayo 4% 1/3/2027*	9,089,515	0.55
USD 6,875,000	Verscend Escrow 9.75% 15/8/2026	6,837,892	0.41	USD 3,284,000	Zayo 6.125% 1/3/2028	2,136,348	0.13
USD 2,899,000	Vertiv 4.125% 15/11/2028	2,605,542	0.16	USD 2,937,000	ZoomInfo Technologies / ZoomInfo Finance 3.875% 1/2/2029	2,499,303	0.15
USD 840,000	Viavi Solutions 3.75% 1/10/2029	700,552	0.04			843,902,404	50.74
USD 732,000	VICI Properties 4.95% 15/2/2030	689,204	0.04		總債券	1,594,204,633	95.81
USD 818,000	VICI Properties 5.625% 15/5/2052	720,640	0.04		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	1,602,945,960	96.33
USD 174,000	VICI Properties / VICI Note 3.875% 15/2/2029	153,163	0.01		其他可轉讓證券		
USD 857,000	VICI Properties / VICI Note 4.125% 15/8/2030	750,722	0.04		普通股 / 優先股 (股份)		
USD 365,000	VICI Properties / VICI Note 4.5% 15/1/2028	339,043	0.02		盧森堡		
USD 2,004,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,809,908	0.11	45,081	ADLER**	24,455	0.00
USD 951,000	Wabash National 4.5% 15/10/2028	807,211	0.05		英國		
USD 1,740,000	Warnermedia 5.141% 15/3/2052	1,389,401	0.08	6,177	New Topco**	-	0.00
USD 1,102,000	Warnermedia 5.391% 15/3/2062	875,460	0.05		美國		
USD 4,036,000	Waste Pro USA 5.5% 15/2/2026	3,808,491	0.23	881	Alliant**	835,268	0.05
USD 1,108,000	Wells Fargo 5.557% 25/7/2034	1,094,396	0.07	130,287	AMP PIPE**	465,125	0.03
USD 1,838,000	WESCO Distribution 7.125% 15/6/2025	1,847,550	0.11	568	Verscend Intermediate**	744,863	0.05
USD 1,807,000	WESCO Distribution 7.25% 15/6/2028	1,834,351	0.11			2,045,256	0.13
USD 2,090,000	Western Midstream Operating 5.25% 1/2/2050	1,696,662	0.10		普通股 / 優先股 (股份) 總額)	2,069,711	0.13
USD 851,000	Western Midstream Operating 5.3% 1/3/2048	698,060	0.04		債券		
USD 677,000	Western Midstream Operating 5.45% 1/4/2044	569,008	0.03		百慕達		
USD 150,000	Western Midstream Operating 5.5% 15/8/2048	124,434	0.01	USD 2,830,186	DGL2 8.25% 30/9/2022***	-	0.00
USD 6,075,000	White Cap Buyer 6.875% 15/10/2028	5,574,754	0.34		印度		
USD 869,000	White Cap Parent 8.25% 15/3/2026	852,069	0.05	USD 386,831	Videocon Industries 2.8% 31/12/2020***	-	0.00
USD 952,000	Williams Scotsman International 4.625% 15/8/2028	866,446	0.05		美國		
USD 752,000	Williams Scotsman International 6.125% 15/6/2025	745,749	0.04	USD 100,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014***	-	0.00
				EUR 13,830,000	WinStar Communications 12.75% 15/4/2010***	-	0.00
						-	0.00
					總債券	-	0.00
					其他可轉讓證券總額	2,069,711	0.13
					普通股 / 優先股 (股份) 總額	1,605,015,671	96.46
					其他淨資產	58,894,915	3.54
					淨資產總額 (美金)	1,663,910,586	100.00

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
EUR	12,769	USD	13,985	Citigroup	20/9/2023	(120)
EUR	260,699	USD	286,511	JP Morgan	5/9/2023	(3,653)
EUR	2,418,000	USD	2,656,567	HSBC Bank	5/9/2023	(33,043)
EUR	950,653	USD	1,027,908	Citigroup	5/9/2023	3,548
USD	951,170	EUR	882,000	RBS	20/9/2023	(6,492)
USD	602,488	GBP	468,000	Morgan Stanley	5/9/2023	9,225
USD	57,400,059	GBP	44,588,000	Citibank	5/9/2023	877,823
USD	9,117,646	EUR	8,258,000	Deutsche Bank	5/9/2023	157,735
USD	1,239,940	GBP	963,545	JP Morgan	5/9/2023	18,496
USD	334,685,222	EUR	303,158,226	JP Morgan	5/9/2023	5,759,224
USD	127,996	GBP	100,000	BNY Mellon	5/9/2023	1,230
USD	1,854,055	EUR	1,692,000	Barclays	5/9/2023	18,239
USD	3,352,543	EUR	3,063,000	HSBC Bank	5/9/2023	29,196
USD	1,911,887	GBP	1,501,000	Citigroup	5/9/2023	9,135
USD	762,564	GBP	601,000	HSBC Bank	5/9/2023	703
USD	262,930	EUR	240,000	Bank of America	5/9/2023	2,531
USD	182,088	GBP	143,000	BNP Paribas	5/9/2023	813
USD	416,034	GBP	328,000	State Street	5/9/2023	243
USD	1,463,176	EUR	1,341,000	Citigroup	5/9/2023	8,195
USD	1,456,080	GBP	1,148,000	Morgan Stanley	3/10/2023	626
USD	59,955,943	GBP	47,272,000	HSBC Bank	3/10/2023	23,686
USD	342,648,011	EUR	312,816,000	JP Morgan	3/10/2023	2,783,093
未實現淨增值						9,660,433
澳幣避險股份類別						
AUD	40,805,020	USD	26,575,932	BNY Mellon	15/9/2023	(133,656)
USD	118,355	AUD	183,141	BNY Mellon	15/9/2023	(322)
未實現淨減值						(133,978)
加拿大幣避險股份類別						
CAD	7,766	USD	5,775	BNY Mellon	15/9/2023	(34)
未實現淨減值						(34)
瑞士法郎避險股份類別						
CHF	4,063	USD	4,652	BNY Mellon	15/9/2023	(46)
USD	33	CHF	29	BNY Mellon	15/9/2023	-
未實現淨減值						(46)
離岸人民幣避險股份類別						
CNY	3,108,114	USD	430,749	BNY Mellon	15/9/2023	(3,293)
USD	2,990	CNY	21,820	BNY Mellon	15/9/2023	(10)
未實現淨減值						(3,303)
歐元避險股份類別						
EUR	413,157,021	USD	453,301,285	BNY Mellon	15/9/2023	(4,807,194)
USD	3,812,230	EUR	3,495,563	BNY Mellon	15/9/2023	17,707
未實現淨減值						(4,789,487)
英鎊避險股份類別						
GBP	27,048,698	USD	34,416,093	BNY Mellon	15/9/2023	(126,090)
USD	531,951	GBP	417,949	BNY Mellon	15/9/2023	2,112
未實現淨減值						(123,978)
港幣避險股份類別						
HKD	62,123,680	USD	7,959,511	BNY Mellon	15/9/2023	(34,310)
USD	150,757	HKD	1,178,718	BNY Mellon	15/9/2023	387
未實現淨減值						(33,923)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
波蘭幣避險股份類別						
PLN	32,900,450	USD	8,100,728	BNY Mellon	15/9/2023	(118,333)
USD	67,144	PLN	276,779	BNY Mellon	15/9/2023	(9)
未實現淨減值						(118,342)
瑞典幣避險股份類別						
SEK	34,126,068	USD	3,193,707	BNY Mellon	15/9/2023	(63,791)
USD	29,907	SEK	326,826	BNY Mellon	15/9/2023	(68)
未實現淨減值						(63,859)
新加坡幣避險股份類別						
SGD	8,143,649	USD	6,050,099	BNY Mellon	15/9/2023	(22,395)
USD	30,991	SGD	41,999	BNY Mellon	15/9/2023	(95)
未實現淨減值						(22,490)
南非幣避險股份類別						
USD	162,495	ZAR	3,093,470	BNY Mellon	15/9/2023	(1,982)
ZAR	220,317,540	USD	11,681,656	BNY Mellon	15/9/2023	32,276
未實現淨增值						30,294
未實現淨增值總額 (美金曝險部位 - 美金 1,363,226,952)						4,401,287

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (美金)	未實現增值/ (減值) (美金)
(25)	USD	US Ultra Bond (CBT)	2023 年 12 月	3,236,719	(43,272)
67	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	7,155,914	44,295
合計				10,392,633	1,023

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	EUR (568,528)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Barclays	20/12/2026	(6,667)	17,335
CDS	EUR (840,000)	Fund provides default protection on Tkagr; and receives Fixed 1%	Bank of America	20/12/2023	27,678	1,747
CDS	EUR (680,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/12/2026	49,349	20,734
CDS	EUR (868,735)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	823	(215,439)
CDS	EUR (764,014)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	82,028	(34,869)
CDS	EUR (872,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/6/2026	63,480	39,378
CDS	EUR (552,624)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Credit Suisse	20/12/2026	(7,835)	16,850
CDS	EUR (1,080,000)	Fund provides default protection on Ladbrokes Finance; and receives Fixed 1%	Credit Suisse	20/12/2026	57,666	(15,899)
CDS	EUR (860,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	61,458	101,714
CDS	EUR (862,080)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Credit Suisse	20/12/2027	1,876	(213,789)
CDS	EUR (775,447)	Fund provides default protection on Elevator Holdcogmbh; and receives Fixed 5%	Goldman Sachs	20/12/2026	(126)	33,068
CDS	EUR 737,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	Goldman Sachs	20/6/2028	1,700	157,653

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	EUR 737,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	HSBC Bank	20/6/2028	(507)	157,653
CDS	EUR (520,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	8,990	57,262
CDS	EUR (1,240,000)	Fund provides default protection on K And S 500; and receives Fixed 5%	JP Morgan	20/12/2026	56,044	162,406
CDS	EUR (673,898)	Fund provides default protection on Ladbrokes Finance; and receives Fixed 1%	JP Morgan	20/6/2027	103,867	(14,715)
CDS	EUR (196,667)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	17,938	(4,294)
CDS	EUR (393,333)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	35,877	(8,588)
CDS	EUR (166,102)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	21,349	(3,627)
CDS	EUR (725,986)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	85,848	(33,133)
CDS	EUR (617,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2028	19,642	(24,937)
CDS	EUR 441,092	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(2,607)	655
CDS	EUR 552,908	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(3,942)	821
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(32,126)	25,621
CDS	USD (45,698,217)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Bank of America	20/6/2028	1,151,132	1,352,124
合計 (美金曝險部位 - 美金 63,190,654)					1,792,935	1,575,731

CDS: 信用違約交換

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
291	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/9/2023	(160,233)	7,130
合計 (美金曝險部位 - 美金 436,088)						(160,233)	7,130

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			EUR 873,000 French Republic Government Bond OAT 3.4% 25/7/2029	1,639,758	0.61
基金				25,981,005	9.61
1,005,365 愛爾蘭 BlackRock ICS US Dollar Liquidity Fund [†]	1,005,365	0.37	德國 Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	2,852,889	1.05
總基金數	1,005,365	0.37	EUR 1,030,000 Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033	1,312,592	0.49
債券			EUR 2,205,000 Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030	3,035,472	1.12
AUD 600,000 澳洲 Australia Government Bond 0.25% 21/11/2032	388,770	0.14		7,200,953	2.66
AUD 835,000 Australia Government Bond 0.75% 21/11/2027	637,640	0.24	義大利 Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	1,871,708	0.69
AUD 480,000 Australia Government Bond 1.25% 21/8/2040	358,386	0.13	EUR 1,367,000 Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	1,627,593	0.60
AUD 460,000 Australia Government Bond 2% 21/8/2035	402,221	0.15	EUR 1,105,000 Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	1,374,377	0.51
AUD 630,000 Australia Government Bond 2.5% 20/9/2030	609,501	0.23	EUR 1,535,000 Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	1,970,234	0.73
AUD 1,065,000 Australia Government Bond 3% 20/9/2025	1,024,756	0.38	EUR 2,000,000 Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	2,640,685	0.98
	3,421,274	1.27	EUR 240,000 Italy Buoni Poliennali Del Tesoro 1.5% 15/5/2029	263,736	0.10
CAD 700,000 加拿大 Canadian Government Real Return Bond 2% 1/12/2041	743,004	0.27	EUR 1,245,000 Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2024	1,686,216	0.62
CAD 642,000 Canadian Government Real Return Bond 3% 1/12/2036	814,587	0.30	EUR 1,375,000 Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	2,295,806	0.85
CAD 817,000 Canadian Government Real Return Bond 4% 1/12/2031	1,209,524	0.45	EUR 1,620,000 Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	2,522,861	0.93
CAD 60,000 Canadian Government Real Return Bond 4.25% 1/12/2026	84,809	0.03	EUR 1,290,000 Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	1,924,497	0.71
	2,851,924	1.05		18,177,713	6.72
DKK 3,525,000 丹麥 Denmark I/L Government Bond 0.1% 15/11/2030	570,044	0.21	日本 Japanese Government CPI Linked Bond 0.005% 10/3/2031	389,671	0.14
EUR 1,325,000 法國 French Republic Government Bond OAT 0.1% 1/3/2025	1,662,473	0.62	JPY 104,700,000 Japanese Government CPI Linked Bond 0.005% 10/3/2032	796,217	0.30
EUR 1,380,000 French Republic Government Bond OAT 0.1% 1/3/2026	1,732,633	0.64	JPY 27,700,000 Japanese Government CPI Linked Bond 0.005% 10/3/2033	201,280	0.07
EUR 1,725,000 French Republic Government Bond OAT 0.1% 1/3/2028	2,159,887	0.80	JPY 100,900,000 Japanese Government CPI Linked Bond 0.1% 10/9/2024	760,104	0.28
EUR 1,545,000 French Republic Government Bond OAT 0.1% 1/3/2029*	1,949,581	0.72	JPY 184,100,000 Japanese Government CPI Linked Bond 0.1% 10/3/2025	1,400,346	0.52
EUR 1,140,000 French Republic Government Bond OAT 0.1% 25/7/2031	1,414,456	0.52	JPY 184,800,000 Japanese Government CPI Linked Bond 0.1% 10/3/2026	1,415,869	0.52
EUR 860,000 French Republic Government Bond OAT 0.1% 1/3/2032	1,028,161	0.38	JPY 149,400,000 Japanese Government CPI Linked Bond 0.1% 10/3/2027	1,155,900	0.43
EUR 795,000 French Republic Government Bond OAT 0.1% 1/3/2036	912,225	0.34	JPY 155,200,000 Japanese Government CPI Linked Bond 0.1% 10/3/2028	1,188,228	0.44
EUR 1,225,000 French Republic Government Bond OAT 0.1% 25/7/2036	1,493,339	0.55	JPY 151,800,000 Japanese Government CPI Linked Bond 0.1% 10/3/2029	1,155,720	0.43
EUR 595,000 French Republic Government Bond OAT 0.1% 25/7/2038*	683,225	0.25	JPY 50,400,000 Japanese Government CPI Linked Bond 0.2% 10/3/2030	394,828	0.15
EUR 255,000 French Republic Government Bond OAT 0.55% 1/3/2039	281,937	0.11		8,858,163	3.28
EUR 1,845,000 French Republic Government Bond OAT 0.7% 25/7/2030	2,521,221	0.93	紐西蘭 New Zealand Government Inflation Linked Bond 2% 20/9/2025	499,355	0.19
EUR 1,370,000 French Republic Government Bond OAT 1.8% 25/7/2040	2,443,910	0.90			
EUR 2,425,000 French Republic Government Bond OAT 1.85% 25/7/2027	3,651,848	1.35			
EUR 1,185,000 French Republic Government Bond OAT 3.15% 25/7/2032	2,406,351	0.89			

[†] 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票		市場價值		淨資產		持股票		市場價值		淨資產	
	說明	(美金)	%		%		說明	(美金)	%		%
NZD 590,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	429,572	0.16	GBP 998,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	3,049,797	1.13				
NZD 546,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	382,617	0.14	GBP 493,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	2,106,180	0.78				
NZD 525,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	406,039	0.15			40,854,795	15.11				
		1,717,583	0.64	美國							
				USD 165,000	AT&T 3.5% 15/9/2053	108,628	0.04				
				USD 125,000	Bank of America 3.97% 5/3/2029	116,709	0.05				
				USD 125,000	Broadcom 4.926% 15/5/2037	112,457	0.04				
				USD 180,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	115,335	0.04				
				USD 145,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	114,879	0.04				
				USD 135,000	Citigroup 2.976% 5/11/2030	115,968	0.04				
				USD 130,000	Duke Energy 5% 15/8/2052	114,565	0.04				
				USD 140,000	Goldman Sachs 3.102% 24/2/2033	116,654	0.05				
				USD 85,000	Goldman Sachs 6.796% 15/5/2026	85,237	0.03				
				USD 90,000	JPMorgan Chase 4.586% 26/4/2033	84,383	0.03				
				USD 125,000	Kinder Morgan 5.45% 1/8/2052	111,674	0.04				
				USD 125,000	Morgan Stanley 3.591% 22/7/2028	115,615	0.04				
				USD 105,000	Morgan Stanley 6.342% 18/10/2033	110,180	0.04				
				USD 125,000	Oracle 5.55% 6/2/2053	116,563	0.05				
				USD 3,690,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	4,240,216	1.57				
				USD 3,727,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2025	4,196,556	1.55				
				USD 3,595,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025	4,010,484	1.48				
				USD 4,150,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	4,525,380	1.67				
				USD 3,860,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2026	4,611,384	1.71				
				USD 4,055,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026*	4,231,233	1.57				
				USD 4,190,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	4,183,135	1.55				
				USD 4,380,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	4,620,211	1.71				
				USD 4,500,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030	4,745,089	1.76				
				USD 4,545,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031	4,665,961	1.73				
				USD 4,845,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031	4,809,962	1.78				
				USD 5,260,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032	4,989,561	1.85				
		2,452,577	0.91	英國							
GBP 1,460,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	2,611,622	0.96								
GBP 1,740,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	2,873,314	1.06								
GBP 1,645,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	3,183,214	1.18								
GBP 1,090,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	1,716,120	0.63								
GBP 1,485,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	2,480,805	0.92								
GBP 890,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,246,480	0.46								
GBP 1,250,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	1,807,120	0.67								
GBP 1,455,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	3,005,570	1.11								
GBP 1,325,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	2,735,767	1.01								
GBP 1,552,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034	3,192,206	1.18								
GBP 35,000	United Kingdom Inflation-Linked Gilt 0.75% 22/11/2047	72,730	0.03								
GBP 1,344,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	3,262,451	1.21								
GBP 1,520,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	3,789,334	1.40								
GBP 1,600,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	3,722,085	1.38								

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 4,300,100	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025	5,319,329	1.97	USD 1,540,000	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	1,554,539	0.58
USD 4,165,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029	4,505,147	1.67	USD 1,445,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028	2,066,292	0.76
USD 4,300,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025	5,298,702	1.96	USD 1,965,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026	2,970,685	1.10
USD 4,035,000	United States Treasury Inflation Indexed Bonds 0.375% 15/1/2027	4,767,785	1.76	USD 1,595,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040	2,309,156	0.85
USD 3,905,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027	4,551,573	1.68	USD 2,485,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041†	3,552,530	1.31
USD 1,375,000	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028	1,583,249	0.59	USD 2,935,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2025	4,693,667	1.74
USD 4,445,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026	5,439,142	2.01	USD 1,830,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027	2,767,450	1.02
USD 5,100,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	4,807,966	1.78	USD 1,491,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029*	2,165,696	0.80
USD 2,415,000	United States Treasury Inflation Indexed Bonds 0.625% 15/2/2043	2,492,353	0.92	USD 530,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032	1,010,568	0.37
USD 3,905,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028	4,470,917	1.65	USD 1,742,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028	3,497,052	1.29
USD 2,430,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042	2,658,116	0.98	USD 1,990,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029	4,036,511	1.49
USD 3,791,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029*	4,310,370	1.60	USD 411,000	United States Treasury Note/ Bond 4.125% 15/8/2053	405,702	0.15
USD 5,115,000	United States Treasury Inflation Indexed Bonds 1.125% 15/1/2033	4,886,154	1.81	USD 125,000	Verizon Communications 4.5% 10/8/2033	115,522	0.05
USD 1,560,000	United States Treasury Inflation Indexed Bonds 1.25% 15/4/2028	1,526,011	0.57			145,544,221	53.86
USD 2,260,000	United States Treasury Inflation Indexed Bonds 1.375% 15/7/2033	2,174,786	0.81	總債券		268,190,293	99.23
USD 259,000	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	239,232	0.09	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額		269,195,658	99.60
				普通股 / 優先股 (股份) 總額		269,195,658	99.60
				其他淨資產		1,090,756	0.40
				淨資產總額 (美金)		270,286,414	100.00

† 本證券全部或部分已質押或提供擔保，詳見附註 13。

* 本證券全部或部分代表借貸證券。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
AUD	97,539	USD	65,804	JP Morgan	5/9/2023	(2,621)
EUR	1,022,700	USD	1,120,128	Standard Chartered Bank	5/9/2023	(10,500)
EUR	872,161	USD	959,601	RBS	5/9/2023	(13,309)
EUR	297,691	USD	325,258	UBS	5/9/2023	(2,264)
GBP	1,107,396	USD	1,414,790	Morgan Stanley	5/9/2023	(10,993)
GBP	1,875,038	USD	2,386,084	Standard Chartered Bank	5/9/2023	(9,182)
GBP	254,771	USD	324,756	Barclays	5/9/2023	(1,794)
JPY	195,489,011	USD	1,427,000	Morgan Stanley	20/9/2023	(86,023)
JPY	39,024,000	USD	268,774	Royal Bank of Canada	5/9/2023	(1,727)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
SEK	1,752,000	USD	163,346	State Street	5/9/2023	(2,740)
USD	1,427,000	JPY	203,523,049	Deutsche Bank	20/9/2023	30,913
USD	65,941,828	EUR	59,767,000	Société Générale	5/9/2023	1,094,766
USD	9,209,483	JPY	1,285,688,000	UBS	5/9/2023	411,328
USD	589,627	DKK	3,982,000	State Street	5/9/2023	9,838
USD	2,695,944	SEK	28,229,000	State Street	5/9/2023	108,194
USD	45,748,061	GBP	35,554,000	Morgan Stanley	5/9/2023	677,828
USD	3,466,087	AUD	5,188,000	State Street	5/9/2023	105,427
USD	1,816,189	NZD	2,945,000	BNP Paribas	5/9/2023	64,647
USD	3,029,059	CAD	4,007,000	Deutsche Bank	5/9/2023	67,135
USD	138,711	JPY	19,612,000	Royal Bank of Canada	5/9/2023	4,503
USD	222,646	GBP	173,016	JP Morgan	5/9/2023	3,321
USD	97,433	AUD	145,000	Goldman Sachs	5/9/2023	3,506
USD	179,986	JPY	25,438,734	JP Morgan	5/9/2023	5,905
USD	180,102	EUR	163,086	JP Morgan	5/9/2023	3,154
USD	142,289	EUR	130,000	Citigroup	5/9/2023	1,240
USD	1,755,834	NZD	2,945,000	Goldman Sachs	3/10/2023	4,178
USD	2,438,736	SEK	26,477,000	Citigroup	3/10/2023	8,230
USD	582,911	DKK	3,982,000	Citigroup	3/10/2023	2,172
USD	3,386,966	AUD	5,221,000	State Street	3/10/2023	1,444
USD	41,101,238	GBP	32,405,000	State Street	3/10/2023	17,621
USD	63,097,463	EUR	57,604,000	JP Morgan	3/10/2023	512,497
USD	8,898,818	JPY	1,291,715,000	UBS	3/10/2023	19,748
USD	2,898,298	CAD	3,919,000	Royal Bank of Canada	3/10/2023	173
未實現淨增值						3,016,615
歐元避險股份類別						
EUR	189,760,840	USD	208,215,223	BNY Mellon	15/9/2023	(2,224,246)
USD	4,599,107	EUR	4,207,901	BNY Mellon	15/9/2023	31,317
未實現淨減值						(2,192,929)
未實現淨增值總額 (美金曝險部位 - 美金 474,488,062)						823,686

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	曝險部位 (美金)	未實現增值 / (減值) (美金)
(5)	JPY	Japanese 10 Year Bond (OSE)	2023 年 9 月	5,027,198	22,989
10	AUD	Australian 10 Year Bond	2023 年 9 月	753,668	(4,049)
(30)	AUD	Australian 3 Year Bond	2023 年 9 月	2,067,932	(7,631)
(11)	USD	30 Day Federal Funds	2023 年 10 月	4,338,014	(503)
(2)	EUR	Euro BUXL	2023 年 12 月	289,507	(2,213)
(7)	EUR	Euro-BTP	2023 年 12 月	876,798	(5,295)
(6)	EUR	Euro-OAT	2023 年 12 月	828,486	(6,379)
(14)	USD	US Long Bond (CBT)	2023 年 12 月	1,701,875	(24,380)
(34)	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	3,770,281	(28,156)
(15)	USD	US Ultra 10 Year Note	2023 年 12 月	1,739,766	(21,502)
(5)	USD	US Ultra Bond (CBT)	2023 年 12 月	647,344	(8,879)
(47)	USD	US Treasury 2 Year Note (CBT)	2023 年 12 月	9,572,578	1,664
17	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	1,815,680	11,150
11	USD	30 Day Federal Funds	2024 年 3 月	4,338,930	(2,518)
205	USD	3 Month SOFR	2024 年 6 月	48,567,063	(54,041)
29	USD	3 Month SOFR	2024 年 9 月	6,892,213	(3,262)
合計				93,227,333	(133,005)

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IFS	USD 5,750,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.6065%	Bank of America	12/12/2027	(15,866)	(15,866)
IFS	EUR 1,235,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.4085%	Bank of America	15/5/2028	8,273	8,274
IFS	USD 2,211,950	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.414%	Bank of America	2/6/2028	6,301	6,301
IFS	EUR 1,235,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.4375%	Bank of America	15/5/2033	(13,198)	(13,198)
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.441%	Bank of America	15/8/2052	(25,780)	(25,780)
IFS	EUR 100,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.6045%	Bank of America	15/8/2052	7,771	7,771
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.6465%	Bank of America	15/11/2052	(4,811)	(4,811)
IFS	EUR 50,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.641%	Bank of America	15/3/2053	(1,708)	(1,708)
IFS	EUR 50,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.691%	Bank of America	15/3/2053	(902)	(902)
IFS	EUR 45,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.752%	Bank of America	15/5/2053	396	396
IFS	EUR 85,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.78%	Bank of America	15/8/2053	1,237	1,289
IFS	EUR 85,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.798%	Bank of America	15/8/2053	1,956	1,796
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.808%	Bank of America	15/8/2053	2,445	2,445
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.82%	Bank of America	15/8/2053	2,292	2,845
IFS	EUR 40,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.8592%	Bank of America	15/8/2053	(1,665)	(1,665)
IRS	USD 3,092,000	Fund receives Fixed 4.185%; and pays Floating USD SOFR 1 Day	Bank of America	29/7/2025	(3,486)	(3,486)
IRS	EUR 2,735,500	Fund receives Floating EUR ESTR 1 Day; and pays Fixed 3.225%	Bank of America	29/7/2025	(3,113)	(3,113)
IRS	USD 12,798,720	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.7915%	Bank of America	4/8/2025	13,185	13,185
IRS	USD 3,264,000	Fund receives Fixed 4.053%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(46,864)	(46,864)
IRS	USD 1,569,000	Fund receives Fixed 4.1115%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(20,738)	(20,738)
IRS	USD 1,632,000	Fund receives Fixed 4.1527%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(20,313)	(20,313)
IRS	USD 1,569,000	Fund receives Fixed 4.1005%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(21,052)	(21,052)
IRS	USD 1,632,000	Fund receives Fixed 4.1327%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(20,914)	(20,914)
IRS	USD 3,138,000	Fund receives Fixed 4.181%; and pays Floating USD SOFR 1 Day	Bank of America	28/8/2025	(37,282)	(37,282)
IRS	CAD 1,367,000	Fund receives Fixed 4.3815%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	20/7/2026	(4,594)	(4,594)
IRS	CAD 1,367,000	Fund receives Fixed 4.396%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	20/7/2026	(4,187)	(4,187)
IRS	JPY 31,685,835	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	Bank of America	15/2/2033	(2,096)	(2,096)
IRS	JPY 31,685,835	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8975%	Bank of America	15/2/2033	(2,346)	(2,346)
IRS	JPY 63,371,670	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9%	Bank of America	15/2/2033	(4,791)	(4,791)
IRS	JPY 91,779,660	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9175%	Bank of America	15/2/2033	(7,949)	(7,949)
IRS	CAD 991,962	Fund receives Fixed 3.54%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	15/6/2033	(14,832)	(14,832)
IRS	CAD 447,920	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.5675%	Bank of America	20/7/2033	5,536	5,536

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	CAD 447,000	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.569%	Bank of America	20/7/2033	5,483	5,483
IRS	CAD 441,000	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.404%	Bank of America	15/6/2053	7,688	7,688
合計 (美金曝險部位 - 美金 48,340,675)					(215,924)	(215,478)

IFS: 通膨率交換
IRS: 利率交換

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
130	Put	3 Month SOFR	Exchange Traded	USD 94.875	13/10/2023	77,108	106,438
195	Put	SOFR 3 Month Index	Exchange Traded	USD 95	13/10/2023	163,048	216,938
325	Put	SOFR 3 Month Index	Exchange Traded	USD 95.625	13/10/2023	515,739	857,187
合計 (美金曝險部位 - 美金 138,154,458)						755,895	1,180,563

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
(130)	Put	3 Month SOFR	Exchange Traded	USD 95.125	13/10/2023	(125,204)	(183,625)
(195)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	13/10/2023	(234,932)	(333,937)
(325)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.375	13/10/2023	(436,917)	(656,094)
合計 (美金曝險部位 - 美金 142,036,355)						(797,053)	(1,173,656)

至 2023 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現減值 (美金)	市場價值 (美金)
USD 58,384,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 24/7/2024; and pays Floating USD SOFR annually from 24/1/2025	Citibank	22/1/2024	(73,143)	71,941
USD 58,384,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed semi-annually from 26/7/2024; and pays Floating USD SOFR annually from 26/1/2025	Citibank	24/1/2024	(59,703)	80,710
合計 (美金曝險部位 - 美金 35,865,661)				(132,846)	152,651

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD (3,138,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed semi-annually from 5/3/2024; and pays Floating USD SOFR annually from 5/9/2024	JP Morgan	31/8/2023	(22,059)	(30,453)
USD (3,138,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.39% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	JP Morgan	5/9/2023	(16,227)	(24,794)
USD (3,139,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.605% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Barclays	5/9/2023	(3,389)	(12,414)
USD (58,384,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/1/2025; and pays 3.8% Fixed semi-annually from 24/7/2024	Citibank	22/1/2024	37,370	(23,933)
USD (58,384,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/1/2025; and pays 3.85% Fixed semi-annually from 26/7/2024	Citibank	24/1/2024	27,703	(27,178)
合計 (美金曝險部位 - 美金 20,273,597)				23,398	(118,772)

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

至 2023 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
	美國		
USD 9,417,360	Fannie Mae or Freddie Mac 5% TBA	9,133,537	3.38
USD 12,153,606	Fannie Mae or Freddie Mac 5.5% TBA	12,006,517	4.44
將予宣佈證券總額 (美金曝險部位 - 美金 21,140,054)			
		21,140,054	7.82

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			美國		
普通股 (股份)			414,989 Amazon.com	57,168,885	4.13
			338,599 American Express	54,253,718	3.92
			340,031 Apple	63,946,230	4.62
			403,120 Applied Materials	61,254,084	4.42
法國			1,060,235 Baker Hughes	38,300,989	2.76
210,121 EssilorLuxottica	40,095,324	2.89	1,047,721 Boston Scientific	57,058,885	4.12
48,856 LVMH Moet Hennessy Louis Vuitton	42,086,831	3.04	797,771 Charles Schwab	47,634,907	3.44
	82,182,155	5.93	550,083 Intercontinental Exchange*	64,904,293	4.68
			135,205 Intuitive Surgical	43,287,233	3.13
德國			155,436 Mastercard	64,425,113	4.65
218,652 MTU Aero Engines	51,477,921	3.72	266,906 Microsoft	87,828,088	6.34
396,281 Symrise*	41,558,308	3.00	778,609 Mondelez International	55,460,319	4.00
	93,036,229	6.72	723,814 Otis Worldwide	62,660,578	4.53
印度			95,347 ServiceNow	56,510,260	4.08
2,468,148 HDFC Bank	46,850,423	3.38	107,605 Thermo Fisher Scientific	60,468,630	4.37
			132,063 UnitedHealth	64,710,870	4.67
墨西哥			1,158,820 Williams	40,425,436	2.92
7,163,303 Wal-Mart de Mexico	29,247,327	2.11		980,298,518	70.78
瑞士			普通股 (股份) 總額	1,359,108,496	98.12
76,755 Lonza	42,722,339	3.08	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	1,359,108,496	98.12
英國			普通股 / 優先股 (股份) 總額	1,359,108,496	98.13
346,409 AstraZeneca	47,223,542	3.41	其他淨資產	25,959,356	1.87
3,009,956 Prudential	37,547,963	2.71	淨資產總額 (美金)	1,385,067,852	100.00
	84,771,505	6.12			

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
新加坡幣避險股份類別						
SGD	111,242	USD	82,633	BNY Mellon	15/9/2023	(294)
USD	24,377	SGD	32,771	BNY Mellon	15/9/2023	119
未實現淨減值						(175)
未實現淨減值總額 (美金曝險部位 - 美金 106,542)						(175)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	29.67
金融	22.79
科技	19.46
工業	8.25
能源	5.68
週期性消費品	5.15
通訊	4.13
基本材料	3.00
其他淨資產	1.87
	100.00

貝萊德印度基金 (India Fund)

至 2023 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				264,130	Mankind Pharma	5,752,162	1.23
普通股 (股份)				1,676,586	Marico	11,544,644	2.46
印度				140,544	Maruti Suzuki India	16,983,182	3.61
5,595,304	Aditya Birla Capital	12,243,449	2.61	9,649,552	Motherson Sumi Wiring India	7,238,365	1.54
107,052	Alkem Laboratories	4,710,617	1.00	20,698	Navin Fluorine International	1,151,292	0.24
103,674	Asian Paints	4,077,644	0.87	395,853	Olectra Greentech	5,972,013	1.27
2,030,264	Axis Bank	23,874,276	5.08	465,048	One 97 Communications	4,796,744	1.02
96,143	Bajaj Finance	8,318,679	1.77	966,182	PB Fintech	9,040,787	1.92
1,283,772	Bikaji Foods International	7,725,620	1.65	2,558,877	Power Grid of India	7,558,904	1.61
588,728	Cipla	8,943,324	1.90	1,315,497	Reliance Industries	38,247,909	8.14
1,232,117	Fortis Healthcare	4,935,983	1.05	1,139,950	SBI Cards & Payment Services	11,243,728	2.39
1,123,688	Godrej Consumer Products	13,643,267	2.90	561,417	Tata Consultancy Services	22,764,220	4.85
391,892	Godrej Properties	7,790,856	1.66	4,241,663	Tata Steel	6,296,944	1.34
1,791,292	HDFC Bank	34,002,332	7.24	150,070	Tech Mahindra	2,178,823	0.46
1,089,075	Hindalco Industries	6,049,448	1.29	153,802	UltraTech Cement	15,415,172	3.28
169,885	Hindustan Unilever	5,140,593	1.09	404,807	United Spirits	4,926,703	1.05
2,521,267	ICICI Bank	29,198,865	6.22	310,662	Vedant Fashions	4,729,938	1.01
885,486	ICICI Prudential Life Insurance	6,031,503	1.28	453,347,202 96.51			
286,610	Infosys	5,001,345	1.07	美國			
2,014,841	Infosys	34,935,792	7.44	150,089	Cognizant Technology Solutions	10,759,880	2.29
203,682	InterGlobe Aviation	5,990,918	1.27	普通股 (股份) 總額 464,107,082 98.80			
2,687,709	ITC	14,275,143	3.04	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額 464,107,082 98.80			
1,353,650	Jio Financial Services	3,817,992	0.81	普通股 / 優先股 (股份) 總額 464,107,082 98.80			
634,567	Jubilant Foodworks	3,924,927	0.84	其他淨資產 5,646,511 1.20			
91,978	Kotak Mahindra Bank	1,954,024	0.42	淨資產總額 (美金) 469,753,593 100.00			
485,208	Larsen & Toubro	15,840,451	3.38				
792,372	Mahindra & Mahindra	15,078,624	3.21				

貝萊德印度基金 (India Fund) 續

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
金融	29.48
非週期性消費品	18.39
科技	18.03
週期性消費品	11.48
能源	8.14
工業	7.93
基本材料	3.74
公共事業	1.61
其他淨資產	1.20
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (日圓)	淨資產 %	持股票 說明	市場價值 (日圓)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			6,144,600 Nippon Telegraph & Telephone	1,034,136,180	2.95
普通股 (股份)			86,500 Nissan Chemical*	540,452,000	1.54
日本			345,800 ORIX*	940,576,000	2.69
57,300 Amvis*	166,800,300	0.48	568,500 Panasonic*	954,795,750	2.73
315,500 Bic Camera*	341,371,000	0.97	63,700 Pilot	298,944,100	0.85
127,500 Bridgestone	721,777,500	2.06	222,700 Recruit	1,162,494,000	3.32
185,300 Daifuku*	499,105,550	1.42	127,300 Rinnai	359,176,950	1.03
340,100 Dai-ichi Life	922,181,150	2.63	218,000 Ryohin Keikaku*	409,513,000	1.17
23,800 Daikin Industries	600,355,000	1.71	24,300 San-A	119,434,500	0.34
570,700 Daiwa	473,110,300	1.35	85,500 Sega Sammy*	248,676,750	0.71
55,100 Denso	548,740,900	1.57	20,100 Shimano*	430,140,000	1.23
59,500 Descente*	220,447,500	0.63	64,700 Shinko Electric Industries	386,647,200	1.10
86,700 Eisai*	802,668,600	2.29	121,700 Shionogi	780,948,900	2.23
768,800 ENEOS*	419,995,440	1.20	12,000 SMC	847,200,000	2.42
97,600 FUJIFILM	840,726,400	2.40	114,600 Sony	1,391,817,000	3.97
257,500 Fukuoka Financial*	887,602,500	2.53	26,300 Sumitomo Bakelite	181,285,900	0.52
136,100 Hitachi	1,319,353,400	3.77	116,100 Sumitomo Metal Mining*	524,772,000	1.50
187,300 Honda Motor*	880,871,900	2.51	222,800 Sumitomo Mitsui Financial*	1,488,526,800	4.25
40,900 JMDC*	178,324,000	0.51	316,400 Tokio Marine*	1,021,022,800	2.92
93,500 Kao	527,246,500	1.50	40,800 Tokyo Electron*	880,260,000	2.51
74,300 Kyudenko	333,012,600	0.95	280,100 Tokyu*	515,524,050	1.47
17,100 Lasertec	387,742,500	1.11	1,055,300 Toyota Motor*	2,654,079,500	7.58
107,100 Makita	428,185,800	1.22	86,900 Toyota Tsusho*	755,595,500	2.16
14,500 Maruwa*	393,385,000	1.12	75,700 Yaskawa Electric*	433,079,700	1.24
182,700 Mitsubishi*	1,314,709,200	3.75	普通股 (股份) 總額	34,445,533,820	98.33
437,200 Mitsubishi Electric	830,242,800	2.37	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	34,445,533,820	98.33
67,300 Morinaga	356,218,900	1.02	普通股 / 優先股 (股份) 總額	34,445,533,820	98.33
74,100 Nafco	141,605,100	0.40	其他淨資產	584,608,345	1.67
107,500 NEC	826,245,000	2.36	淨資產總額 (日圓)	35,030,142,165	100.00
186,800 Nihon Kohden*	724,410,400	2.07			

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (日圓)
歐元避險股份類別						
EUR	48,762,629	JPY	7,626,266,707	BNY Mellon	15/9/2023	96,650,575
JPY	362,418,435	EUR	2,292,732	BNY Mellon	15/9/2023	(694,586)
未實現淨增值						95,955,989
美金避險股份類別						
JPY	272,587,223	USD	1,884,215	BNY Mellon	15/9/2023	(2,319,565)
USD	18,988,637	JPY	2,708,685,145	BNY Mellon	15/9/2023	61,822,361
未實現淨增值						59,502,796
未實現淨增值總額 (日圓曝險部位 - 日圓 11,173,562,593)						155,458,785

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
週期性消費品	30.73
工業	18.72
非週期性消費品	16.50
金融	16.37
科技	8.30
基本材料	3.56
通訊	2.95
能源	1.20
其他淨資產	1.67
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (日圓)	淨資產 %	持股量	說明	市場價值 (日圓)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			60,700	Nichirei	209,172,200	0.98
				76,200	Nippon Gas*	173,316,900	0.81
				681	NIPPON REIT Investment	236,988,000	1.11
	普通股 (股份)			41,900	Nippon Soda	225,841,000	1.05
	日本			166,600	Nisshinbo	180,427,800	0.84
163,200	77 Bank	514,080,000	2.40	247,700	Nomura	211,783,500	0.99
19,400	Adventure*	130,950,000	0.61	71,000	Nomura Real Estate*	260,428,000	1.21
112,000	AIMECHATEC	305,760,000	1.43	31,600	NS Solutions	124,820,000	0.58
51,000	Anycolor*	172,635,000	0.81	120,000	Okamura	260,880,000	1.22
170,100	Autobacs Seven	275,732,100	1.29	30,500	Otsuka	198,097,500	0.92
65,900	BIPROGY*	248,508,900	1.16	50,600	PALTAC	243,031,800	1.13
719,200	CMK	445,184,800	2.07	61,100	Rohto Pharmaceutical*	231,996,700	1.08
280,400	Daiwa*	232,451,600	1.08	19,700	Rorze*	228,717,000	1.07
56,500	Descente*	209,332,500	0.98	140,000	Round One	83,160,000	0.39
23,100	Ebara	167,682,900	0.78	40,700	Ryobi	115,506,600	0.54
152,400	EDION	223,266,000	1.04	133,800	Ryohin Keikaku*	251,343,300	1.17
121,300	Fancl*	309,618,250	1.44	14,900	Sakata Seed	62,729,000	0.29
52,600	Food & Life*	145,623,100	0.68	54,800	San-A	269,342,000	1.26
22,300	Fujimi*	75,151,000	0.35	53,700	Sega Sammy	156,186,450	0.73
204,000	Fukuoka Financial*	703,188,000	3.28	96,700	Seiren	232,563,500	1.08
41,900	Harmonic Drive Systems*	160,686,500	0.75	61,600	Shibaura Machine	259,952,000	1.21
9,200	Hikari Tshushin*	223,192,000	1.04	136,800	Ship Healthcare	338,785,200	1.58
175,400	Hokuhoku Financial	231,528,000	1.08	72,300	Sojitz*	226,443,600	1.06
55,900	Idec	170,215,500	0.79	20,500	Sumitomo Metal Mining	92,660,000	0.43
64,400	Inpex	131,054,000	0.61	82,700	SWCC	162,505,500	0.76
109,600	Isetan Mitsukoshi	183,141,600	0.85	271,700	Take And Give Needs	298,598,300	1.39
51,200	Japan Material*	136,448,000	0.63	53,000	Tamron	238,765,000	1.11
3,157	Japan Metropolitan Fund Invest*	308,754,600	1.44	69,300	TBS	178,551,450	0.83
46,100	JMDC*	200,996,000	0.94	91,100	Tokuyama*	211,898,600	0.99
16,300	Kaga Electronics*	107,906,000	0.50	201,000	Tokyo Tatemono	384,915,000	1.79
68,600	Kaneka*	280,779,800	1.31	7,400	Toyo Gosei*	54,982,000	0.26
15,800	Kaonavi	38,409,800	0.18	35,000	Toyo Suisan Kaisha*	210,420,000	0.98
52,400	Keisei Electric Railway*	292,287,200	1.36	31,000	Toyo Tanso*	184,760,000	0.86
65,300	KH Neochem	148,296,300	0.69	98,500	Toyoda Gosei*	310,176,500	1.45
133,500	Kinden	267,267,000	1.25	70,300	Tsumura	193,219,550	0.90
46,500	Koa	85,606,500	0.40	58,600	UACJ	183,711,000	0.86
99,900	Kobe Steel*	182,817,000	0.85	1,964	United Urban Investment	307,366,000	1.43
56,700	Kohoku Kogyo	351,540,000	1.64	83,900	Valqua	364,126,000	1.70
197,700	Konoike Transport	403,901,100	1.88	26,900	Visional*	206,054,000	0.96
17,300	Kureha*	148,088,000	0.69	55,200	West*	156,271,200	0.73
104,200	Kyudenko	467,024,400	2.18	119,600	Yokogawa Bridge	330,215,600	1.54
128,100	Kyushu Railway*	406,461,300	1.89	26,100	Zenkoku Hoshō*	131,726,700	0.61
13,100	Maruwa*	355,403,000	1.66	90,800	ZERIA Pharmaceutical	219,372,800	1.02
39,900	MatsukiyoCocokara*	342,142,500	1.59		普通股 (股份) 總額	20,904,661,470	97.44
63,700	Mazda Motor*	97,620,250	0.45		允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	20,904,661,470	97.44
359,800	Mitsubishi HC Capital*	340,694,620	1.59		普通股 / 優先股 (股份) 總額	20,904,661,470	97.43
104,300	Mitsubishi Logistics*	403,745,300	1.88		其他淨資產	550,426,668	2.57
32,100	Mitsui High-Tec*	317,790,000	1.48		淨資產總額 (日圓)	21,455,088,138	100.00
36,000	Money Forward*	197,460,000	0.92				
54,600	Morinaga	288,997,800	1.35				
157,600	Musashi Seimitsu Industry	273,436,000	1.27				

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (日圓)
歐元避險股份類別						
EUR	2,057,923	JPY	322,073,202	BNY Mellon	15/9/2023	3,855,799
JPY	8,710,167	EUR	55,119	BNY Mellon	15/9/2023	(19,415)
未實現淨增值						3,836,384
美金避險股份類別						
JPY	93,598,273	USD	645,715	BNY Mellon	15/9/2023	(611,091)
USD	11,344,048	JPY	1,619,875,729	BNY Mellon	15/9/2023	35,256,943
未實現淨增值						34,645,852
未實現淨增值總額 (日圓曝險部位 - 日圓 2,098,603,887)						38,482,236

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
工業	30.87
金融	17.94
週期性消費品	17.30
非週期性消費品	14.21
基本材料	6.27
科技	6.21
通訊	3.29
公共事業	0.73
能源	0.61
其他淨資產	2.57
	100.00

貝萊德拉丁美洲基金 (Latin American Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			智利		
普通股 / 優先股 (股份)			1,004,513 Banco Santander Chile*	19,095,792	2.04
巴西			407,171 Sociedad Quimica y Minera de Chile*	25,334,180	2.70
1,566,000 Alpargatas	2,857,483	0.30		44,429,972	4.74
3,014,892 Ambev*	8,547,219	0.91	哥倫比亞		
12,404,498 Ambev	35,399,462	3.78	745,721 Bancolombia*	20,358,183	2.18
1,469,884 Arezzo Industria e Comercio	21,907,294	2.34	110,790 Bancolombia	782,438	0.08
14,754,543 B3 - Brasil Bolsa Balcao	38,991,406	4.16		21,140,621	2.26
11,798,873 Banco Bradesco*	35,632,596	3.81	盧森堡		
6,114,641 Banco Bradesco	18,554,288	1.98	102,979 Globant*	21,298,117	2.27
4,140,751 Banco BTG Pactual	27,079,261	2.89	397,322 Tenaris*	12,905,019	1.38
2,976,397 CCR	7,672,320	0.82		34,203,136	3.65
3,719,027 Cyrela Brazil Realty Empreendimentos e Participacoes	17,225,710	1.84	墨西哥		
6,223,394 GRUPO DE MODA SOMA	9,764,251	1.04	1,093,913 America Movil	21,375,060	2.28
27,160,336 Hapvida Participacoes e Investimentos	24,256,044	2.59	16,540,217 Fibra Uno Administracion	25,390,237	2.71
4,767,193 Itau Unibanco*	26,243,397	2.80	425,537 Fomento Economico Mexicano	50,055,917	5.35
1,746,540 Localiza Rent a Car	22,258,770	2.37	42,354 Grupo Aeroportuario del Pacifico	8,196,346	0.88
1,617,165 Petroleo Brasileiro	23,076,944	2.47	1,494,096 Grupo Aeroportuario del Pacifico	28,881,134	3.08
3,553,668 Petroleo Brasileiro*	46,659,661	4.98	6,197,192 Grupo Financiero Banorte	54,823,253	5.85
2,432,833 Petroleo Brasileiro	15,974,186	1.71	3,727,962 Grupo Mexico	18,326,284	1.96
1,451,667 Rede D'Or Sao Luiz	8,491,670	0.91	10,924,328 Wal-Mart de Mexico	44,603,362	4.76
5,299,404 Rumo	24,158,442	2.58		251,651,593	26.87
10,933,321 Sendas Distribuidora	26,407,739	2.82	普通股 / 優先股 (股份) 總額	922,838,190	98.53
1,168,511 Vale	15,688,983	1.68	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	922,838,190	98.53
5,735,230 Vale*	76,938,111	8.21	普通股 / 優先股 (股份) 總額	922,838,190	98.53
	533,785,237	56.99	其他淨資產	13,786,135	1.47
加拿大			淨資產總額 (美金)	936,624,325	100.00
2,037,496 MAG Silver	23,493,038	2.51			
開曼群島					
1,553,252 Pagueguo Digital*	14,134,593	1.51			

* 本證券全部或部分代表借貸證券。

貝萊德拉丁美洲基金 (Latin American Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	5,713,441	USD	3,719,350	BNY Mellon	15/9/2023	(16,954)
USD	361,198	AUD	557,746	BNY Mellon	15/9/2023	(229)
未實現淨減值						(17,183)
瑞士法郎避險股份類別						
CHF	439,612	USD	503,287	BNY Mellon	15/9/2023	(4,944)
USD	54,496	CHF	47,800	BNY Mellon	15/9/2023	312
未實現淨減值						(4,632)
歐元避險股份類別						
EUR	1,272,114	USD	1,395,343	BNY Mellon	15/9/2023	(14,428)
USD	269,840	EUR	247,249	BNY Mellon	15/9/2023	1,446
未實現淨減值						(12,982)
英鎊避險股份類別						
GBP	2,388,647	USD	3,039,014	BNY Mellon	15/9/2023	(10,892)
USD	869,176	GBP	684,564	BNY Mellon	15/9/2023	1,343
未實現淨減值						(9,549)
港幣避險股份類別						
HKD	1,850,876	USD	237,103	BNY Mellon	15/9/2023	(985)
USD	20,803	HKD	162,682	BNY Mellon	15/9/2023	50
未實現淨減值						(935)
波蘭幣避險股份類別						
PLN	29,998,318	USD	7,377,918	BNY Mellon	15/9/2023	(99,641)
USD	967,544	PLN	3,965,126	BNY Mellon	15/9/2023	5,509
未實現淨減值						(94,132)
新加坡幣避險股份類別						
SGD	6,475,339	USD	4,804,686	BNY Mellon	15/9/2023	(11,820)
USD	714,231	SGD	964,760	BNY Mellon	15/9/2023	143
未實現淨減值						(11,677)
未實現淨減值總額 (美金曝險部位 - 美金 24,164,389)						(151,090)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
金融	31.85
基本材料	17.06
非週期性消費品	16.73
週期性消費品	11.26
能源	9.16
工業	7.92
通訊	2.28
科技	2.27
其他淨資產	1.47
	100.00

貝萊德營養科學基金 (Nutrition Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			瑞士		
普通股 (股份) 及認股權證			3,741 Barry Callebaut*	6,561,084	2.43
百慕達			40,249 DSM-Firmenich*	3,722,257	1.38
94,385 Bunge*	10,825,016	4.00	802 Givaudan*	2,694,191	0.99
加拿大			90,987 Nestle	10,996,210	4.07
175,268 Growth International	7,508,945	2.78	58,209 SGS	5,285,681	1.95
393,003 Jamieson Wellness	7,582,009	2.80		29,259,423	10.82
343,521 Maple Leaf Foods*	7,544,037	2.79	英國		
94,075 Nutrien	6,047,141	2.24	375,840 Compass	9,584,705	3.55
909,501 SunOpta*	4,074,564	1.51	873,109 Tate & Lyle	7,869,324	2.91
	32,756,696	12.12		17,454,029	6.46
開曼群島			美國		
2,532,000 China Mengniu Dairy	8,522,886	3.15	50,033 AGCO	6,557,325	2.42
中國			106,465 Archer-Daniels-Midland	8,552,333	3.16
1,537,640 Pony Testing International	4,565,143	1.69	30,634 Avery Dennison*	5,789,826	2.14
法國			69,011 CF Industries	5,306,256	1.97
7,705 Robertet	7,130,656	2.64	67,571 Crown	6,280,049	2.32
德國			43,195 Darling Ingredients*	2,721,285	1.01
93,455 HelloFresh*	2,997,194	1.11	20,936 Deere	8,667,713	3.21
57,795 Symrise	6,061,008	2.24	95,932 FMC	8,411,317	3.11
	9,058,202	3.35	410,142 Graphic Packaging*	9,187,181	3.40
冰島			250,154 Grocery Outlet	7,727,257	2.86
1,389,318 Marel	5,004,349	1.85	77,077 John Bean Technologies*	8,478,470	3.14
愛爾蘭			19,227 Union Pacific	4,278,200	1.58
97,910 Kerry	9,167,389	3.39	55,853 Zoetis*	10,780,188	3.99
193,434 Smurfit Kappa	8,191,042	3.03		92,737,400	34.31
	17,358,431	6.42	合計 普通股 (股份) 及認股權證	260,384,973	96.33
曼島			允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	260,384,973	96.33
40,452,126 Agronomics	4,933,053	1.83	其他可轉讓證券		
5,687,215 Agronomics (Wts 8/12/2023)	78	0.00	普通股 (股份) 及認股權證		
	4,933,131	1.83	開曼群島		
日本			720,000 China Forestry**	1	0.00
237,100 FP	4,542,302	1.68	曼島		
荷蘭			4,747,573 Agronomics (Wts 1/6/2024)**	-	0.00
261,944 Koninklijke Ahold Delhaize*	8,621,052	3.19	合計 普通股 (股份) 及認股權證	1	0.00
挪威			其他可轉讓證券總額	1	0.00
5,184,570 Hofseth BioCare	1,494,677	0.55	普通股 / 優先股 (股份) 總額	260,384,974	96.33
125,603 Salmar*	6,121,580	2.27	其他淨資產	9,931,529	3.67
	7,616,257	2.82	淨資產總額 (美金)	270,316,503	100.00

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平價調整。

貝萊德營養科學基金 (Nutrition Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
歐元避險股份類別						
EUR	7,617,475	USD	8,356,620	BNY Mellon	15/9/2023	(87,628)
USD	408,531	EUR	373,860	BNY Mellon	15/9/2023	2,695
未實現淨減值						(84,933)
英鎊避險股份類別						
GBP	1,364,249	USD	1,735,723	BNY Mellon	15/9/2023	(6,246)
USD	84,771	GBP	66,630	BNY Mellon	15/9/2023	303
未實現淨減值						(5,943)
日圓避險股份類別						
JPY	562,244	USD	3,946	BNY Mellon	15/9/2023	(92)
USD	184	JPY	26,595	BNY Mellon	15/9/2023	2
未實現淨減值						(90)
波蘭幣避險股份類別						
PLN	6,546,775	USD	1,611,556	BNY Mellon	15/9/2023	(23,160)
USD	100,812	PLN	412,734	BNY Mellon	15/9/2023	673
未實現淨減值						(22,487)
新加坡幣避險股份類別						
USD	2,307	SGD	3,123	BNY Mellon	5/9/2023	(4)
SGD	12,477,105	USD	9,268,985	BNY Mellon	15/9/2023	(33,778)
USD	532,176	SGD	720,124	BNY Mellon	15/9/2023	(836)
未實現淨減值						(34,618)
未實現淨減值總額 (美金曝險部位 - 美金 21,943,318)						(148,071)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
食品生產商	29.68
化學品	14.57
多樣化機械	10.26
農業	8.17
包裝與容器	7.40
藥物	7.34
商業服務	3.64
餐飲服務	3.55
其他製造業	3.14
林業產品與紙張	3.03
家居用品	2.14
投資公司	1.83
運輸	1.58
其他淨資產	3.67
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			韓國		
基金			438,632 LG Chem	193,472,634	2.79
			437,099 Samsung SDI	203,048,068	2.92
				396,520,702	5.71
			西班牙		
			6,700,575 EDP Renovaveis*	123,440,471	1.78
總基金數	111,275,888	1.61	瑞典		
普通股 (股份)			7,857,797 Atlas Copco*	104,873,949	1.51
			瑞士		
			368,988 Sika*	104,863,038	1.51
			660,213 TE Connectivity	87,748,910	1.27
				192,611,948	2.78
			英國		
			9,408,069 ITM Power*	10,552,247	0.15
			663,737 Spirax-Sarco Engineering	85,526,908	1.24
				96,079,155	1.39
			美國		
			350,135 Albemarle*	69,624,345	1.00
			1,161,801 Analog Devices	211,598,816	3.05
			457,003 ANSYS*	145,098,452	2.09
			626,712 Autodesk	139,355,680	2.01
			609,421 Cadence Design Systems	147,150,795	2.12
			1,737,026 Darling Ingredients*	109,432,638	1.58
			756,641 First Solar	142,694,926	2.06
			2,272,395 Ingersoll Rand*	158,840,410	2.29
			6,448,350 NextEra Energy*	435,457,076	6.28
			637,048 ON Semiconductor*	63,195,162	0.91
			517,871 Quanta Services	109,685,078	1.58
			255,629 Rogers*	36,823,357	0.53
			5,090,036 Sunnova Energy International*	71,515,006	1.03
			3,056,994 Sunrun*	48,208,795	0.69
			632,610 Texas Instruments	107,170,460	1.54
			700,608 Union Pacific	155,892,286	2.25
				2,151,743,282	31.01
			普通股 (股份) 總額	6,756,200,849	97.35
			允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	6,867,476,737	98.96
			其他可轉讓證券		
			普通股 (股份)		
			美國		
			3,281,600 Enchi**	-	0.00
			普通股 (股份) 總額	-	0.00
			債券		
			美國		
			USD 708,487 Enchi 0% 5/8/2020**,**	-	0.00
			總債券	-	0.00
			其他可轉讓證券總額	-	0.00
			普通股 / 優先股 (股份) 總額	6,867,476,737	98.96
			其他淨資產	72,381,173	1.04
			淨資產總額 (美金)	6,939,857,910	100.00

† 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	6,990,090	USD	4,537,983	BNY Mellon	15/9/2023	(8,306)
USD	369,271	AUD	573,587	BNY Mellon	15/9/2023	(2,419)
未實現淨減值						(10,725)
加拿大幣避險股份類別						
CAD	1,967,483	USD	1,462,768	BNY Mellon	15/9/2023	(8,202)
USD	92,507	CAD	124,906	BNY Mellon	15/9/2023	162
未實現淨減值						(8,040)
離岸人民幣避險股份類別						
CNY	162,043,543	USD	22,451,309	BNY Mellon	15/9/2023	(165,589)
USD	2,453,543	CNY	17,846,476	BNY Mellon	15/9/2023	(859)
未實現淨減值						(166,448)
歐元避險股份類別						
EUR	164,141,463	USD	180,011,713	BNY Mellon	15/9/2023	(1,831,370)
USD	12,671,443	EUR	11,616,821	BNY Mellon	15/9/2023	61,079
未實現淨減值						(1,770,291)
英鎊避險股份類別						
GBP	2,832,990	USD	3,604,039	BNY Mellon	15/9/2023	(12,618)
USD	227,206	GBP	178,879	BNY Mellon	15/9/2023	438
未實現淨減值						(12,180)
港幣避險股份類別						
HKD	91,198,691	USD	11,684,024	BNY Mellon	15/9/2023	(49,685)
USD	831,896	HKD	6,507,838	BNY Mellon	15/9/2023	1,684
未實現淨減值						(48,001)
紐元避險股份類別						
NZD	320,428	USD	193,504	BNY Mellon	15/9/2023	(2,925)
USD	12,239	NZD	20,549	BNY Mellon	15/9/2023	18
未實現淨減值						(2,907)
新加坡幣避險股份類別						
USD	1,121	SGD	1,518	BNY Mellon	5/9/2023	(2)
SGD	104,025,207	USD	77,271,168	BNY Mellon	15/9/2023	(274,581)
USD	5,628,200	SGD	7,620,843	BNY Mellon	15/9/2023	(12,523)
未實現淨減值						(287,106)
未實現淨減值總額 (美金曝險部位 - 美金 320,887,124)						(2,305,698)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
公共事業	24.39
科技	23.19
工業	22.01
基本材料	11.63
能源	8.11
非週期性消費品	3.16
通訊	2.92
週期性消費品	1.94
投資基金	1.61
其他淨資產	1.04
	100.00

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund)⁽⁴⁾

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			BRL 18,237,000 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	3,674,271	0.40
債券			BRL 15,216,000 Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	3,109,790	0.33
澳洲				6,982,691	0.75
EUR 200,000 AusNet Services 1.5% 26/2/2027	199,137	0.02	加拿大		
AUD 580,000 Australia Government Bond 1.75% 21/6/2051	217,071	0.02	CAD 872,000 Canadian Government Bond 1.75% 1/12/2053	443,579	0.05
AUD 1,220,000 Australia Government Bond 3% 21/3/2047	627,633	0.07	CAD 3,500,000 Canadian Government Bond 2% 1/6/2028	2,385,046	0.26
	1,043,841	0.11	CAD 960,000 Canadian Government Bond 2% 1/12/2051	526,382	0.06
奧地利			CAD 9,570,000 Canadian Government Bond 2.25% 1/12/2029	6,512,179	0.70
EUR 600,000 Erste Bank 0.25% 26/6/2024	631,887	0.07	CAD 420,000 Canadian Government Bond 2.75% 1/12/2048	273,736	0.03
EUR 300,000 Republic of Austria Government Bond 0% 20/10/2040	187,820	0.02	CAD 480,000 Canadian Government Bond 2.75% 1/12/2064	302,248	0.03
EUR 1,460,000 Republic of Austria Government Bond 0.75% 20/10/2026	1,484,422	0.16	CAD 4,220,000 Canadian Government Bond 3.5% 1/8/2025	3,054,759	0.33
EUR 690,000 Republic of Austria Government Bond 1.5% 2/11/2086*	423,292	0.04	CAD 833,000 Canadian Government Bond 3.5% 1/12/2045	615,340	0.07
EUR 350,000 Republic of Austria Government Bond 1.85% 23/5/2049	287,475	0.03	CAD 510,000 Canadian Government Bond 4% 1/6/2041	398,976	0.04
EUR 990,000 Republic of Austria Government Bond 2.1% 20/9/2117	731,943	0.08	GBP 3,500,000 CPPIB Capital 1.125% 14/12/2029	3,528,767	0.38
EUR 1,426,000 Republic of Austria Government Bond 2.9% 23/5/2029	1,544,811	0.17	CAD 4,000 Province of New Brunswick Canada 3.05% 14/8/2050	2,293	0.00
USD 280,000 Suzano Austria 2.5% 15/9/2028	238,308	0.03	CAD 3,345,000 Province of Ontario Canada 2.4% 2/6/2026	2,332,776	0.25
USD 900,000 Suzano Austria 5% 15/1/2030*	836,001	0.09	CAD 900,000 Province of Quebec Canada 3.9% 22/11/2032	646,749	0.07
	6,365,959	0.69	CAD 4,598,000 Province of Saskatchewan Canada 2.95% 2/6/2058	2,523,951	0.27
比利時			GBP 100,000 Toronto-Dominion Bank/The 2.875% 5/4/2027	113,808	0.01
GBP 100,000 Anheuser-Busch InBev 4% 24/9/2025	122,971	0.01		23,660,589	2.55
EUR 100,000 KBC 1.125% 25/1/2024	107,328	0.01	開曼群島		
GBP 100,000 KBC 1.25% 21/9/2027	109,186	0.02	USD 350,000 ACAS CLO 2015-1 7.172% 18/10/2028	344,405	0.04
EUR 2,690,000 Kingdom of Belgium Government Bond 0.1% 22/6/2030	2,417,834	0.26	USD 2,500,000 AGL CLO 3 6.87% 15/1/2033	2,489,263	0.27
EUR 450,000 Kingdom of Belgium Government Bond 1.4% 22/6/2053	298,330	0.03	USD 500,000 AGL CLO 3 7.27% 15/1/2033	495,524	0.05
EUR 326,000 Kingdom of Belgium Government Bond 2.15% 22/6/2066	252,271	0.03	USD 1,413,000 AGL CLO 3 8.87% 15/1/2033	1,397,188	0.15
EUR 1,581,000 Kingdom of Belgium Government Bond 2.75% 22/4/2039	1,580,562	0.17	USD 500,000 AGL Core CLO 2 6.978% 20/4/2032	499,375	0.05
EUR 320,000 Kingdom of Belgium Government Bond 3.45% 22/6/2043	344,694	0.04	USD 585,000 AGL Core CLO 2 7.488% 20/4/2032	584,997	0.06
	5,233,176	0.57	USD 500,000 AGL Core CLO 4 6.658% 20/4/2033	496,725	0.05
百慕達			USD 613,098 ANCHORAGE CAPITAL CLO 1-R 6.553% 13/4/2031	609,920	0.07
USD 145,430 Digicel 8% 1/4/2025***	34,176	0.00	USD 400,000 Apidos CLO XX 7.12% 16/7/2031	396,822	0.04
USD 1,083,000 OHA Credit Funding 12 8.048% 20/7/2036	1,083,259	0.12	USD 600,000 Apidos CLO XXX 6.712% 18/10/2031	598,253	0.07
USD 300,000 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	263,965	0.03	USD 2,267,000 Apidos CLO XXXII 6.908% 20/1/2033	2,265,980	0.25
USD 300,000 Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	263,966	0.03	USD 250,000 Apidos CLO XXXII 7.988% 20/1/2033	250,594	0.03
	1,645,366	0.18	USD 750,000 Apidos CLO XXXIX 6.634% 21/4/2035	743,308	0.08
巴西			USD 2,500,000 Baidu 2.375% 23/8/2031*	1,987,562	0.22
USD 200,000 Banco do Brasil 6.25% 18/4/2030	198,630	0.02	USD 500,000 Ballyrock CLO 2020-2 6.598% 20/10/2031	497,322	0.05
			USD 710,000 CIFC Funding 2014-III 6.807% 22/10/2031	708,757	0.08

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⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
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至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 950,000	CIFC Funding 2017-IV 7.157% 24/10/2030	943,162	0.10	USD 1,000,000	Voya CLO 2018-2 6.82% 15/7/2031	975,052	0.11
USD 340,000	Country Garden 3.3% 12/1/2031	27,200	0.00			37,951,630	4.10
USD 1,000,000	Eaton Vance CLO 2015-1 6.838% 20/1/2030	978,882	0.11		智利		
USD 250,000	Eaton Vance CLO 2015-1 7.038% 20/1/2030	247,162	0.03	USD 200,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	177,506	0.02
USD 200,000	Fantasia 10.875% 9/1/2023***	10,000	0.00	USD 200,000	Chile Government International Bond 2.45% 31/1/2031*	170,447	0.02
USD 200,000	Fantasia 11.875% 1/6/2023***	10,000	0.00	USD 500,000	Chile Government International Bond 3.1% 7/5/2041*	363,738	0.04
USD 300,000	Fibria Overseas Finance 5.5% 17/1/2027	299,965	0.03	USD 200,000	Chile Government International Bond 3.125% 21/1/2026	191,439	0.02
USD 200,000	Gaci First Investment 5% 13/10/2027*	197,796	0.02	USD 1,176,000	Chile Government International Bond 3.5% 25/1/2050*	852,006	0.09
USD 200,000	Gaci First Investment 5.25% 13/10/2032*	200,228	0.02	USD 500,000	Inversiones CMPC 4.375% 4/4/2027	475,443	0.05
USD 1,250,000	Galaxy XXII CLO 6.77% 16/4/2034	1,233,242	0.13	USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	160,104	0.02
USD 320,000	Goldentree Loan Management US CLO 5 7.138% 20/10/2032	319,131	0.03			2,390,683	0.26
USD 1,000,000	KKR CLO 17 6.65% 15/4/2034	991,517	0.11		中國		
USD 400,000	KSA Sukuk 3.628% 20/4/2027*	382,378	0.04	CNY 88,200,000	China Government Bond 1.99% 9/4/2025	12,068,168	1.30
USD 735,806	Madison Park Funding XXVI 6.831% 29/7/2030	733,896	0.08	CNY 61,000,000	China Government Bond 2.37% 20/1/2027	8,381,320	0.91
USD 400,000	MAF Sukuk 4.5% 3/11/2025	392,148	0.05	CNY 50,000,000	China Government Bond 2.5% 25/7/2027	6,893,721	0.74
USD 3,000,000	Neuberger Berman Loan Advisers CLO 35 6.922% 19/1/2033	2,996,832	0.32	CNY 25,000,000	China Government Bond 2.62% 25/9/2029	3,447,359	0.37
USD 500,000	OCP CLO 2020-18 6.678% 20/7/2032	495,293	0.05	CNY 67,400,000	China Government Bond 2.68% 21/5/2030	9,320,250	1.01
USD 750,000	Octagon Investment Partners 18-R 6.53% 16/4/2031	746,506	0.08	CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,390,040	0.15
USD 600,000	OZLM VI 7.32% 17/4/2031	595,205	0.06	CNY 40,000,000	China Government Bond 2.75% 17/2/2032	5,532,248	0.60
USD 750,000	Palmer Square CLO 2018-2 6.67% 16/7/2031	748,566	0.08	CNY 60,000,000	China Government Bond 2.79% 15/12/2029	8,340,163	0.90
USD 320,000	Palmer Square CLO 2020-3 7.226% 15/11/2031	317,412	0.03	CNY 27,700,000	China Government Bond 2.8% 24/3/2029	3,861,236	0.42
USD 800,000	Peace Park CLO 6.718% 20/10/2034	796,866	0.09	CNY 21,800,000	China Government Bond 2.8% 15/11/2032	3,028,871	0.33
USD 250,000	Pikes Peak CLO 4 6.77% 15/7/2034	248,407	0.03	CNY 26,000,000	China Government Bond 2.85% 4/6/2027	3,631,440	0.39
USD 300,000	Regatta IX Funding 8.02% 17/4/2030	301,810	0.03	CNY 10,000,000	China Government Bond 2.89% 18/11/2031	1,400,531	0.15
USD 250,000	Regatta XVI Funding 9.47% 15/1/2033	249,500	0.03	CNY 35,500,000	China Government Bond 2.94% 17/10/2024	4,923,458	0.53
USD 585,000	Regatta XXI Funding 7.288% 20/10/2034	580,601	0.06	CNY 28,350,000	China Government Bond 3.39% 16/3/2050	4,214,655	0.46
USD 483,828	Rockford Tower CLO 2018-1 6.741% 20/5/2031	482,256	0.05	CNY 1,900,000	China Government Bond 3.4% 15/7/2072	288,668	0.03
USD 685,000	RR 5 7.22% 15/10/2031	678,993	0.07	CNY 1,400,000	China Government Bond 3.72% 12/4/2051	220,883	0.02
USD 200,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033	195,352	0.02	CNY 2,950,000	China Government Bond 3.73% 25/5/2070	480,322	0.05
USD 250,000	Symphony CLO XXIV 6.807% 23/1/2032	249,065	0.03	CNY 2,000,000	China Government Bond 3.74% 22/9/2035	304,363	0.03
USD 500,000	TIAA CLO IV 6.818% 20/1/2032	498,204	0.05	CNY 1,500,000	China Government Bond 3.81% 14/9/2050	239,486	0.03
USD 452,113	TICP CLO IX 6.728% 20/1/2031	450,997	0.05	CNY 8,800,000	China Government Bond 3.97% 23/7/2048	1,429,928	0.15
GBP 200,000	Trafford Centre Finance 6.128% 28/7/2035	181,274	0.02	CNY 3,000,000	China Government Bond 4% 24/6/2069	515,126	0.06
USD 1,750,000	Trinitas CLO XIV 7.613% 25/1/2034	1,729,891	0.19	CNY 4,800,000	China Government Bond 4.03% 21/6/2040	771,803	0.08
USD 2,000,000	Trinitas CLO XIV 8.613% 25/1/2034	1,995,891	0.22	CNY 2,300,000	China Government Bond 4.05% 24/7/2047	376,671	0.04
USD 835,000	Voya CLO 2014-4 7.173% 14/7/2031	826,189	0.09				
USD 279,675	Voya CLO 2018-1 6.532% 19/4/2031	278,766	0.03				

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
CNY 6,000,000	China Government Bond 4.08% 22/10/2048	988,699	0.11	EUR 650,000	Caisse de Refinancement de l'Habitat 3.6% 8/3/2024	704,393	0.08
CNY 3,000,000	China Government Bond 4.5% 23/6/2041	512,296	0.06	EUR 300,000	Caisse Francaise de Financement Local 1% 25/4/2028	292,489	0.03
USD 200,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	179,370	0.02	EUR 400,000	Caisse Francaise de Financement Local 1.125% 19/1/2033	355,642	0.04
		82,741,075	8.94	EUR 500,000	Cie de Financement Foncier 0.325% 12/9/2023	542,055	0.06
	哥倫比亞			EUR 1,400,000	Cie de Financement Foncier 0.875% 11/9/2028	1,346,510	0.15
USD 800,000	Colombia Government International Bond 3.875% 25/4/2027	738,288	0.08	EUR 200,000	Cie de Financement Foncier 1.25% 15/11/2032	181,567	0.02
COP 6,216,900,000	Colombian TES 6.25% 26/11/2025	1,416,580	0.15	EUR 200,000	Credit Agricole 3.875% 20/4/2031	215,034	0.02
COP 1,074,000,000	Colombian TES 7.25% 26/10/2050	179,698	0.02	EUR 400,000	Credit Agricole Home Loan SFH 0.375% 30/9/2024	418,643	0.05
USD 100,000	Ecopetrol 5.375% 26/6/2026	96,786	0.01	EUR 3,400,000	Credit Agricole Home Loan SFH 0.875% 11/8/2028	3,274,966	0.35
USD 100,000	Ecopetrol 5.875% 28/5/2045*	69,940	0.01	EUR 600,000	Credit Mutuel Home Loan SFH 4.125% 19/1/2024	651,556	0.07
		2,501,292	0.27	EUR 100,000	Crown European 3.375% 15/5/2025	106,560	0.01
	克羅埃西亞			EUR 400,000	Electricite de France 4.25% 25/1/2032	431,253	0.05
EUR 630,000	Croatia Government International Bond 1.125% 4/3/2033	537,896	0.06	EUR 300,000	Electricite de France 4.625% 25/1/2043*	312,921	0.03
	捷克共和國			GBP 200,000	Electricite de France 6% 29/1/2026	235,403	0.02
CZK 9,800,000	Czech Republic Government Bond 1.75% 23/6/2032	361,781	0.04	EUR 200,000	Forvia 3.75% 15/6/2028	198,715	0.02
CZK 52,960,000	Czech Republic Government Bond 2.75% 23/7/2029	2,185,835	0.23	EUR 25,000	French Republic Government Bond OAT 0% 25/3/2025*	25,819	0.00
CZK 54,880,000	Czech Republic Government Bond 5% 30/9/2030	2,571,855	0.28	EUR 2,449,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,696,780	0.18
		5,119,471	0.55	EUR 2,720,000	French Republic Government Bond OAT 0.5% 25/6/2044	1,711,961	0.19
	丹麥			EUR 390,000	French Republic Government Bond OAT 0.5% 25/5/2072*	151,205	0.02
EUR 2,219,000	Danske Bank 4.125% 10/1/2031	2,410,503	0.26	EUR 3,220,000	French Republic Government Bond OAT 0.75% 25/2/2028	3,189,989	0.34
DKK 4,800,000	Denmark Government Bond 0.5% 15/11/2027	639,239	0.07	EUR 2,000,000	French Republic Government Bond OAT 1.5% 25/5/2050	1,445,906	0.16
DKK 4,300,000	Denmark Government Bond 4.5% 15/11/2039	760,267	0.08	EUR 240,000	French Republic Government Bond OAT 2% 25/5/2048	199,183	0.02
		3,810,009	0.41	EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	10,607	0.00
	芬蘭			EUR 519,000	French Republic Government Bond OAT 4% 25/4/2060	624,074	0.07
EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028	90,956	0.01	EUR 100,000	Goldstory 5.375% 1/3/2026*	104,889	0.01
EUR 630,000	Finland Government Bond 0.125% 15/9/2031	545,603	0.06	EUR 100,000	iliad 5.625% 15/2/2030	105,674	0.01
EUR 150,000	Finland Government Bond 0.125% 15/4/2052*	72,696	0.01	EUR 100,000	Loxam 3.75% 15/7/2026	102,225	0.01
EUR 80,000	Finland Government Bond 1.375% 15/4/2047	61,073	0.00	EUR 100,000	Orange 2.375% 15/1/2025	103,683	0.01
EUR 170,000	Finland Government Bond 2.625% 4/7/2042	169,582	0.02	EUR 200,000	Picard Groupe 3.875% 1/7/2026	200,424	0.02
		939,910	0.10	EUR 200,000	RCl Banque 2.625% 18/2/2030	204,241	0.03
	法國			EUR 400,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	430,241	0.05
EUR 100,000	Accor 4.375% 31/1/2024	107,336	0.01	EUR 2,100,000	Societe Du Grand Paris EPIC 1.125% 25/5/2034*	1,801,872	0.19
EUR 100,000	Air France-KLM 7.25% 31/5/2026*	111,354	0.01	EUR 100,000	Societe Generale 1% 24/11/2030	97,960	0.01
EUR 100,000	Altice France 2.125% 15/2/2025	100,629	0.01	GBP 100,000	Societe Generale 1.875% 3/10/2024	120,888	0.01
EUR 1,700,000	Banque Federative du Credit Mutuel 3.625% 14/9/2032*	1,780,563	0.19	GBP 100,000	TotalEnergies Capital International 1.66% 22/7/2026	114,588	0.01
EUR 1,100,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033*	1,155,512	0.13	EUR 100,000	Veolia Environnement 0.8% 15/1/2032	85,825	0.01
GBP 100,000	BNP Paribas 1.875% 14/12/2027	106,003	0.01	EUR 100,000	Veolia Environnement 1.625% 1/6/2026	95,638	0.01
GBP 100,000	BNP Paribas 3.375% 23/1/2026	118,832	0.01	EUR 580,000	WPP Finance 4.125% 30/5/2028	629,727	0.07
EUR 200,000	BPCE 0.625% 28/4/2025	205,398	0.02			26,616,712	2.87
EUR 400,000	BPCE SFH 0.75% 2/9/2025	409,979	0.05				

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至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	德國						
EUR 700,000	Bayer 0.625% 12/7/2031*	588,019	0.06	USD 200,000	MVM Energetika Zrt 7.5% 9/6/2028*	203,750	0.02
EUR 500,000	Bayer 1.375% 6/7/2032	433,004	0.05			584,928	0.06
EUR 1,170,000	Bayer 4% 26/8/2026*	1,283,622	0.14		印度		
EUR 100,000	Bayer 4.5% 25/3/2082	103,177	0.01	EUR 200,000	Power Finance 1.841% 21/9/2028	182,846	0.02
EUR 856,000	Bayer 4.625% 26/5/2033	941,394	0.11	USD 200,000	REC 3.875% 7/7/2027	186,089	0.02
EUR 18,887,000	Bundesobligation 0% 10/10/2025	19,314,066	2.09			368,935	0.04
EUR 44,980,000	Bundesobligation 1.3% 15/10/2027	46,552,281	5.03		印尼		
EUR 3,300,000	Bundesobligation 2.4% 19/10/2028*	3,561,218	0.38	USD 800,000	Indonesia Government International Bond 4.35% 8/1/2027*	781,880	0.09
EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	604,181	0.07	USD 400,000	Indonesia Government International Bond 5.125% 15/1/2045*	388,900	0.04
EUR 500,000	Commerzbank 0.875% 18/4/2028	488,133	0.05	IDR 7,535,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	492,026	0.05
EUR 200,000	Commerzbank 6.125% 9/10/2025	197,080	0.02	IDR 15,522,000,000	Indonesia Treasury Bond 7% 15/2/2033	1,064,526	0.12
EUR 700,000	Deutsche Bank 1.875% 23/2/2028	681,997	0.08	IDR 27,299,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	1,902,685	0.21
GBP 100,000	Deutsche Bank 2.625% 16/12/2024	120,067	0.01	IDR 19,728,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	1,397,022	0.15
EUR 500,000	Deutsche Bank 3.25% 24/5/2028	508,739	0.06	IDR 17,000,000,000	Indonesia Treasury Bond 8.125% 15/5/2024	1,130,171	0.12
GBP 100,000	Deutsche Bank 4% 24/6/2026	119,565	0.01	IDR 25,876,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	1,854,475	0.20
EUR 100,000	Deutsche Bank 4% 24/6/2032	97,395	0.01	IDR 36,575,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	2,729,148	0.30
EUR 800,000	Deutsche Bank 5% 5/9/2030	844,348	0.09	USD 350,000	Pertamina Persero 4.175% 21/1/2050*	267,267	0.03
EUR 1,100,000	Deutsche Bank 5.375% 11/1/2029*	1,202,498	0.13	USD 200,000	Pertamina Persero 5.625% 20/5/2043	186,894	0.02
EUR 300,000	Deutsche Pfandbriefbank 0.625% 30/8/2027	292,839	0.03	USD 500,000	Perusahaan Penerbit SBSN Indonesia III 4.55% 29/3/2026*	494,272	0.05
EUR 250,000	DZ HYP 0.875% 22/3/2028	244,486	0.03	USD 880,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032*	856,900	0.09
EUR 74,000	E.ON 0.875% 18/10/2034	59,898	0.01			13,546,166	1.47
EUR 200,000	FCT Autonoria DE 2023 4.792% 26/1/2043	216,640	0.02		國際		
EUR 100,000	Gruenthal 3.625% 15/11/2026*	103,099	0.01	EUR 660,000	Asian Development Bank 1.95% 22/7/2032	651,171	0.07
EUR 1,400,000	Heidelberg Materials 3.75% 31/5/2032*	1,437,365	0.16	EUR 550,000	European Investment Bank 0.25% 15/6/2040	361,099	0.04
EUR 100,000	HT Troplast 9.375% 15/7/2028	108,886	0.01	EUR 2,622,000	European Investment Bank 2.75% 28/7/2028	2,815,269	0.30
EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028*	2,339,957	0.25	EUR 2,500,000	European Union 0.4% 4/2/2037	1,886,245	0.20
EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	1,941,230	0.21	EUR 1,370,000	European Union 1% 6/7/2032	1,253,350	0.14
EUR 400,000	Landesbank Baden- Wuerttemberg 0.25% 10/1/2025	414,380	0.05	EUR 1,580,000	European Union 1.25% 4/2/2043	1,203,601	0.13
EUR 300,000	Merck 1.625% 25/6/2079	312,277	0.03	EUR 39,000	European Union 2.5% 4/10/2052	35,188	0.00
EUR 100,000	Renk/Frankfurt am Main 5.75% 15/7/2025	107,684	0.01	EUR 93,000	European Union 2.625% 4/2/2048	89,243	0.01
EUR 500,000	Robert Bosch 4.375% 2/6/2043	542,321	0.06	EUR 146,400	European Union 3% 4/3/2053	146,561	0.02
EUR 640,000	State of North Rhine-Westphalia Germany 1.65% 16/5/2047	504,790	0.05	EUR 1,820,000	European Union 3.25% 4/7/2034	1,980,151	0.21
EUR 124,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	129,756	0.01	USD 3,630,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	2,852,658	0.31
EUR 100,000	ZF Finance 5.75% 3/8/2026	109,253	0.01			13,274,536	1.43
		86,505,645	9.35		愛爾蘭		
	香港			EUR 200,000	AIB 5.25% 9/10/2024	204,078	0.02
USD 200,000	Hong Kong Government International Bond 4.625% 11/1/2033	203,773	0.02	EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	193,766	0.02
USD 200,000	Lenovo 6.536% 27/7/2032	201,383	0.02	EUR 500,000	Ares European CLO VII 5.163% 15/10/2030	531,867	0.06
USD 200,000	Xiaomi Best Time International 4.1% 14/7/2051	119,639	0.01				
		524,795	0.05				
	匈牙利						
HUF 168,640,000	Hungary Government Bond 3% 21/8/2030	381,178	0.04				

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至 2023 年 8 月 31 日止之投資組合

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EUR 255,000	Avoca CLO XXII 4.963% 15/4/2035	265,680	0.03	EUR 115,000	Banco BPM 3.25% 14/1/2031	116,035	0.01
EUR 350,000	CRH SMW Finance 4.25% 11/7/2035	375,804	0.04	EUR 150,000	Banco BPM 6% 14/6/2028	163,802	0.02
EUR 318,000	CVC Cordatus Loan Fund IV 5.116% 22/2/2034	330,479	0.04	EUR 100,000	Castor 8.776% 15/2/2029	102,617	0.01
EUR 250,000	CVC Cordatus Loan Fund V 5.146% 21/7/2030	266,719	0.03	EUR 100,000	Cedacri Mergesco 9.281% 15/5/2028	106,874	0.01
EUR 150,000	Henley CLO IV 5.071% 25/4/2034	157,282	0.02	EUR 100,000	doValue 3.375% 31/7/2026	92,949	0.01
EUR 172,000	Invesco Euro CLO III 5.413% 15/7/2032	180,101	0.02	EUR 100,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	108,465	0.01
EUR 250,000	Invesco Euro CLO IV 5.363% 15/4/2033	262,982	0.03	EUR 1,230,000	Eni 1% 11/10/2034	977,375	0.10
EUR 500,000	Invesco Euro CLO V 7.463% 15/1/2034	500,558	0.05	EUR 1,169,000	Eni 4.25% 19/5/2033	1,260,945	0.14
EUR 990,000	Ireland Government Bond 1.7% 15/5/2037	893,648	0.10	EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	95,688	0.01
EUR 551,000	Ireland Government Bond 3% 18/10/2043	575,058	0.06	EUR 260,000	Intesa Sanpaolo 0.75% 4/12/2024	270,783	0.03
GBP 400,000	Last Mile Logistics CMBS 2023- 1 UK 7.486% 17/8/2033	507,123	0.06	GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	106,425	0.01
EUR 499,897	Last Mile PE 2021 4.687% 17/8/2031	523,723	0.06	EUR 850,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	848,106	0.09
EUR 151,968	Last Mile PE 2021 4.987% 17/8/2031	154,944	0.02	EUR 2,256,000	Italy Buoni Poliennali Del Tesoro 1.45% 1/3/2036*	1,791,567	0.19
EUR 136,971	Last Mile PE 2021 5.387% 17/8/2031	136,949	0.02	EUR 2,526,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	1,651,835	0.18
EUR 500,000	Linde 1.375% 31/3/2031	468,110	0.05	EUR 866,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	650,945	0.07
EUR 1,100,000	Linde 3.375% 12/6/2029	1,187,580	0.13	EUR 10,000,000	Italy Buoni Poliennali Del Tesoro 2.5% 15/11/2025	10,625,276	1.15
EUR 200,000	LT Autorahoitus III 6.373% 17/12/2032	221,101	0.02	EUR 3,000,000	Italy Buoni Poliennali Del Tesoro 2.5% 1/12/2032*	2,891,850	0.31
EUR 252,616	Lt Autorahoitus IV 4.313% 18/7/2033	274,576	0.03	EUR 5,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047*	4,093	0.00
EUR 250,000	Northwoods Capital 19 Euro 6.326% 25/11/2033	262,718	0.03	EUR 1,970,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,814,529	0.20
EUR 269,055	Pearl Finance 2020 5.687% 17/11/2032	285,918	0.03	EUR 5,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048*	4,638	0.00
EUR 212,412	Pearl Finance 2020 6.287% 17/11/2032	224,406	0.02	EUR 270,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	266,402	0.03
EUR 96,500	River Green Finance 2020 4.748% 22/1/2032	99,299	0.01	EUR 3,010,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	3,291,500	0.36
EUR 527,000	Rockford Tower Europe CLO 2019-1 5.305% 20/1/2033	554,198	0.06	EUR 219,504	Koromo Italy 4.432% 26/2/2035	238,608	0.02
EUR 999,000	RRE 5 Loan Management 5.413% 15/1/2037	1,057,016	0.11	EUR 216,000	Telecom Italia 1.625% 18/1/2029*	184,706	0.02
EUR 250,000	Sound Point Euro CLO III Funding 5.963% 15/4/2033	262,398	0.03	EUR 200,000	Telecom Italia 2.75% 15/4/2025	208,879	0.03
GBP 555,632	Taurus 2019-2 UK 7.138% 17/11/2029	684,005	0.07	EUR 100,000	Telecom Italia 6.875% 15/2/2028	109,714	0.01
GBP 408,413	Taurus 2019-2 UK 7.438% 17/11/2029	495,599	0.05	EUR 150,000	UniCredit 4.45% 16/2/2029	159,880	0.02
GBP 110,191	Taurus 2021-1 UK 6.519% 17/5/2031	131,951	0.01	USD 200,000	UniCredit 7.296% 2/4/2034	191,359	0.02
GBP 99,271	Taurus 2021-1 UK 6.869% 17/5/2031	116,528	0.01			28,591,449	3.09
GBP 145,928	Taurus 2021-1 UK 7.819% 17/5/2031	177,471	0.02	日本			
EUR 158,000	Voya Euro CLO III 5.313% 15/4/2033	166,782	0.02	EUR 230,000	Asahi 0.155% 23/10/2024	238,810	0.03
EUR 1,186,000	Voya Euro CLO IV 5.413% 15/10/2034	1,255,688	0.13	JPY 100,000,000	Japan Expressway and Debt Repayment Agency 0.306% 31/3/2050	493,998	0.05
		13,986,105	1.51	JPY 607,200,000	Japan Government Forty Year Bond 0.5% 20/3/2059	2,884,632	0.31
義大利				JPY 57,900,000	Japan Government Forty Year Bond 0.7% 20/3/2061	290,041	0.03
EUR 149,000	Azzurra Aeroporti 2.125% 30/5/2024	157,534	0.02	JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	2,994,662	0.32
EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	98,070	0.01	JPY 121,200,000	Japan Government Forty Year Bond 0.9% 20/3/2057	675,056	0.07
				JPY 191,800,000	Japan Government Forty Year Bond 1% 20/3/2062	1,053,854	0.11
				JPY 2,322,200,000	Japan Government Ten Year Bond 0.1% 20/12/2030	15,519,522	1.68
				JPY 525,000,000	Japan Government Ten Year Bond 0.1% 20/9/2031	3,482,950	0.38
				JPY 143,050,000	Japan Government Ten Year Bond 0.5% 20/3/2033	968,846	0.11
				JPY 125,600,000	Japan Government Thirty Year Bond 0.6% 20/9/2050	676,279	0.07

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JPY 110,150,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	625,132	0.07	EUR 39,997	Germany Compartment Consumer 2020-1 5.371% 14/11/2034	43,368	0.01
JPY 753,500,000	Japan Government Thirty Year Bond 0.7% 20/9/2051	4,135,113	0.45	EUR 39,998	Germany Compartment Consumer 2020-1 6.121% 14/11/2034	43,189	0.00
JPY 230,200,000	Japan Government Thirty Year Bond 1.3% 20/6/2052	1,469,024	0.16	USD 174,000	Medtronic Global 4.5% 30/3/2033	168,389	0.02
JPY 193,650,000	Japan Government Thirty Year Bond 1.4% 20/3/2053	1,265,075	0.14	USD 200,000	Rumo Luxembourg 5.25% 10/1/2028	188,142	0.02
JPY 151,850,000	Japan Government Twenty Year Bond 0.3% 20/9/2039	911,708	0.10	EUR 100,000	SES 2.875% 27/5/2026	94,624	0.01
JPY 603,650,000	Japan Government Twenty Year Bond 0.4% 20/6/2040	3,635,613	0.39	EUR 100,000	Stena International 7.25% 15/2/2028	112,241	0.01
JPY 122,000,000	Japan Government Twenty Year Bond 0.6% 20/6/2037	795,753	0.09	EUR 400,000	Traton Finance Luxembourg 0% 14/6/2024*	419,540	0.05
JPY 3,500,000	Japan Government Twenty Year Bond 0.6% 20/12/2037	22,666	0.00			4,390,601	0.48
JPY 33,200,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	220,015	0.02		馬來西亞		
JPY 14,100,000	Japanese Government CPI Linked Bond 0.1% 10/9/2023	107,008	0.01	MYR 4,420,000	Malaysia Government Bond 4.893% 8/6/2038	1,042,724	0.11
USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032*	158,426	0.02	MYR 5,600,000	Malaysia Government Investment Issue 4.07% 30/9/2026	1,228,566	0.13
USD 200,000	Mitsubishi UFJ Financial 5.441% 22/2/2034	198,036	0.02	MYR 5,200,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,153,290	0.13
EUR 2,596,000	Nissan Motor 3.201% 17/9/2028*	2,572,649	0.28	MYR 500,000	Malaysia Government Investment Issue 4.662% 31/3/2038	115,750	0.01
EUR 200,000	SoftBank 2.125% 6/7/2024	209,888	0.02	USD 500,000	Malaysia Sukuk Global 3.179% 27/4/2026*	479,382	0.05
EUR 100,000	SoftBank 3.875% 6/7/2032	85,000	0.01			4,019,712	0.43
USD 381,000	Takeda Pharmaceutical 2.05% 31/3/2030	313,313	0.03				
		46,003,069	4.97				
	澤西島				墨西哥		
USD 500,000	AGL CLO 20 8.276% 20/7/2035	502,750	0.06	USD 200,000	America Movil 4.375% 16/7/2042	169,978	0.02
GBP 110,000	Galaxy Bidco 6.5% 31/7/2026	128,439	0.02	USD 730,000	America Movil 4.7% 21/7/2032	693,638	0.07
GBP 10,000	HSBC Bank Capital Funding Sterling 1 5.844% 5/11/2031	12,687	0.00	USD 950,000	GCC 3.614% 20/4/2032	795,972	0.09
		643,876	0.08	MXN 139,441,300	Mexican Bonos 7.75% 29/5/2031	7,585,641	0.82
	哈薩克			MXN 18,000,000	Mexican Bonos 7.75% 23/11/2034	960,172	0.10
USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	179,181	0.02	MXN 34,000,000	Mexican Bonos 8% 7/12/2023	2,014,077	0.22
USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	204,477	0.02	MXN 50,000,000	Mexican Bonos 8% 24/5/2035	2,715,830	0.29
USD 200,000	KazMunayGas National JSC 4.75% 19/4/2027	188,315	0.02	MXN 19,000,000	Mexican Bonos 8.5% 31/5/2029	1,090,518	0.12
		571,973	0.06	MXN 243,301,600	Mexico Cetes 0% 30/5/2024	1,338,236	0.14
	盧森堡			MXN 782,125,600	Mexico Cetes 0% 25/7/2024	4,238,259	0.46
EUR 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	89,096	0.01	EUR 190,000	Mexico Government International Bond 1.35% 18/9/2027	186,278	0.02
EUR 147,000	BL Consumer Credit 2021 5.292% 25/9/2038	157,924	0.02	EUR 260,000	Mexico Government International Bond 2.25% 12/8/2036	205,102	0.02
EUR 191,000	BL Consumer Credit 2021 6.492% 25/9/2038	203,935	0.02	USD 600,000	Mexico Government International Bond 4.6% 23/1/2046	485,955	0.05
GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	112,021	0.01	USD 650,000	Mexico Government International Bond 4.875% 19/5/2033*	616,710	0.07
EUR 100,000	Cullinan Holdco Scsp 8.413% 15/10/2026	101,591	0.01	USD 230,000	Mexico Government International Bond 6.338% 4/5/2053*	229,310	0.03
EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031	111,270	0.01			23,325,676	2.52
EUR 2,390,000	European Financial Stability Facility 1.75% 17/7/2053	1,804,229	0.20		荷蘭		
EUR 640,000	European Financial Stability Facility 2.375% 21/6/2032	656,974	0.07	EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	197,037	0.02
EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025	84,068	0.01	EUR 300,000	ABN AMRO Bank 0.875% 14/1/2026	306,259	0.04

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EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	169,484	0.02				
EUR 450,000	ABN AMRO Bank 2.5% 5/9/2023	488,201	0.05				
EUR 100,000	Ashland Services 2% 30/1/2028	93,699	0.01				
EUR 606,000	BP Capital Markets 4.323% 12/5/2035*	651,901	0.07				
USD 200,000	Braskem Netherlands Finance 4.5% 10/1/2028	180,921	0.02				
EUR 200,000	Cooperatieve Rabobank 1.5% 26/4/2038*	170,108	0.02				
GBP 100,000	Cooperatieve Rabobank 1.875% 12/7/2028*	109,081	0.01				
EUR 400,000	Digital Dutch Finco 0.625% 15/7/2025	400,829	0.05				
EUR 141,017	Domi 2023-1 4.901% 15/2/2055	154,103	0.02				
EUR 125,000	Dutch Property Finance 2020-2 5.064% 28/1/2058	135,240	0.01				
EUR 178,000	Dutch Property Finance 2021-1 4.814% 28/7/2058	191,753	0.02				
EUR 300,000	Enel Finance International 0% 17/6/2024	315,467	0.04				
EUR 500,000	ING Bank 0.875% 11/4/2028	488,013	0.05				
EUR 200,000	ING Groep 0.1% 3/9/2025	208,273	0.02				
GBP 100,000	ING Groep 3% 18/2/2026	117,826	0.01				
EUR 1,900,000	ING Groep 4.5% 23/5/2029	2,058,837	0.22				
EUR 100,000	Koninklijke KPN 2% 8/11/2024	103,536	0.01				
EUR 100,000	Naturgy Finance 3.375% 24/4/2024	106,596	0.01				
EUR 1,110,000	Netherlands Government Bond 0% 15/7/2030	1,001,065	0.11				
EUR 1,620,000	Netherlands Government Bond 0.25% 15/7/2029	1,525,672	0.16				
EUR 693,000	Netherlands Government Bond 2.75% 15/1/2047*	736,411	0.08				
EUR 1,040,000	Netherlands Government Bond 4% 15/1/2037	1,263,587	0.14				
USD 785,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	688,688	0.08				
USD 207,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	196,756	0.02				
EUR 100,000	OI European 6.25% 15/5/2028	111,209	0.01				
USD 460,000	Prosus 4.987% 19/1/2052*	310,454	0.04				
EUR 200,000	Q-Park I 5.47% 1/3/2026	212,984	0.03				
EUR 100,000	Repsol International Finance 4.247% 11/9/2028	98,757	0.01				
USD 446,000	Shell International Finance 2.75% 6/4/2030	392,862	0.04				
EUR 100,000	Siemens Financieringsmaatschappij 0.3% 28/2/2024	106,670	0.01				
EUR 118,443	Summer BidCo 9% 15/11/2025	120,693	0.01				
EUR 500,000	Telefonica Europe 4.375% 14/12/2024	533,441	0.06				
EUR 200,000	Telefonica Europe 6.135% 3/2/2030	212,365	0.02				
EUR 200,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	186,682	0.02				
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	111,372	0.01				
EUR 570,000	Viterra Finance 0.375% 24/9/2025*	568,809	0.06				
EUR 800,000	Viterra Finance 1% 24/9/2028*	735,181	0.08				
EUR 200,000	ZF Europe Finance 2% 23/2/2026	200,059	0.02				
		15,960,881	1.73				
					紐西蘭		
				EUR 2,051,000	Chorus 3.625% 7/9/2029	2,171,061	0.24
				NZD 1,000,000	New Zealand Government Bond 4.25% 15/5/2034	562,695	0.06
				NZD 555,000	New Zealand Government Bond 4.5% 15/4/2027	324,712	0.04
				NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	582,081	0.06
						3,640,549	0.40
					挪威		
				NOK 6,650,000	Norway Government Bond 1.75% 17/2/2027	578,736	0.06
				NOK 13,000,000	Norway Government Bond 3% 15/8/2033	1,140,635	0.13
						1,719,371	0.19
					巴拿馬		
				EUR 100,000	Carnival 7.625% 1/3/2026	108,261	0.01
				USD 400,000	Panama Government International Bond 3.875% 17/3/2028	376,594	0.04
				USD 200,000	Panama Government International Bond 4.5% 15/5/2047*	153,320	0.02
						638,175	0.07
					秘魯		
				USD 460,000	Peruvian Government International Bond 2.783% 23/1/2031	390,538	0.04
				USD 600,000	Peruvian Government International Bond 2.844% 20/6/2030*	519,027	0.06
				USD 260,000	Peruvian Government International Bond 3% 15/1/2034*	211,198	0.02
						1,120,763	0.12
					菲律賓		
				PHP 19,300,000	Philippine Government Bond 7% 13/7/2038	356,927	0.04
				USD 500,000	Philippine Government International Bond 3.7% 1/3/2041	402,260	0.05
				USD 200,000	Philippine Government International Bond 5.95% 13/10/2047	212,157	0.02
						971,344	0.11
					波蘭		
				PLN 5,930,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,335,139	0.14
				PLN 3,300,000	Republic of Poland Government Bond 2.5% 25/7/2027	723,294	0.08
				PLN 460,000	Republic of Poland Government Bond 2.75% 25/10/2029*	96,669	0.01
				PLN 4,945,000	Republic of Poland Government Bond 4% 25/10/2023	1,198,830	0.13
				EUR 500,000	Republic of Poland Government International Bond 1.375% 22/10/2027*	499,853	0.05
				EUR 500,000	Republic of Poland Government International Bond 1.5% 9/9/2025	520,112	0.06
				USD 500,000	Republic of Poland Government International Bond 3.25% 6/4/2026*	478,753	0.05
						4,852,650	0.52

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至 2023 年 8 月 31 日止之投資組合

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葡萄牙				EUR 520,000 Slovenia Government Bond			
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080*	200,552	0.02		3.625% 11/3/2033	573,706	0.06
EUR 610,000	Portugal Obrigacoes do Tesouro OT 1.95% 15/6/2029	626,260	0.07			662,139	0.07
EUR 1,570,000	Portugal Obrigacoes do Tesouro OT 2.125% 17/10/2028	1,639,829	0.18	南非			
EUR 357,000	Portugal Obrigacoes do Tesouro OT 4.1% 15/4/2037	410,100	0.04	ZAR 25,049,920	Republic of South Africa Government Bond 8% 31/1/2030	1,196,253	0.13
EUR 22,135	TAGUS - Sociedade de Titularizacao de Creditos 0.7% 12/2/2024	23,770	0.00	ZAR 3,793,216	Republic of South Africa Government Bond 8.75% 31/1/2044*	146,928	0.01
		2,900,511	0.31	ZAR 44,705,782	Republic of South Africa Government Bond 9% 31/1/2040	1,822,908	0.20
卡達				ZAR 39,846,798	Republic of South Africa Government Bond 10.5% 21/12/2026	2,218,925	0.24
USD 500,000	Qatar Government International Bond 3.25% 2/6/2026	479,050	0.05			5,385,014	0.58
USD 280,000	Qatar Government International Bond 3.75% 16/4/2030	265,332	0.03	韓國			
USD 300,000	Qatar Government International Bond 4% 14/3/2029*	290,120	0.03	USD 600,000	Korea International Bond 2.75% 19/1/2027*	565,341	0.06
USD 200,000	Qatar Government International Bond 4.625% 2/6/2046	183,440	0.02	KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	534,329	0.06
USD 200,000	Qatar Government International Bond 5.103% 23/4/2048	191,744	0.02	KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,134,320	0.12
		1,409,686	0.15	KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,913,313	0.21
羅馬尼亞				KRW 3,290,120,000	Korea Treasury Bond 1.5% 10/3/2025	2,407,862	0.26
RON 1,870,000	Romania Government Bond 4.15% 26/1/2028*	376,639	0.04	KRW 4,904,750,000	Korea Treasury Bond 1.875% 10/6/2029	3,358,793	0.36
EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027	2,535,791	0.28	KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	665,612	0.07
		2,912,430	0.32	KRW 1,702,290,000	Korea Treasury Bond 2% 10/3/2049	919,035	0.10
沙烏地阿拉伯				KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	236,964	0.03
USD 270,000	Saudi Government International Bond 3.25% 22/10/2030	243,301	0.03	KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,589,204	0.17
USD 770,000	Saudi Government International Bond 3.45% 2/2/2061*	512,724	0.06	KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	337,678	0.04
USD 400,000	Saudi Government International Bond 3.625% 4/3/2028	377,872	0.04	USD 200,000	POSCO 2.75% 15/7/2024	194,738	0.02
USD 400,000	Saudi Government International Bond 4.5% 17/4/2030*	390,406	0.04			13,857,189	1.50
		1,524,303	0.17	西班牙			
新加坡				EUR 61,054	Autonomia Spain 2021 FT 7.542% 31/1/2039	63,486	0.01
USD 315,000	Pfizer Investment Enterprises 5.3% 19/5/2053	315,653	0.04	EUR 87,017	Autonomia Spain 2022 FT 6.442% 27/1/2040	95,265	0.01
USD 1,432,000	Pfizer Investment Enterprises 5.34% 19/5/2063	1,414,263	0.15	EUR 87,018	Autonomia Spain 2022 FT 10.642% 29/1/2040	95,815	0.01
SGD 1,920,000	Singapore Government Bond 2% 1/2/2024	1,410,071	0.15	EUR 100,000	Banco de Sabadell 2% 17/1/2030	101,141	0.01
SGD 700,000	Singapore Government Bond 2.75% 1/4/2042	493,729	0.05	EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	107,852	0.01
SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	783,060	0.09	GBP 300,000	Banco Santander 3.125% 6/10/2026	351,904	0.04
USD 250,000	Temasek Financial I 3.625% 1/8/2028	238,856	0.02	EUR 200,000	CaixaBank 1.125% 17/5/2024	212,488	0.02
		4,655,632	0.50	EUR 1,200,000	CaixaBank 4.125% 24/3/2036	1,358,252	0.15
斯洛伐克				EUR 100,000	Cellnex Finance 1% 15/9/2027	94,491	0.01
EUR 580,000	Slovakia Government Bond 0.75% 9/4/2030	528,123	0.06	EUR 100,000	Cellnex Finance 2% 15/2/2033	85,440	0.01
斯洛維尼亞				EUR 100,000	Cellnex Telecom 1% 20/4/2027	96,538	0.01
EUR 110,000	Slovenia Government Bond 1.75% 3/11/2040	88,433	0.01	EUR 100,000	Food Service Project 5.5% 21/1/2027	103,549	0.01
				EUR 38,864	FT Santander Consumer Spain Auto 2020-1 5.522% 21/3/2033	41,514	0.00

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至 2023 年 8 月 31 日止之投資組合

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EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	100,956	0.01	THB 25,320,000	Thailand Government Bond 2.875% 17/6/2046	678,645	0.07
EUR 3,068,000	Spain Government Bond 0.1% 30/4/2031	2,614,342	0.28	THB 10,510,000	Thailand Government Bond 3.3% 17/6/2038	311,026	0.04
EUR 1,030,000	Spain Government Bond 0.5% 31/10/2031	892,659	0.10	THB 25,820,000	Thailand Government Bond 3.35% 17/6/2033	773,670	0.08
EUR 730,000	Spain Government Bond 0.7% 30/4/2032	637,414	0.07	USD 200,000	Thaioil Treasury Center 3.75% 18/6/2050*	128,488	0.01
EUR 3,421,000	Spain Government Bond 0.85% 30/7/2037	2,556,437	0.28			2,727,756	0.30
EUR 1,013,000	Spain Government Bond 1% 31/10/2050*	563,670	0.06	阿拉伯聯合大公國			
EUR 212,000	Spain Government Bond 2.35% 30/7/2033*	209,004	0.02	USD 500,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	486,200	0.05
EUR 1,400,000	Spain Government Bond 3.45% 30/7/2066	1,327,301	0.14	USD 670,000	Abu Dhabi Government International Bond 3.125% 16/4/2030*	613,083	0.07
EUR 6,950,000	Spain Government Bond 3.55% 31/10/2033	7,572,831	0.82	USD 760,000	Abu Dhabi Government International Bond 4.125% 11/10/2047*	641,083	0.07
EUR 28,000	Spain Government Bond 5.15% 31/10/2044*	35,639	0.00			1,740,366	0.19
GBP 200,000	Telefonica Emisiones 5.375% 2/2/2026	250,311	0.03	英國			
		19,568,299	2.11	USD 2,152,000	Anglo American Capital 4% 11/9/2027	2,030,769	0.22
瑞典				EUR 1,799,000	Anglo American Capital 4.75% 21/9/2032*	1,928,922	0.21
SEK 7,400,000	Nordea Hypotek 1.25% 20/9/2023	677,551	0.07	GBP 100,000	Atlas Funding 2021-1 6.874% 25/7/2058	126,459	0.01
EUR 350,000	Stadshypotek 0.5% 11/7/2025	358,463	0.04	GBP 284,884	Atlas Funding 2023-1 6.345% 20/1/2061	361,621	0.04
SEK 11,000,000	Stadshypotek 1.5% 1/3/2024	996,048	0.11	GBP 100,000	Atlas Funding 2023-1 7.095% 20/1/2061	126,382	0.01
GBP 100,000	Swedbank 1.375% 8/12/2027	108,262	0.01	GBP 72,338	Azure Finance NO 2 8.195% 20/7/2030	91,893	0.01
SEK 11,000,000	Swedbank Hypotek 1% 20/12/2023	999,351	0.11	USD 259,000	Barclays 2.894% 24/11/2032	202,315	0.02
SEK 4,110,000	Sweden Government Bond 0.75% 12/5/2028*	342,092	0.04	GBP 100,000	Barclays 3% 8/5/2026	115,966	0.01
SEK 12,000,000	Sweden Government Bond 1.75% 11/11/2033	1,008,499	0.11	GBP 100,000	Barclays 3.25% 12/2/2027	113,835	0.01
SEK 2,300,000	Sweden Government Bond 3.5% 30/3/2039	227,243	0.02	EUR 1,024,000	Barclays 5.262% 29/1/2034	1,110,745	0.12
		4,717,509	0.51	USD 253,000	Barclays 5.746% 9/8/2033	242,508	0.03
瑞士				GBP 200,000	Bellis Acquisition 4.5% 16/2/2026	222,660	0.03
CHF 1,510,000	Swiss Confederation Government Bond 0% 22/6/2029	1,618,720	0.18	GBP 200,000	BG Energy Capital 5.125% 1/12/2025	250,497	0.03
CHF 1,420,000	Swiss Confederation Government Bond 0% 26/6/2034	1,452,462	0.16	EUR 100,000	BP Capital Markets 2.822% 7/4/2032	99,581	0.01
CHF 460,000	Swiss Confederation Government Bond 0.25% 23/6/2035	479,891	0.05	GBP 209,000	Brants Bridge 2023-1 5.952% 14/6/2066	264,258	0.03
CHF 200,000	Swiss Confederation Government Bond 2% 25/6/2064	320,184	0.03	GBP 100,000	British Telecommunications 8.375% 20/12/2083	126,963	0.02
CHF 2,780,000	Swiss Confederation Government Bond 3.5% 8/4/2033	3,891,866	0.42	GBP 115,000	Canada Square Funding 6 6.601% 17/1/2059	139,455	0.02
EUR 400,000	UBS 1.25% 17/4/2025	424,817	0.04	GBP 130,000	Canada Square Funding 6 7.001% 17/1/2059	153,424	0.02
USD 966,000	UBS 3.091% 14/5/2032	796,429	0.09	EUR 350,000	Channel Link Enterprises Finance 2.706% 30/6/2050	347,133	0.04
USD 564,000	UBS 3.75% 26/3/2025	545,186	0.06	GBP 110,000	CMF 2020-1 6.196% 16/1/2057	139,250	0.02
USD 655,000	UBS 6.537% 12/8/2033	681,872	0.07	GBP 100,000	Dowson 2022-2 10.445% 20/8/2029	126,743	0.01
		10,211,427	1.10	EUR 860,000	DS Smith 4.5% 27/7/2030*	927,324	0.10
泰國				EUR 200,000	EC Finance 3% 15/10/2026	204,172	0.02
USD 200,000	Bangkok Bank 3.733% 25/9/2034	170,102	0.02	GBP 100,000	Funding V 6.895% 15/10/2025	126,575	0.01
USD 200,000	Bangkok Bank 5% 23/9/2025	189,400	0.02	GBP 500,000	Funding VI 6.595% 15/7/2026	634,867	0.07
USD 200,000	GC Treasury Center 2.98% 18/3/2031	159,149	0.02	GBP 100,000	Funding VI 8.295% 15/7/2026	127,551	0.02
THB 12,800,000	Thailand Government Bond 1.585% 17/12/2035	317,276	0.04	GBP 100,000	Gemgarto 2021-1 6.297% 16/12/2067	124,456	0.01
				GBP 186,222	Greene King Finance 4.064% 15/3/2035	199,160	0.02
				GBP 181,000	Harben Finance 6.242% 28/9/2055	218,948	0.02
				GBP 179,000	Harben Finance 6.592% 28/9/2055	209,142	0.02

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GBP 200,000	Heathrow Finance 3.875% 1/3/2027*	218,824	0.02	GBP 305,000	Turbo Finance 9 6.845% 20/8/2028	387,866	0.04
GBP 100,000	Hermitage 2023 7.646% 21/9/2033	126,885	0.01	GBP 115,000	Twin Bridges 2020-1 7.208% 12/12/2054	145,823	0.02
GBP 99,996	Hops Hill No 1 7.045% 27/5/2054	126,449	0.01	GBP 125,000	Twin Bridges 2020-1 7.958% 12/12/2054	158,020	0.02
GBP 99,998	Hops Hill No 1 7.545% 27/5/2054	124,930	0.01	GBP 138,000	Twin Bridges 2021-1 6.558% 12/3/2055	171,225	0.02
GBP 100,000	Hops Hill No2 7.445% 27/11/2054	127,789	0.01	GBP 100,000	Twin Bridges 2021-1 7.058% 12/3/2055	123,010	0.01
GBP 100,000	Hops Hill No2 8.045% 27/11/2054	126,410	0.01	GBP 100,000	Twin Bridges 2022-2 6.958% 12/6/2055	126,930	0.01
GBP 1,604,000	HSBC 1.75% 24/7/2027	1,787,770	0.19	GBP 482,770	Unique Pub Finance 5.659% 30/6/2027	604,388	0.07
EUR 3,242,000	HSBC 4.752% 10/3/2028	3,540,427	0.38	GBP 2,020,000	United Kingdom Gilt 0.125% 31/1/2028*	2,120,413	0.23
EUR 100,000	INEOS Finance 6.625% 15/5/2028	107,948	0.01	GBP 3,860,000	United Kingdom Gilt 0.625% 7/6/2025*	4,547,062	0.49
EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	98,945	0.01	GBP 2,780,000	United Kingdom Gilt 0.875% 31/7/2033	2,539,213	0.27
EUR 118,000	Informa 2.125% 6/10/2025	122,693	0.01	GBP 2,170,000	United Kingdom Gilt 1.125% 22/10/2073*	1,002,543	0.11
GBP 1,204,000	Informa 3.125% 5/7/2026*	1,407,274	0.15	GBP 1,140,000	United Kingdom Gilt 1.5% 31/7/2053	726,029	0.08
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.208% 12/6/2057	176,269	0.02	GBP 1,998,000	United Kingdom Gilt 1.75% 22/1/2049	1,455,061	0.16
GBP 200,000	Lloyds Banking 2.25% 16/10/2024	242,954	0.03	GBP 860,000	United Kingdom Gilt 4.5% 7/6/2028*	1,082,330	0.12
GBP 50,000	Mitchells & Butlers Finance 7.347% 15/6/2036	51,406	0.01	GBP 100,000	Virgin Media Secured Finance 5% 15/4/2027	115,800	0.01
GBP 100,000	Mortimer BTL 2021-1 6.483% 23/6/2053	122,381	0.01			41,708,692	4.51
EUR 234,000	National Grid Electricity Transmission 0.19% 20/1/2025	240,993	0.03		美國		
EUR 500,000	Nationwide Building Society 1.125% 31/5/2028	488,532	0.05	USD 881,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	826,924	0.09
GBP 100,000	NatWest 2.875% 19/9/2026*	117,211	0.01	USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	661,622	0.07
GBP 100,000	NatWest 3.125% 28/3/2027	116,142	0.01	USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	760,996	0.08
GBP 128,000	Newday Funding Master Issuer - Series 2021-1 6.745% 15/3/2029	161,792	0.02	USD 613,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	475,274	0.05
GBP 136,000	Newday Funding Master Issuer - Series 2021-3 6.545% 15/11/2029	170,431	0.02	USD 870,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	727,419	0.08
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 10.195% 15/7/2030	128,164	0.02	USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 6.902% 15/9/2034	740,291	0.08
EUR 41,819	Paragon Mortgages No 12 4.261% 15/11/2038	42,574	0.01	USD 3,752,000	AbbVie 3.2% 21/11/2029	3,381,446	0.37
GBP 421,944	Parkmore Point RMBS 2022-1 6.673% 25/7/2045	530,352	0.06	USD 794,000	Amazon.com 2.5% 3/6/2050	507,720	0.06
GBP 100,000	Pinewood Finance 3.25% 30/9/2025	117,797	0.01	USD 419,000	Amazon.com 4.7% 1/12/2032	416,649	0.05
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	114,694	0.01	USD 19,215	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/2/2029	17,616	0.00
GBP 100,000	Residential Mortgage 32 7.225% 20/6/2070	126,328	0.01	USD 392,919	American Airlines 2019-1 Class AA Pass Through Trust 3.15% 15/2/2032	344,060	0.04
GBP 150,000	Sage AR Funding No 1 7.369% 17/11/2030	179,456	0.02	USD 271,000	American Express 4.42% 3/8/2033	251,341	0.03
EUR 380,000	Santander UK 0.5% 10/1/2025	393,935	0.04	USD 1,209,241	American Homes 4 Rent 2015- SFR2 Trust 3.732% 17/10/2052	1,162,277	0.13
GBP 100,000	Santander UK 3.625% 14/1/2026	118,113	0.01	EUR 640,000	American Tower 0.4% 15/2/2027	607,982	0.07
EUR 2,144,000	Standard Chartered 0.8% 17/11/2029	1,936,019	0.21	EUR 775,000	American Tower 0.875% 21/5/2029	690,530	0.08
EUR 907,000	Standard Chartered 4.874% 10/5/2031	982,728	0.11	EUR 609,000	American Tower 0.95% 5/10/2030	523,025	0.06
GBP 124,000	Tower Bridge Funding 2021-1 7.014% 21/7/2064	156,538	0.02				
GBP 106,000	Tower Bridge Funding 2021-1 7.314% 21/7/2064	133,129	0.02				
GBP 434,008	Tower Bridge Funding 2022-1 5.745% 20/12/2063	545,123	0.06				

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EUR 400,000	American Tower 1.95% 22/5/2026*	408,635	0.04	EUR 400,000	Bank of America 4.587% 22/9/2026	433,874	0.05
USD 736,000	American Tower 2.1% 15/6/2030	587,593	0.06	USD 467,000	Bank of America 5.015% 22/7/2033	448,956	0.05
USD 1,210,000	American Tower 2.3% 15/9/2031	947,468	0.10	USD 2,844,000	Bank of America 5.202% 25/4/2029	2,801,099	0.30
USD 125,000	American Tower 4.05% 15/3/2032	111,522	0.01	USD 1,371,491	Bayview Commercial Asset Trust 2006-1 5.834% 25/4/2036	1,235,147	0.13
EUR 258,000	American Tower 4.625% 16/5/2031	279,909	0.03	USD 437,798	Bayview Commercial Asset Trust 2007-4 6.104% 25/9/2037	401,008	0.04
USD 1,405,000	American Tower 5.55% 15/7/2033	1,389,613	0.15	USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 6.23% 15/3/2037	1,872,559	0.20
USD 2,092,000	Amgen 2.45% 21/2/2030	1,780,158	0.19	USD 200,000	BBCMS 2018-TALL Mortgage Trust 6.479% 15/3/2037	169,237	0.02
GBP 645,000	Amgen 4% 13/9/2029*	755,986	0.08	USD 550,000	BDS 2022-FL12 7.45% 19/8/2038	549,203	0.06
USD 2,545,000	Amgen 5.25% 2/3/2030	2,549,539	0.28	USD 1,320,667	Bear Stearns ALT-A Trust 2007- 1 5.749% 25/1/2047	1,083,404	0.12
GBP 100,000	Amgen 5.5% 7/12/2026*	126,128	0.01	EUR 200,000	Belden 3.875% 15/3/2028*	200,828	0.02
USD 784,000	Aon / Aon Global 2.6% 2/12/2031	643,539	0.07	USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	339,061	0.04
USD 94,000	Aon / Aon Global 5% 12/9/2032	91,910	0.01	USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	565,954	0.06
EUR 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	180,232	0.02	USD 200,000	Bimbo Bakeries USA 4% 17/5/2051	153,609	0.02
USD 333,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	283,124	0.03	EUR 200,000	Boxer Parent 6.5% 2/10/2025	215,600	0.02
USD 1,104,000	AREIT 2022-CRE7 7.556% 17/6/2039	1,104,434	0.12	USD 1,042,000	Broadcom 3.419% 15/4/2033	864,605	0.09
USD 297,000	Astrazeneca Finance 2.25% 28/5/2031	247,159	0.03	USD 834,000	Broadcom 3.469% 15/4/2034	681,814	0.07
USD 1,164,000	AT&T 1.7% 25/3/2026	1,061,613	0.12	USD 217,000	Broadcom 4% 15/4/2029	200,008	0.02
EUR 349,000	AT&T 2.35% 5/9/2029	343,178	0.04	USD 558,000	Broadcom 4.15% 15/11/2030	510,289	0.06
USD 678,000	AT&T 2.55% 1/12/2033	517,584	0.06	USD 125,000	Broadcom 4.15% 15/4/2032	111,993	0.01
GBP 200,000	AT&T 2.9% 4/12/2026	229,641	0.03	USD 725,000	Burlington Northern Santa Fe 4.45% 15/1/2053*	647,521	0.07
USD 1,132,000	AT&T 3.65% 1/6/2051	777,363	0.08	USD 440,000	BXP Trust 2017-GM 3.379% 13/6/2039	398,048	0.04
USD 815,000	AT&T 3.65% 15/9/2059	528,365	0.06	USD 1,220,000	BXP Trust 2017-GM 3.539% 13/6/2039	1,054,176	0.11
EUR 1,339,000	AT&T 3.95% 30/4/2031	1,417,781	0.15	USD 730,000	BXP Trust 2017-GM 3.539% 13/6/2039	610,278	0.07
EUR 580,000	AT&T 4.3% 18/11/2034*	616,771	0.07	USD 543,000	Cameron LNG 3.302% 15/1/2035	450,110	0.05
GBP 708,000	AT&T 4.375% 14/9/2029*	819,385	0.09	USD 280,000	Cameron LNG 3.402% 15/1/2038	229,791	0.02
USD 220,000	AT&T 5.4% 15/2/2034	213,513	0.02	EUR 100,000	Catalent Pharma Solutions 2.375% 1/3/2028	90,870	0.01
GBP 800,000	AT&T 5.5% 15/3/2027*	988,773	0.11	USD 505,000	CCUBS Commercial Mortgage Trust 2017-C1 4.159% 15/11/2050	434,086	0.05
USD 889,000	Baltimore Gas and Electric 5.4% 1/6/2053	877,971	0.10	USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	29,802	0.00
USD 630,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	539,049	0.06	USD 711,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	708,095	0.08
USD 922,024	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	913,483	0.10	USD 33,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	27,393	0.00
EUR 2,333,000	Bank of America 0.654% 26/10/2031*	1,984,051	0.21	USD 892,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	533,967	0.06
EUR 375,000	Bank of America 0.694% 22/3/2031	325,433	0.04	USD 198,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	119,679	0.01
USD 99,000	Bank of America 0.981% 25/9/2025	93,709	0.01	USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	20,216	0.00
EUR 400,000	Bank of America 1.776% 4/5/2027	407,757	0.04	USD 164,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	121,639	0.01
USD 128,000	Bank of America 2.299% 21/7/2032	101,033	0.01				
EUR 506,000	Bank of America 2.824% 27/4/2033	490,937	0.05				
USD 1,080,000	Bank of America 2.972% 4/2/2033	888,378	0.09				
USD 1,706,000	Bank of America 3.194% 23/7/2030	1,495,561	0.16				
EUR 2,055,000	Bank of America 4.134% 12/6/2028*	2,227,444	0.24				
USD 2,761,000	Bank of America 4.571% 27/4/2033*	2,560,550	0.28				

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USD 374,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	299,228	0.03	USD 304,539	CWABS Asset-Backed Certificates Trust 2006-25 5.569% 25/6/2037	280,201	0.03
EUR 200,000	Chemours 4% 15/5/2026	204,694	0.02	USD 700,000	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	564,123	0.06
USD 4,783	CHL Mortgage Pass-Through Trust 2004-29 5.969% 25/2/2035	4,244	0.00	USD 852,000	Edison International 6.95% 15/11/2029	897,175	0.10
USD 708,000	Citigroup 0.776% 30/10/2024	701,571	0.08	USD 252,000	Elevance Health 3.6% 15/3/2051	185,161	0.02
GBP 200,000	Citigroup 1.75% 23/10/2026	224,222	0.02	USD 484,000	Elevance Health 5.125% 15/2/2053	455,915	0.05
USD 135,000	Citigroup 2.561% 1/5/2032	108,783	0.01	EUR 200,000	Encore Capital 4.875% 15/10/2025*	207,527	0.02
USD 136,000	Citigroup 2.572% 3/6/2031	112,403	0.01	USD 594,000	Entergy Louisiana 2.35% 15/6/2032	472,264	0.05
USD 210,000	Citigroup 2.666% 29/1/2031	176,064	0.02	USD 232,000	Entergy Louisiana 4% 15/3/2033	208,198	0.02
USD 130,000	Citigroup 2.976% 5/11/2030	111,673	0.01	USD 840,000	Equinix 3.9% 15/4/2032	748,325	0.09
USD 278,000	Citigroup 3.057% 25/1/2033	229,444	0.03	USD 470,000	Eversource Energy 1.65% 15/8/2030	370,282	0.04
USD 246,000	Citigroup 3.785% 17/3/2033	213,982	0.02	USD 226,000	Eversource Energy 3.375% 1/3/2032	193,622	0.02
USD 124,000	Citigroup 3.98% 20/3/2030	113,983	0.01	USD 338,000	Eversource Energy 5.125% 15/5/2033	327,131	0.04
USD 289,000	Citigroup 4.412% 31/3/2031	268,305	0.03	USD 977,000	Exelon 4.7% 15/4/2050	831,347	0.09
USD 941,000	Citigroup 4.91% 24/5/2033	896,633	0.10	USD 635,418	Fannie Mae Pool 1.5% 1/11/2041	511,027	0.06
USD 685,000	Citigroup 6.27% 17/11/2033	714,085	0.08	USD 1,440,897	Fannie Mae Pool 1.5% 1/12/2041	1,158,842	0.13
USD 387,000	Citigroup Commercial Mortgage Trust 2014-GC19 4.023% 11/3/2047	384,325	0.04	USD 201,223	Fannie Mae Pool 1.5% 1/11/2050	152,304	0.02
USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	176,869	0.02	USD 269,940	Fannie Mae Pool 1.5% 1/3/2051	204,359	0.02
USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	837,305	0.09	USD 240,277	Fannie Mae Pool 2% 1/11/2031	215,736	0.02
USD 226,549	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	131,989	0.01	USD 135,333	Fannie Mae Pool 2% 1/3/2037	119,065	0.01
USD 468,921	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	409,917	0.04	USD 758,909	Fannie Mae Pool 2% 1/6/2041	632,395	0.07
USD 712,000	Cloud Software 6.5% 31/3/2029	636,857	0.07	USD 885,734	Fannie Mae Pool 2% 1/2/2042	736,982	0.08
USD 618,000	Comcast 1.5% 15/2/2031	483,720	0.05	USD 113,891	Fannie Mae Pool 2% 1/4/2042	94,772	0.01
USD 276,000	Comcast 3.4% 15/7/2046	201,978	0.02	USD 1,880,321	Fannie Mae Pool 2% 1/8/2042	1,565,760	0.17
USD 1,179,000	Comcast 3.969% 1/11/2047	946,051	0.10	USD 171,973	Fannie Mae Pool 2% 1/9/2050	137,982	0.02
USD 716,000	Comcast 4.25% 15/1/2033*	672,216	0.07	USD 309,797	Fannie Mae Pool 2% 1/10/2050	248,861	0.03
USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.486% 10/10/2048	1,667,618	0.18	USD 92,592	Fannie Mae Pool 2% 1/12/2050	74,962	0.01
USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	578,721	0.06	USD 295,713	Fannie Mae Pool 2% 1/12/2050	238,968	0.03
USD 584,000	Commonwealth Edison 5.3% 1/2/2053	572,903	0.06	USD 321,632	Fannie Mae Pool 2% 1/11/2051	257,873	0.03
EUR 200,000	Coty 3.875% 15/4/2026*	211,072	0.02	USD 248,985	Fannie Mae Pool 2% 1/2/2051	199,456	0.02
USD 170,000	Covanta 4.875% 1/12/2029	146,366	0.02	USD 193,594	Fannie Mae Pool 2% 1/3/2051	156,442	0.02
USD 1,095,000	Credit Suisse USA 7.125% 15/7/2032	1,220,012	0.13	USD 108,997	Fannie Mae Pool 2% 1/3/2051	88,238	0.01
USD 122,000	Crown Castle 2.5% 15/7/2031	98,489	0.01	USD 97,802	Fannie Mae Pool 2% 1/4/2051	79,312	0.01
USD 148,000	Crown Castle 3.1% 15/11/2029	128,767	0.01	USD 147,755	Fannie Mae Pool 2% 1/4/2051	119,402	0.01
USD 872,000	Crown Castle 3.3% 1/7/2030	757,972	0.08	USD 171,216	Fannie Mae Pool 2% 1/4/2051	138,604	0.02
USD 868,000	Crown Castle 5.1% 1/5/2033	835,307	0.09	USD 55,008	Fannie Mae Pool 2% 1/4/2051	44,529	0.00
USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.708% 15/11/2048	282,743	0.03	USD 747,748	Fannie Mae Pool 2% 1/8/2051	597,764	0.06
USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	198,947	0.02	USD 349,228	Fannie Mae Pool 2% 1/11/2051	282,458	0.03
USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 5.064% 15/11/2051	793,374	0.09	USD 111,194	Fannie Mae Pool 2% 1/11/2051	90,231	0.01
USD 544,000	CSX 4.1% 15/11/2032	510,919	0.06	USD 91,499	Fannie Mae Pool 2% 1/11/2051	74,153	0.01
USD 307,000	CVS Health 4.3% 25/3/2028	295,009	0.03	USD 200,963	Fannie Mae Pool 2% 1/11/2051	162,603	0.02
USD 1,279,000	CVS Health 5.125% 20/7/2045	1,139,570	0.12	USD 313,937	Fannie Mae Pool 2% 1/11/2051	250,833	0.03
				USD 67,599	Fannie Mae Pool 2% 1/11/2051	54,000	0.01
				USD 126,186	Fannie Mae Pool 2% 1/12/2051	101,946	0.01
				USD 55,689	Fannie Mae Pool 2% 1/12/2051	45,720	0.01
				USD 81,680	Fannie Mae Pool 2% 1/12/2051	65,242	0.01
				USD 187,522	Fannie Mae Pool 2% 1/12/2051	151,378	0.02
				USD 280,872	Fannie Mae Pool 2% 1/12/2051	225,559	0.02
				USD 281,226	Fannie Mae Pool 2% 1/12/2051	226,619	0.02
				USD 255,530	Fannie Mae Pool 2% 1/1/2052	206,734	0.02
				USD 259,728	Fannie Mae Pool 2% 1/1/2052	209,838	0.02
				USD 223,413	Fannie Mae Pool 2% 1/1/2052	180,495	0.02
				USD 346,777	Fannie Mae Pool 2% 1/1/2052	283,397	0.03
				USD 67,915	Fannie Mae Pool 2% 1/1/2052	54,379	0.01
				USD 131,267	Fannie Mae Pool 2% 1/2/2052	106,191	0.01

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USD 303,495	Fannie Mae Pool 2% 1/2/2052	245,190	0.03	USD 130,973	Fannie Mae Pool 3.5% 1/2/2048	119,025	0.01
USD 677,009	Fannie Mae Pool 2% 1/2/2052	545,251	0.06	USD 13,459	Fannie Mae Pool 4% 1/9/2033	13,004	0.00
USD 158,640	Fannie Mae Pool 2% 1/2/2052	128,165	0.01	USD 38,172	Fannie Mae Pool 4% 1/10/2033	37,002	0.00
USD 286,827	Fannie Mae Pool 2% 1/3/2052	231,238	0.03	USD 119,527	Fannie Mae Pool 4% 1/4/2045	113,480	0.01
USD 524,415	Fannie Mae Pool 2% 1/3/2052	422,251	0.05	USD 140,771	Fannie Mae Pool 4% 1/9/2050	132,044	0.01
USD 200,860	Fannie Mae Pool 2% 1/3/2052	162,131	0.02	USD 36,118	Fannie Mae Pool 4% 1/9/2050	33,599	0.00
USD 540,356	Fannie Mae Pool 2.5% 1/6/2031	498,061	0.05	USD 92,395	Fannie Mae Pool 4.5% 1/8/2042	90,035	0.01
USD 235,913	Fannie Mae Pool 2.5% 1/7/2050	200,340	0.02	USD 31,870	Fannie Mae Pool 4.5% 1/1/2043	31,056	0.00
USD 359,563	Fannie Mae Pool 2.5% 1/7/2050	302,733	0.03	USD 79,422	Fannie Mae Pool 4.5% 1/8/2045	76,903	0.01
USD 353,619	Fannie Mae Pool 2.5% 1/7/2050	297,740	0.03	USD 72,554	Fannie Mae Pool 4.5% 1/7/2052	68,856	0.01
USD 362,235	Fannie Mae Pool 2.5% 1/7/2050	305,006	0.03	USD 1,094,355	Fannie Mae Pool 5% 1/10/2035	1,094,371	0.12
USD 470,631	Fannie Mae Pool 2.5% 1/8/2050	396,242	0.04	USD 5,224	Fannie Mae Pool 5.5% 1/2/2035	5,279	0.00
USD 386,972	Fannie Mae Pool 2.5% 1/8/2050	325,807	0.04	USD 383,638	Fannie Mae Pool 5.5% 1/8/2037	390,399	0.04
USD 120,758	Fannie Mae Pool 2.5% 1/8/2050	101,668	0.01	USD 265,895	Fannie Mae Pool 5.5% 1/8/2037	270,731	0.03
USD 272,541	Fannie Mae Pool 2.5% 1/11/2050	231,384	0.03	USD 354,728	Fannie Mae Pool 6% 1/5/2041	366,085	0.04
USD 67,375	Fannie Mae Pool 2.5% 1/1/2051	56,687	0.01	USD 250,612	Fannie Mae-Aces 3.665% 25/9/2028	237,584	0.03
USD 708,703	Fannie Mae Pool 2.5% 1/10/2051	600,281	0.06	USD 751,065	FBR Securitization Trust 6.134% 25/11/2035	729,874	0.08
USD 180,782	Fannie Mae Pool 2.5% 1/11/2051	152,769	0.02	USD 1,500,000	Federal Farm Credit Banks Funding 2.1% 19/11/2040	974,036	0.11
USD 636,241	Fannie Mae Pool 2.5% 1/11/2051	538,911	0.06	USD 1,130,000	Federal Home Loan Banks 2% 4/5/2035	826,283	0.09
USD 599,274	Fannie Mae Pool 2.5% 1/1/2052	507,973	0.06	USD 1,230,000	Federal Home Loan Banks 2.125% 14/9/2029	1,081,549	0.12
USD 2,847,106	Fannie Mae Pool 2.5% 1/1/2052	2,382,444	0.26	USD 500,000	Federal Home Loan Mortgage 4% 18/11/2024	490,180	0.05
USD 151,671	Fannie Mae Pool 2.5% 1/1/2052	127,716	0.01	USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,771,914	0.30
USD 107,575	Fannie Mae Pool 2.5% 1/2/2052	90,891	0.01	USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	399,753	0.04
USD 383,464	Fannie Mae Pool 2.5% 1/2/2052	322,700	0.04	USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	1,821	0.00
USD 454,139	Fannie Mae Pool 2.5% 1/2/2052	380,854	0.04	EUR 700,000	Fiserv 4.5% 24/5/2031	765,959	0.08
USD 73,772	Fannie Mae Pool 2.5% 1/2/2052	62,486	0.01	USD 115,000	Fiserv 5.6% 2/3/2033	115,616	0.01
USD 33,699	Fannie Mae Pool 3% 1/7/2029	31,676	0.00	USD 955,000	Florida Power & Light 3.15% 1/10/2049	668,447	0.07
USD 186,487	Fannie Mae Pool 3% 1/7/2029	176,078	0.02	USD 155,000	Florida Power & Light 3.99% 1/3/2049	125,749	0.01
USD 188,301	Fannie Mae Pool 3% 1/10/2029	177,712	0.02	USD 330,000	Florida Power & Light 4.8% 15/5/2033	322,272	0.04
USD 93,941	Fannie Mae Pool 3% 1/1/2030	88,649	0.01	USD 456,000	Ford Motor 6.1% 19/8/2032	435,227	0.05
USD 43,871	Fannie Mae Pool 3% 1/6/2030	41,404	0.00	GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	121,235	0.01
USD 2,169,355	Fannie Mae Pool 3% 1/3/2047	1,910,877	0.21	EUR 100,000	Ford Motor Credit 6.125% 15/5/2028	111,410	0.01
USD 402,596	Fannie Mae Pool 3% 1/8/2050	351,283	0.04	GBP 185,000	Ford Motor Credit 6.86% 5/6/2026	228,911	0.02
USD 391,127	Fannie Mae Pool 3% 1/11/2051	339,012	0.04	USD 448,910	Freddie Mac Gold Pool 2.5% 1/12/2027	428,365	0.05
USD 173,316	Fannie Mae Pool 3% 1/12/2051	150,923	0.02	USD 538,624	Freddie Mac Gold Pool 3.5% 1/12/2044	492,548	0.05
USD 669,328	Fannie Mae Pool 3% 1/3/2052	582,135	0.06	USD 382,896	Freddie Mac Gold Pool 3.5% 1/1/2045	351,209	0.04
USD 59,040	Fannie Mae Pool 3% 1/4/2052	51,468	0.01	USD 346,700	Freddie Mac Gold Pool 3.5% 1/6/2045	316,991	0.03
USD 93,106	Fannie Mae Pool 3% 1/5/2052	80,630	0.01	USD 983,033	Freddie Mac Gold Pool 4% 1/8/2044	935,303	0.10
USD 225,426	Fannie Mae Pool 3.5% 1/10/2030	215,871	0.02	USD 508,487	Freddie Mac Gold Pool 4% 1/2/2045	483,791	0.05
USD 5,751	Fannie Mae Pool 3.5% 1/11/2032	5,497	0.00	USD 290,577	Freddie Mac Gold Pool 4% 1/6/2045	276,359	0.03
USD 284,140	Fannie Mae Pool 3.5% 1/11/2047	258,213	0.03	USD 182,277	Freddie Mac Gold Pool 4.5% 1/9/2039	177,856	0.02
USD 285,487	Fannie Mae Pool 3.5% 1/12/2047	259,425	0.03	USD 75,492	Freddie Mac Gold Pool 4.5% 1/2/2040	73,276	0.01
USD 172,104	Fannie Mae Pool 3.5% 1/1/2048	156,605	0.02	USD 42,775	Freddie Mac Gold Pool 5% 1/10/2036	42,382	0.00

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 505	Freddie Mac Gold Pool 6.5% 1/8/2032	519	0.00	USD 1,265,000	FREMF 2018-K72 Mortgage Trust 4.119% 25/12/2050	1,176,252	0.13
USD 88,897	Freddie Mac Pool 1.5% 1/8/2050	67,444	0.01	USD 875,000	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	879,377	0.10
USD 221,894	Freddie Mac Pool 1.5% 1/10/2050	168,193	0.02	USD 288,000	Gen Digital 6.75% 30/9/2027	288,152	0.03
USD 101,993	Freddie Mac Pool 2% 1/2/2036	90,105	0.01	USD 839,000	General Motors 5% 1/10/2028	813,524	0.09
USD 125,530	Freddie Mac Pool 2% 1/3/2042	104,422	0.01	USD 431,000	General Motors 5.4% 15/10/2029	416,144	0.05
USD 58,280	Freddie Mac Pool 2% 1/8/2050	47,088	0.01	USD 229,000	General Motors Financial 6.05% 10/10/2025	229,171	0.02
USD 90,952	Freddie Mac Pool 2% 1/11/2050	73,621	0.01	USD 932,000	Gilead Sciences 2.8% 1/10/2050	602,218	0.07
USD 550,674	Freddie Mac Pool 2% 1/3/2051	440,985	0.05	USD 375,000	Gilead Sciences 4.75% 1/3/2046	341,610	0.04
USD 280,452	Freddie Mac Pool 2% 1/4/2051	227,434	0.02	USD 807	Ginnie Mae I Pool 6.5% 15/4/2031	819	0.00
USD 163,855	Freddie Mac Pool 2% 1/5/2051	132,653	0.01	USD 2,504	Ginnie Mae I Pool 6.5% 15/7/2031	2,539	0.00
USD 755,590	Freddie Mac Pool 2% 1/7/2051	616,303	0.07	USD 1,021,508	Ginnie Mae II Pool 2% 20/8/2050	849,372	0.09
USD 47,249	Freddie Mac Pool 2% 1/9/2051	38,185	0.00	USD 129,313	Ginnie Mae II Pool 2% 20/11/2050	107,441	0.01
USD 221,251	Freddie Mac Pool 2% 1/9/2051	177,830	0.02	USD 587,169	Ginnie Mae II Pool 2% 20/1/2051	487,028	0.05
USD 45,281	Freddie Mac Pool 2% 1/10/2051	36,218	0.00	USD 269,844	Ginnie Mae II Pool 2% 20/2/2051	223,961	0.02
USD 599,318	Freddie Mac Pool 2% 1/10/2051	479,557	0.05	USD 384,144	Ginnie Mae II Pool 2.5% 20/4/2051	327,961	0.04
USD 73,297	Freddie Mac Pool 2% 1/12/2051	59,138	0.01	USD 512,345	Ginnie Mae II Pool 2.5% 20/10/2051	437,409	0.05
USD 157,209	Freddie Mac Pool 2% 1/12/2051	126,996	0.01	USD 356,787	Ginnie Mae II Pool 2.5% 20/12/2051	304,561	0.03
USD 195,163	Freddie Mac Pool 2% 1/12/2051	157,893	0.02	USD 295,899	Ginnie Mae II Pool 2.5% 20/7/2052	252,545	0.03
USD 30,224	Freddie Mac Pool 2% 1/12/2051	24,690	0.00	USD 661,210	Ginnie Mae II Pool 3% 20/12/2044	595,467	0.06
USD 463,560	Freddie Mac Pool 2% 1/1/2052	375,029	0.04	USD 93,972	Ginnie Mae II Pool 3% 20/4/2050	83,464	0.01
USD 340,299	Freddie Mac Pool 2% 1/1/2052	278,133	0.03	USD 117,955	Ginnie Mae II Pool 3% 20/5/2050	104,716	0.01
USD 1,439,289	Freddie Mac Pool 2% 1/1/2052	1,158,606	0.13	USD 548,222	Ginnie Mae II Pool 3% 20/6/2051	483,914	0.05
USD 243,814	Freddie Mac Pool 2% 1/1/2052	196,995	0.02	USD 173,813	Ginnie Mae II Pool 3% 20/12/2051	153,333	0.02
USD 82,915	Freddie Mac Pool 2% 1/2/2052	66,304	0.01	USD 107,550	Ginnie Mae II Pool 3% 20/1/2052	94,675	0.01
USD 65,544	Freddie Mac Pool 2.5% 1/7/2050	55,118	0.01	USD 987,683	Ginnie Mae II Pool 3.5% 20/11/2046	912,506	0.10
USD 556,969	Freddie Mac Pool 2.5% 1/2/2051	472,871	0.05	USD 707,727	Ginnie Mae II Pool 4% 20/6/2047	670,065	0.07
USD 322,026	Freddie Mac Pool 2.5% 1/5/2051	274,088	0.03	USD 601,121	Ginnie Mae II Pool 4.5% 20/5/2041	587,957	0.06
USD 480,530	Freddie Mac Pool 2.5% 1/5/2051	404,138	0.04	USD 45,782	Ginnie Mae II Pool 4.5% 20/9/2048	44,172	0.00
USD 317,598	Freddie Mac Pool 2.5% 1/11/2051	267,400	0.03	USD 17,606	Ginnie Mae II Pool 4.5% 20/4/2050	17,027	0.00
USD 232,688	Freddie Mac Pool 2.5% 1/12/2051	195,100	0.02	USD 243,579	Ginnie Mae II Pool 5% 20/7/2040	242,795	0.03
USD 670,461	Freddie Mac Pool 3% 1/8/2050	586,683	0.06	USD 140,000	Global Payments 2.15% 15/1/2027	124,755	0.01
USD 135,634	Freddie Mac Pool 3% 1/8/2050	117,731	0.01	EUR 1,547,000	Global Payments 4.875% 17/3/2031	1,678,899	0.18
USD 352,750	Freddie Mac Pool 3% 1/9/2050	312,887	0.03	USD 340,000	Goldman Sachs 1.992% 27/1/2032	265,003	0.03
USD 89,848	Freddie Mac Pool 3% 1/7/2051	78,554	0.01	USD 2,152,000	Goldman Sachs 2.383% 21/7/2032	1,701,362	0.18
USD 115,256	Freddie Mac Pool 3% 1/10/2051	100,327	0.01	USD 306,000	Goldman Sachs 2.615% 22/4/2032	247,847	0.02
USD 66,280	Freddie Mac Pool 3% 1/2/2052	57,951	0.01	USD 160,000	Goldman Sachs 2.65% 21/10/2032	128,471	0.01
USD 651,223	Freddie Mac Pool 3% 1/8/2052	566,428	0.06				
USD 76,876	Freddie Mac Pool 3.5% 1/1/2034	73,066	0.01				
USD 2,142,970	Freddie Mac Pool 3.5% 1/9/2046	1,954,469	0.21				
USD 172,110	Freddie Mac Pool 3.5% 1/1/2048	156,469	0.02				
USD 543,179	Freddie Mac Pool 4% 1/1/2045	516,150	0.06				
USD 9,731	Freddie Mac Pool 4% 1/7/2048	9,153	0.00				
USD 68,414	Freddie Mac Pool 4.5% 1/7/2052	64,913	0.01				
USD 421,558	Freddie Mac Pool 4.5% 1/7/2052	399,971	0.04				
USD 134,310	Freddie Mac Pool 4.5% 1/8/2052	127,454	0.01				
USD 20,000	Freedom Mortgage 8.25% 15/4/2025	19,705	0.00				

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至 2023 年 8 月 31 日止之投資組合

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USD 211,000	Goldman Sachs 3.102% 24/2/2033	175,814	0.02	USD 124,000	Lowe's 5.125% 15/4/2050	113,154	0.01
GBP 791,000	Goldman Sachs 3.625% 29/10/2029	885,765	0.10	USD 169,000	Lowe's 5.625% 15/4/2053	164,584	0.02
EUR 3,536,000	Goldman Sachs 4% 21/9/2029*	3,776,998	0.41	USD 170,000	Marsh & McLennan 5.45% 15/3/2053	168,192	0.02
GBP 100,000	Goldman Sachs 7.25% 10/4/2028*	131,892	0.01	USD 216,000	Marsh & McLennan 6.25% 1/11/2052	237,213	0.03
USD 415,237	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	320,680	0.03	USD 977,438	Mastr Asset Backed Trust 2004- OPT2 6.129% 25/9/2034	833,858	0.09
USD 1,562,228	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,420,096	0.15	USD 312,324	Mastr Asset Backed Trust 2005- WF1 7.154% 25/6/2035	313,781	0.03
USD 1,260,000	GS Mortgage II Series 2005- ROCK 5.515% 3/5/2032	1,228,088	0.13	USD 398,000	Mauser Packaging Solutions 7.875% 15/8/2026	391,485	0.04
USD 1,564,363	GS Mortgage Trust 2015-GC34 4.466% 10/10/2048	1,424,514	0.15	USD 76,000	Medline Borrower 3.875% 1/4/2029	66,232	0.01
USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,037,005	0.11	EUR 100,000	Metropolitan Life Global Funding I 0.375% 9/4/2024	106,124	0.01
USD 740,845	GSMP Mortgage Loan Trust 2005-RP1 3.843% 25/1/2035	632,753	0.07	USD 853,000	MF1 2022-FL10 7.949% 17/9/2037	856,115	0.09
USD 525,238	GSMP Mortgage Loan Trust 2005-RP3 3.816% 25/9/2035	479,985	0.05	USD 286,000	Moody's 3.1% 29/11/2061	181,624	0.02
USD 123,000	HCA 2.375% 15/7/2031	97,104	0.01	USD 183,000	Moody's 3.75% 25/2/2052	140,167	0.01
USD 971,000	HCA 3.5% 1/9/2030	848,614	0.09	EUR 1,155,000	Morgan Stanley 0.497% 7/2/2031	984,005	0.11
USD 1,616,000	HCA 3.625% 15/3/2032	1,389,834	0.15	USD 2,356,000	Morgan Stanley 2.239% 21/7/2032	1,853,491	0.20
USD 739,000	HCA 5.5% 1/6/2033	724,576	0.08	USD 946,000	Morgan Stanley 2.511% 20/10/2032	753,077	0.08
USD 206,000	Home Depot 2.7% 15/4/2030	180,982	0.02	USD 167,000	Morgan Stanley 3.622% 1/4/2031	148,440	0.02
USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	634,731	0.07	USD 1,100,000	Morgan Stanley 4.431% 23/1/2030	1,042,850	0.11
USD 1,982,623	HSI Asset Securitization Trust 2007-NC1 5.569% 25/4/2037	1,277,873	0.14	EUR 1,130,000	Morgan Stanley 4.656% 2/3/2029	1,239,425	0.13
USD 1,534,500	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	1,440,583	0.16	USD 3,307,000	Morgan Stanley 4.889% 20/7/2033	3,132,693	0.34
USD 579,666	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.669% 25/7/2036	565,232	0.06	USD 377,000	Morgan Stanley 5.164% 20/4/2029	369,561	0.04
USD 960,000	Intel 5.2% 10/2/2033	959,207	0.10	USD 281,000	Morgan Stanley 5.25% 21/4/2034	272,690	0.03
USD 4,906,819	IXIS Real Estate Capital Trust 2006-HE2 5.949% 25/8/2036	1,448,026	0.16	USD 40,000	Morgan Stanley 5.424% 21/7/2034	39,361	0.00
USD 690,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.881% 15/1/2049	580,195	0.06	USD 415,000	Morgan Stanley 5.449% 20/7/2029	412,114	0.05
USD 541,264	JP Morgan Mortgage Trust 2017-2 3.649% 25/5/2047	473,861	0.05	USD 378,000	Morgan Stanley 6.342% 18/10/2033	396,649	0.04
USD 845,000	JPMBB Commercial Mortgage Trust 2016-C1 4.359% 17/3/2049	692,473	0.07	USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	502,769	0.05
USD 1,000,000	JPMDB Commercial Mortgage Trust 2016-C2 3.144% 15/6/2049	925,366	0.10	USD 1,000,000	Morgan Stanley Capital I 2017- HR2 3.89% 15/12/2050	898,843	0.10
EUR 576,000	JPMorgan Chase 0.625% 25/1/2024	616,873	0.07	USD 852,000	Morgan Stanley Capital I Trust 2014-150E 3.912% 9/9/2032	674,247	0.07
GBP 200,000	JPMorgan Chase 0.991% 28/4/2026	233,997	0.03	USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,238,952	0.13
USD 139,000	JPMorgan Chase 2.545% 8/11/2032	112,260	0.01	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.869% 15/10/2051	253,978	0.03
USD 2,411,000	JPMorgan Chase 2.963% 25/1/2033	2,005,080	0.22	USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	547,278	0.06
USD 1,591,000	JPMorgan Chase 4.565% 14/6/2030	1,519,610	0.16	USD 120,253	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	99,414	0.01
USD 464,000	JPMorgan Chase 4.912% 25/7/2033	446,368	0.05	USD 320,633	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	260,002	0.03
USD 423,000	JPMorgan Chase 5.35% 1/6/2034	418,773	0.05	USD 194,482	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	157,599	0.02
USD 281,000	KLA 5.25% 15/7/2062	273,285	0.03	USD 216,548	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	201,309	0.02
GBP 100,000	Kraft Heinz Foods 4.125% 1/7/2027	119,914	0.01	EUR 1,070,000	Nasdaq 4.5% 15/2/2032*	1,181,184	0.13
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	103,562	0.01	USD 173,000	Nasdaq 5.55% 15/2/2034	172,532	0.02
USD 682,000	Lowe's 4.25% 1/4/2052	540,519	0.06	USD 235,000	Nasdaq 6.1% 28/6/2063	231,615	0.03
				USD 630,619	Navient Private Education Refi Loan Trust 2020-C 7.025% 15/11/2068	632,361	0.07
				USD 539,459	New Century Home Equity Loan Trust Series 2005-B 6.149% 25/10/2035	518,933	0.06

* 本證券全部或部分代表借貸證券。

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USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	94,766	0.01	EUR 914,000	Procter & Gamble 3.25% 2/8/2026	984,446	0.11
GBP 150,000	New York Life Global Funding 4.35% 16/9/2025	184,088	0.02	USD 624,000	Prologis 5.125% 15/1/2034	614,463	0.07
USD 843,443	Newcastle Mortgage Trust 2007-1 5.659% 25/4/2037	817,158	0.09	USD 209,000	Public Service Electric and Gas 3.1% 15/3/2032	181,427	0.02
USD 1,851,000	NextEra Energy Capital 2.25% 1/6/2030	1,523,013	0.16	USD 9,000	Public Service Electric and Gas 3.6% 1/12/2047	6,881	0.00
USD 352,000	NextEra Energy Capital 2.75% 1/11/2029	304,350	0.03	USD 914,000	Public Service Electric and Gas 3.7% 1/5/2028	866,826	0.09
USD 223,000	NextEra Energy Capital 5.05% 28/2/2033	216,186	0.02	USD 475,000	Public Service Electric and Gas 4.65% 15/3/2033	460,627	0.05
USD 425,000	NextEra Energy Capital 5.749% 1/9/2025	426,215	0.05	USD 490,000	Public Service Electric and Gas 4.9% 15/12/2032	484,337	0.05
USD 454,000	Norfolk Southern 2.3% 15/5/2031	374,769	0.04	USD 1,059,000	QUALCOMM 2.15% 20/5/2030	900,620	0.10
USD 656,000	Norfolk Southern 3% 15/3/2032	559,000	0.06	USD 190,000	QUALCOMM 4.5% 20/5/2052	166,079	0.02
USD 254,000	NVIDIA 2% 15/6/2031	210,397	0.02	USD 467,577	Ready Capital Mortgage Financing 2022-FL9 7.782% 25/6/2037	468,475	0.05
USD 1,010,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	868,504	0.09	USD 198,451	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	194,247	0.02
USD 690,000	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	502,063	0.05	USD 313,000	Republic Services 2.375% 15/3/2033	248,962	0.03
EUR 100,000	Olympus Water US 9.625% 15/11/2028	108,679	0.01	USD 1,052,000	Ryder System 5.25% 1/6/2028	1,038,244	0.11
USD 159,000	Oncor Electric Delivery 3.1% 15/9/2049	108,177	0.01	USD 173,000	S&P Global 3.9% 1/3/2062	135,970	0.01
USD 37,000	Oncor Electric Delivery 3.8% 30/9/2047	29,038	0.00	USD 269,000	Salesforce 1.95% 15/7/2031	219,307	0.03
USD 949,000	Oncor Electric Delivery 4.15% 1/6/2032	889,589	0.10	USD 2,425,000	San Diego County Water Authority 5% 1/5/2052	2,611,790	0.28
USD 551,000	Oncor Electric Delivery 4.55% 15/9/2032	524,924	0.06	USD 299,000	San Diego Gas & Electric 1.7% 1/10/2030	238,296	0.03
USD 1,162,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,066,477	0.12	USD 415,000	San Diego Gas & Electric 3% 15/3/2032	353,412	0.04
USD 194,494	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	194,021	0.02	USD 499,200	Sesac Finance 5.216% 25/7/2049	473,164	0.05
USD 150,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	125,617	0.01	USD 168,000	Sherwin-Williams 2.9% 15/3/2052	105,785	0.01
USD 170,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	137,239	0.02	USD 404,178	SLM Private Credit Student Loan Trust 2004-A 5.952% 15/6/2033	398,938	0.04
USD 132,000	Oracle 1.65% 25/3/2026	120,223	0.01	USD 1,485,737	SLM Private Credit Student Loan Trust 2005-B 5.882% 15/6/2039	1,440,231	0.16
USD 1,158,000	Oracle 2.875% 25/3/2031	978,706	0.11	USD 1,873,103	SLM Private Credit Student Loan Trust 2006-A 5.842% 15/6/2039	1,799,438	0.19
USD 2,621,000	Oracle 2.95% 1/4/2030	2,270,636	0.25	USD 384,625	SLM Private Credit Student Loan Trust 2006-B 5.752% 15/12/2039	369,207	0.04
EUR 200,000	Oracle 3.125% 10/7/2025*	214,322	0.02	USD 1,026,071	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	1,085,865	0.12
USD 200,000	Oracle 3.95% 25/3/2051	146,119	0.02	USD 680,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	651,984	0.07
USD 230,000	Oracle 4.3% 8/7/2034	206,079	0.02	USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	752,841	0.08
USD 169,000	Oracle 6.15% 9/11/2029	175,494	0.02	USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,262,515	0.14
USD 739,000	Oracle 6.25% 9/11/2032	773,042	0.08	USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	869,474	0.09
EUR 100,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	96,544	0.01	USD 1,721,854	SMB Private Education Loan Trust 2021-A 6.155% 15/1/2053	1,695,776	0.18
USD 450,000	Pacific Gas and Electric 4.55% 1/7/2030	404,749	0.04	USD 1,850,136	SMB Private Education Loan Trust 2022-B 6.639% 16/2/2055	1,842,978	0.20
USD 755,000	Pacific Gas and Electric 4.95% 1/7/2050	586,294	0.06	USD 1,473,998	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,413,993	0.15
USD 204,000	PECO Energy 2.85% 15/9/2051	129,302	0.01				
USD 490,000	PECO Energy 4.375% 15/8/2052	418,597	0.05				
USD 104,000	PECO Energy 4.6% 15/5/2052	91,430	0.01				
USD 31,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	29,862	0.00				
USD 200,000	Periama 5.95% 19/4/2026*	190,752	0.02				

* 本證券全部或部分代表借貸證券。

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至 2023 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
USD 182,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	163,342	0.02	USD 596,000	Verizon Communications 1.68% 30/10/2030	465,661	0.05
USD 292,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	264,993	0.03	USD 108,000	Verizon Communications 2.355% 15/3/2032	85,432	0.01
USD 414,213	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	398,673	0.04	USD 389,000	Verizon Communications 3.7% 22/3/2061	265,562	0.03
USD 314,000	Southern California Edison 2.5% 1/6/2031	258,546	0.03	USD 1,486,000	Verizon Communications 4.329% 21/9/2028	1,422,442	0.15
USD 1,188,000	Southern California Edison 2.75% 1/2/2032	982,789	0.11	USD 1,047,000	Verizon Communications 4.4% 1/11/2034	948,085	0.10
USD 1,224,000	Southern California Edison 5.95% 1/11/2032	1,269,537	0.14	USD 836,000	Walt Disney 2% 1/9/2029	709,386	0.08
USD 850,000	Sprint Capital 8.75% 15/3/2032	1,012,711	0.11	USD 237,000	Walt Disney 3.8% 22/3/2030	221,990	0.02
USD 235,000	Tenet Healthcare 6.125% 15/6/2030	227,892	0.03	USD 1,312,600	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 5.39% 25/9/2046	1,044,384	0.11
USD 130,000	Texas Instruments 4.9% 14/3/2033	130,552	0.02	USD 2,408,636	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 5.31% 25/10/2046	2,016,898	0.22
USD 692,000	Thermo Fisher Scientific 1.75% 15/10/2028	595,288	0.06	USD 1,510,052	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.228% 25/6/2047	1,163,229	0.13
USD 475,000	Thermo Fisher Scientific 2.6% 1/10/2029	416,088	0.05	USD 2,187,190	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.28% 25/10/2046	1,821,330	0.20
USD 136,000	Time Warner Cable 6.55% 1/5/2037	129,213	0.01	EUR 803,000	Wells Fargo 1.625% 2/6/2025	835,535	0.09
USD 2,379,000	T-Mobile USA 3.875% 15/4/2030	2,169,806	0.23	EUR 530,000	Wells Fargo 2.125% 4/6/2024	566,232	0.06
USD 932,000	T-Mobile USA 5.05% 15/7/2033	899,201	0.10	USD 1,207,000	Wells Fargo 3.35% 2/3/2033*	1,016,002	0.11
USD 1,386,421	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	1,291,508	0.14	USD 106,000	Wells Fargo 5.389% 24/4/2034	103,301	0.01
USD 186,000	Union Pacific 3.799% 6/4/2071	137,361	0.01	USD 1,717,000	Wells Fargo 5.557% 25/7/2034	1,695,918	0.18
USD 919,000	Union Pacific 3.839% 20/3/2060	707,322	0.08	USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	220,217	0.02
USD 95,677	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/7/2028	87,644	0.01	USD 257,000	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	213,159	0.02
USD 588,248	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/3/2030	533,539	0.06	USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,175,721	0.13
USD 4,745,000	United States Treasury Bill 0% 15/2/2024	4,628,537	0.50	USD 413,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.556% 16/6/2051	351,494	0.04
USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,234	0.00	USD 440,000	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	419,163	0.05
USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	2,712,998	0.29	USD 313,352	WinWater Mortgage Loan Trust 2014-1 3.919% 20/6/2044	290,983	0.03
USD 3,900,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031†	4,003,795	0.43			296,754,147	32.07
USD 61,600	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	56,898	0.01	烏拉圭			
USD 111,000	United States Treasury Note/ Bond 1.125% 15/2/2031	90,116	0.01	USD 200,000	Uruguay Government International Bond 4.375% 27/10/2027*	199,571	0.02
USD 640,000	United States Treasury Note/ Bond 1.375% 15/11/2040†	408,750	0.04	USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050*	192,565	0.02
USD 1,640,000	United States Treasury Note/ Bond 3.625% 15/2/2053†	1,478,562	0.16			392,136	0.04
USD 765,000	UnitedHealth 2.875% 15/8/2029	686,723	0.07	總債券			
USD 388,000	UnitedHealth 3.875% 15/12/2028	371,466	0.04			884,436,858	95.58
USD 1,674,000	UnitedHealth 5.3% 15/2/2030	1,708,087	0.19	商業票據			
GBP 100,000	Verizon Communications 1.125% 3/11/2028*	100,340	0.01	澳洲			
USD 2,664,000	Verizon Communications 1.45% 20/3/2026	2,416,401	0.26	USD 1,000,000	Macquarie Bank 0% 12/2/2024	973,961	0.11
USD 692,000	Verizon Communications 1.5% 18/9/2030	540,703	0.06	USD 1,395,000	Macquarie Bank 0% 20/8/2024	1,317,486	0.14
						2,291,447	0.25
				法國			
				USD 955,000	Societe Generale 0% 24/4/2024	919,075	0.10

† 本證券全部或部分已質押或提供擔保。詳見附註 13。

* 本證券全部或部分代表借貸證券。

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至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
德國 USD 1,000,000 Bayer 0% 12/8/2024	943,082	0.10	法國 USD 955,000 Natixis (New York Branch) 5.97% 20/5/2024	955,045	0.10
日本 USD 975,000 MUFG Bank (New York Branch) 0% 22/11/2023	962,624	0.10	日本 USD 2,000,000 Mizuho Bank 5.5% 22/11/2023	2,000,084	0.22
英國 USD 1,395,000 NatWest Markets 0% 20/5/2024	1,336,648	0.15	美國 USD 1,405,000 Citibank (New York Branch) 5.89% 10/5/2024	1,404,969	0.15
美國 USD 2,000,000 HSBC USA 0% 22/8/2024	1,879,235	0.20	定期存單總額	5,754,935	0.62
總商業票據	8,332,111	0.90	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	898,523,904	97.10
定期存單			普通股 / 優先股 (股份) 總額	898,523,904	97.10
加拿大 USD 1,395,000 Toronto Dominion Bank (New York Branch) 5.93% 15/8/2024	1,394,837	0.15	其他淨資產	26,802,213	2.90
			淨資產總額 (美金)	925,326,117	100.00

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
AUD	190,000	NZD	208,883	Deutsche Bank	20/9/2023	(1,093)
AUD	230,000	USD	158,426	Morgan Stanley	20/9/2023	(9,355)
BRL	17,187,797	USD	3,461,815	Citigroup	14/9/2023	21,120
BRL	2,780,000	USD	554,649	HSBC Bank	20/9/2023	8,139
BRL	17,687,078	USD	3,581,649	Citigroup	20/9/2023	(1,046)
BRL	20,000,000	USD	4,148,840	BNY Mellon	20/9/2023	(100,004)
BRL	1,461,000	USD	298,578	Barclays	14/9/2023	(2,521)
CAD	2,893,580	USD	2,180,000	HSBC Bank	20/9/2023	(40,608)
CAD	160,000	USD	121,639	Bank of America	20/9/2023	(3,341)
CAD	5,965,000	EUR	4,086,862	Morgan Stanley	5/9/2023	(24,983)
CHF	600,654	USD	670,000	Royal Bank of Canada	20/9/2023	11,264
CLP	390,442,000	USD	450,337	BNP Paribas	14/9/2023	6,088
CLP	259,288,000	USD	300,380	JP Morgan	14/9/2023	2,726
CLP	259,288,000	USD	299,616	Toronto-Dominion	14/9/2023	3,490
CNH	5,390,000	USD	762,937	Citigroup	14/9/2023	(21,696)
CNH	20,853,698	USD	2,934,540	HSBC Bank	20/9/2023	(65,819)
CNH	11,590,000	USD	1,608,870	JP Morgan	14/9/2023	(14,996)
COP	4,462,308,000	USD	1,095,605	Standard Chartered Bank	14/9/2023	(12,523)
COP	3,096,026,000	USD	705,406	BNP Paribas	17/5/2024	7,575
COP	1,225,885,000	USD	297,906	Bank of America	14/9/2023	(362)
COP	2,486,787,000	USD	598,217	Toronto-Dominion	29/9/2023	2,344
COP	1,244,692,000	USD	301,524	Citigroup	14/9/2023	585
CZK	52,835,000	USD	2,391,515	Morgan Stanley	20/9/2023	(10,164)
CZK	29,607,069	USD	1,339,200	Barclays	14/9/2023	(4,448)
CZK	87,738,171	USD	3,967,744	BNP Paribas	20/9/2023	(13,255)
CZK	60,255,233	USD	2,765,655	Morgan Stanley	14/9/2023	(49,216)
EUR	19,150,000	JPY	2,863,491,074	JP Morgan	20/9/2023	1,150,394
EUR	16,339,500	USD	17,723,554	UBS	20/9/2023	17,646
EUR	1,800,000	GBP	1,545,381	UBS	20/9/2023	(4,730)
EUR	3,200,000	USD	3,499,995	JP Morgan	20/9/2023	(25,480)
EUR	2,140,000	GBP	1,843,394	Bank of America	20/9/2023	(13,366)
EUR	2,510,000	USD	2,746,588	HSBC Bank	20/9/2023	(21,267)
EUR	1,940,000	USD	2,121,462	Deutsche Bank	20/9/2023	(15,037)
EUR	360,000	USD	393,934	Société Générale	20/9/2023	(3,051)

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至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
EUR	720,000	GBP	617,083	HSBC Bank	20/9/2023	(537)
EUR	34,611	NOK	400,000	Goldman Sachs	20/9/2023	(2)
EUR	970,000	USD	1,067,034	Citigroup	20/9/2023	(13,822)
EUR	35,798	NOK	400,000	Deutsche Bank	20/9/2023	1,288
EUR	1,462,000	USD	1,624,289	Barclays	14/9/2023	(37,331)
EUR	11,260,000	USD	12,502,328	Standard Chartered Bank	20/9/2023	(276,379)
EUR	675,048	AUD	1,110,000	State Street	5/9/2023	13,395
EUR	110,000	USD	121,688	Goldman Sachs	20/9/2023	(2,251)
EUR	35,506	HUF	14,000,000	Société Générale	20/9/2023	(1,257)
EUR	70,000	USD	77,014	Bank of America	20/9/2023	(1,009)
EUR	41,273	HUF	16,000,000	Deutsche Bank	20/9/2023	(681)
GBP	12,884,935	EUR	14,970,000	Standard Chartered Bank	20/9/2023	80,561
GBP	2,467,913	EUR	2,870,000	HSBC Bank	20/9/2023	12,470
GBP	120,000	USD	153,956	Deutsche Bank	20/9/2023	(1,827)
GBP	612,372	EUR	710,000	Deutsche Bank	20/9/2023	5,422
GBP	30,000	USD	38,812	Barclays	20/9/2023	(780)
GBP	60,000	USD	76,970	Morgan Stanley	20/9/2023	(905)
GBP	100,000	USD	128,673	HSBC Bank	20/9/2023	(1,899)
GBP	4,100,000	EUR	4,774,819	JP Morgan	5/9/2023	16,721
GBP	931,396	EUR	1,080,000	Bank of America	20/9/2023	8,122
HUF	763,759,180	USD	2,166,140	JP Morgan	14/9/2023	8,274
HUF	42,000,000	EUR	107,913	Deutsche Bank	20/9/2023	2,254
HUF	14,000,000	EUR	35,884	JP Morgan	20/9/2023	846
HUF	15,000,000	EUR	37,713	BNP Paribas	20/9/2023	1,703
HUF	158,844,000	USD	449,868	Citigroup	14/9/2023	2,359
IDR	4,940,000,000	USD	330,922	Bank of America	20/9/2023	(6,629)
IDR	43,405,075,000	USD	2,911,181	State Street	20/9/2023	(61,802)
IDR	46,398,622,754	USD	3,123,229	UBS	20/9/2023	(77,334)
IDR	24,081,455,000	USD	1,606,501	JP Morgan	14/9/2023	(25,505)
IDR	6,900,000,000	USD	458,594	Barclays	20/9/2023	(5,635)
IDR	19,295,031,118	USD	1,258,563	Citigroup	20/9/2023	8,083
IDR	15,726,825,484	USD	1,027,964	HSBC Bank	14/9/2023	4,534
INR	100,400,000	USD	1,210,683	Barclays	20/9/2023	2,034
INR	364,144,000	USD	4,395,852	Citigroup	14/9/2023	2,651
INR	61,890,000	USD	749,364	BNP Paribas	14/9/2023	(1,794)
JPY	48,000,000	USD	336,786	Bank of America	20/9/2023	(7,525)
JPY	5,603,030,000	USD	40,675,377	Standard Chartered Bank	20/9/2023	(2,240,826)
JPY	22,000,000	USD	158,100	BNP Paribas	20/9/2023	(7,189)
JPY	313,061,511	USD	2,230,633	JP Morgan	20/9/2023	(83,155)
JPY	5,570,000	USD	39,979	Morgan Stanley	20/9/2023	(1,771)
JPY	5,500,000	USD	39,834	BNY Mellon	20/9/2023	(2,106)
JPY	2,750,000	USD	20,024	Royal Bank of Canada	20/9/2023	(1,160)
JPY	146,750,000	USD	1,038,316	Barclays	5/9/2023	(34,084)
JPY	1,863,845,000	EUR	11,926,433	Standard Chartered Bank	5/9/2023	(185,583)
JPY	40,000,000	USD	279,754	HSBC Bank	20/9/2023	(5,370)
JPY	20,000,000	USD	137,523	Barclays	20/9/2023	(330)
JPY	6,000,000	USD	41,463	Toronto-Dominion	20/9/2023	(305)
KRW	975,000,000	USD	771,782	Standard Chartered Bank	20/9/2023	(34,011)
KRW	982,975,000	USD	753,604	Citigroup	14/9/2023	(9,841)
MXN	80,860,000	USD	4,571,633	State Street	20/9/2023	246,611
MXN	33,551,671	USD	1,902,391	JP Morgan	14/9/2023	98,954
MXN	68,396,000	USD	3,894,575	BNY Mellon	20/9/2023	180,970
MXN	112,885,002	USD	6,427,509	Royal Bank of Canada	20/9/2023	299,025
MXN	31,226	USD	1,814	State Street	14/9/2023	48
MYR	2,913,854	USD	645,373	Barclays	14/9/2023	(16,935)
NOK	10,300,723	USD	936,798	Deutsche Bank	14/9/2023	30,814
NOK	7,070,000	USD	672,477	HSBC Bank	20/9/2023	(8,221)
NOK	727,000	USD	69,626	Toronto-Dominion	20/9/2023	(1,319)

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至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
NOK	1,630,000	USD	155,697	Goldman Sachs	20/9/2023	(2,551)
NOK	190,000	USD	18,121	Citigroup	20/9/2023	(270)
NOK	3,470,000	USD	335,243	Morgan Stanley	20/9/2023	(9,225)
NOK	820,000	USD	79,055	JP Morgan	20/9/2023	(2,013)
NOK	450,000	USD	42,354	State Street	20/9/2023	(75)
NOK	510,000	USD	48,458	Bank of America	20/9/2023	(543)
NOK	800,000	EUR	68,049	Goldman Sachs	20/9/2023	1,277
NOK	550,000	USD	52,291	Deutsche Bank	20/9/2023	(616)
NOK	160,000	USD	14,915	UBS	20/9/2023	118
NOK	210,000	USD	20,817	Barclays	20/9/2023	(1,086)
NOK	150,000	USD	14,915	BNY Mellon	20/9/2023	(821)
NOK	200,000	USD	19,705	Société Générale	20/9/2023	(914)
NOK	620,000	USD	58,595	BNP Paribas	20/9/2023	(343)
NZD	209,818	AUD	190,000	Deutsche Bank	20/9/2023	1,649
NZD	190,000	USD	118,471	Morgan Stanley	20/9/2023	(5,464)
NZD	190,000	USD	118,104	Toronto-Dominion	20/9/2023	(5,097)
NZD	70,000	USD	42,979	HSBC Bank	20/9/2023	(1,345)
PLN	4,740,000	USD	1,137,373	Bank of America	14/9/2023	12,733
SEK	770,000	USD	74,185	Citigroup	20/9/2023	(3,548)
SEK	3,620,000	USD	341,032	Morgan Stanley	20/9/2023	(8,942)
SEK	1,050,000	USD	98,942	Barclays	20/9/2023	(2,618)
SEK	1,010,000	USD	94,036	Deutsche Bank	20/9/2023	(1,380)
SEK	400,000	USD	36,726	Bank of America	20/9/2023	(31)
SEK	200,000	USD	18,482	Société Générale	20/9/2023	(135)
SEK	200,000	USD	18,529	BNY Mellon	20/9/2023	(181)
SEK	540,000	USD	52,006	State Street	20/9/2023	(2,469)
SEK	710,000	USD	67,747	Goldman Sachs	20/9/2023	(2,613)
SEK	1,600,000	USD	149,088	BNP Paribas	20/9/2023	(2,308)
SEK	120,000	USD	11,583	Toronto-Dominion	20/9/2023	(574)
SEK	220,000	USD	20,157	RBS	20/9/2023	26
SGD	1,318,314	USD	981,844	JP Morgan	14/9/2023	(6,111)
SGD	4,450,000	USD	3,332,095	JP Morgan	20/9/2023	(37,586)
THB	98,560,400	USD	2,853,515	HSBC Bank	14/9/2023	(36,117)
THB	55,039,000	USD	1,596,252	Citigroup	14/9/2023	(22,934)
THB	32,600,000	USD	940,497	Citigroup	20/9/2023	(8,056)
TRY	164,000	USD	5,973	Citigroup	5/9/2023	180
TWD	44,400,000	USD	1,463,041	State Street	20/9/2023	(68,620)
TWD	7,700,000	USD	247,780	Citigroup	20/9/2023	(5,954)
USD	2,195,570	IDR	32,757,355,000	Citigroup	20/9/2023	45,173
USD	253,048	TWD	7,700,000	Barclays	20/9/2023	11,223
USD	864,270	IDR	12,865,349,465	UBS	14/9/2023	19,633
USD	3,253,158	CZK	71,807,925	Deutsche Bank	14/9/2023	15,899
USD	6,166,562	MXN	109,048,863	JP Morgan	14/9/2023	(338,164)
USD	2,101,781	ZAR	40,562,747	State Street	14/9/2023	(55,059)
USD	2,641,951	BRL	13,113,954	BNP Paribas	14/9/2023	(15,460)
USD	187,707	SGD	251,229	State Street	14/9/2023	1,763
USD	1,110,710	IDR	16,538,252,266	State Street	14/9/2023	24,940
USD	466,638	INR	38,602,397	HSBC Bank	14/9/2023	359
USD	415,297	ZAR	7,850,192	Goldman Sachs	14/9/2023	(2,121)
USD	2,521,936	MXN	44,056,685	Citigroup	14/9/2023	(106,029)
USD	474,393	THB	16,272,156	Goldman Sachs	14/9/2023	9,245
USD	2,300,000	CNH	16,358,502	Société Générale	20/9/2023	49,656
USD	9,383,598	BRL	46,338,533	Citigroup	20/9/2023	2,744
USD	741,606	ZAR	13,895,000	HSBC Bank	20/9/2023	3,159
USD	3,118,441	MXN	54,625,680	JP Morgan	20/9/2023	(136,566)
USD	2,255,545	INR	186,290,000	Barclays	20/9/2023	5,376
USD	13,671,123	KRW	17,270,866,000	Standard Chartered Bank	20/9/2023	602,453
USD	229,569	GBP	180,000	JP Morgan	20/9/2023	1,375

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至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
USD	6,983,291	EUR	6,435,000	State Street	20/9/2023	(3,741)
USD	16,353,912	IDR	242,953,394,516	UBS	20/9/2023	404,938
USD	12,110,743	EUR	11,165,000	UBS	20/9/2023	(12,057)
USD	14,939,782	GBP	11,840,000	State Street	20/9/2023	(70,287)
USD	3,601,299	MYR	16,530,000	Morgan Stanley	20/9/2023	34,699
USD	18,764,295	JPY	2,584,752,926	State Street	20/9/2023	1,033,921
USD	681,143	SEK	7,230,000	Bank of America	20/9/2023	17,878
USD	374,245	INR	30,811,600	Deutsche Bank	14/9/2023	2,071
USD	441,964	BRL	2,160,318	Barclays	14/9/2023	4,197
USD	1,200,196	THB	41,857,425	BNP Paribas	14/9/2023	3,681
USD	353,308	NOK	3,630,000	Morgan Stanley	20/9/2023	12,255
USD	75,174	SEK	808,000	Goldman Sachs	20/9/2023	1,050
USD	821,518	IDR	12,265,267,434	Barclays	14/9/2023	16,278
USD	40,738	SEK	440,000	RBS	20/9/2023	373
USD	38,336	GBP	30,000	Goldman Sachs	20/9/2023	303
USD	328,263	SEK	3,440,000	Morgan Stanley	20/9/2023	12,686
USD	18,960	SEK	200,000	Deutsche Bank	20/9/2023	612
USD	157,927	AUD	230,000	Bank of America	20/9/2023	8,857
USD	2,922,242	EUR	2,670,000	HSBC Bank	20/9/2023	23,194
USD	1,568,831	EUR	1,430,000	JP Morgan	20/9/2023	16,157
USD	87,217	NOK	920,000	JP Morgan	20/9/2023	779
USD	17,753	NOK	190,000	RBS	20/9/2023	(99)
USD	3,028,612	JPY	423,742,869	JP Morgan	20/9/2023	121,904
USD	77,644	SEK	820,000	JP Morgan	20/9/2023	2,419
USD	1,038,064	EUR	940,000	Morgan Stanley	20/9/2023	17,425
USD	2,916,062	ZAR	55,510,716	Citigroup	14/9/2023	(35,606)
USD	38,338	GBP	30,000	Bank of America	20/9/2023	305
USD	20,577	SEK	220,000	Citigroup	20/9/2023	394
USD	623,398	EUR	570,000	Société Générale	20/9/2023	4,500
USD	95,839	NOK	1,010,000	Barclays	20/9/2023	945
USD	4,398,637	EUR	4,030,000	Barclays	20/9/2023	22,920
USD	790,460	SGD	1,067,085	Citigroup	14/9/2023	670
USD	3,279,492	INR	269,771,003	Barclays	14/9/2023	20,922
USD	2,336,050	BRL	11,500,000	BNP Paribas	20/9/2023	7,970
USD	32,691	NOK	350,000	State Street	20/9/2023	(192)
USD	3,300,394	SGD	4,450,000	Barclays	20/9/2023	5,885
USD	1,393,660	EUR	1,270,000	Deutsche Bank	20/9/2023	14,713
USD	76,407	NOK	790,000	BNY Mellon	20/9/2023	2,183
USD	17,721	NOK	190,000	Toronto-Dominion	20/9/2023	(131)
USD	21,588	NOK	230,000	Bank of America	20/9/2023	(22)
USD	344,407	IDR	5,171,966,000	HSBC Bank	20/9/2023	4,887
USD	18,853	NOK	200,000	HSBC Bank	20/9/2023	62
USD	942,814	SGD	1,270,000	Morgan Stanley	20/9/2023	2,584
USD	166,083	GBP	130,000	Barclays	20/9/2023	1,276
USD	274,405	INR	22,600,000	Goldman Sachs	20/9/2023	1,423
USD	142,239	SEK	1,530,000	BNP Paribas	20/9/2023	1,881
USD	14,722	SEK	160,000	Barclays	20/9/2023	44
USD	199,657	NOK	2,050,000	Goldman Sachs	20/9/2023	7,050
USD	1,585,459	EUR	1,450,000	Citigroup	20/9/2023	11,069
USD	395,034	JPY	56,750,000	HSBC Bank	20/9/2023	5,754
USD	82,602	JPY	11,490,000	Royal Bank of Canada	20/9/2023	3,786
USD	1,410,613	MXN	24,400,000	Royal Bank of Canada	20/9/2023	(43,322)
USD	77,710	NOK	800,000	Deutsche Bank	20/9/2023	2,546
USD	350,973	PHP	19,300,000	Deutsche Bank	20/9/2023	10,244
USD	43,799	JPY	6,000,000	BNP Paribas	20/9/2023	2,641
USD	36,184	JPY	5,000,000	Barclays	20/9/2023	1,886
USD	121,016	NZD	190,000	Morgan Stanley	20/9/2023	8,009
USD	3,325,912	EUR	2,960,000	Royal Bank of Canada	20/9/2023	111,986

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至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
USD	99,747	SEK	1,060,000	State Street	20/9/2023	2,503
USD	1,905,303	EUR	1,690,000	Toronto-Dominion	20/9/2023	70,324
USD	967,463	GBP	740,000	Toronto-Dominion	20/9/2023	29,333
USD	14,670	SEK	150,000	BNY Mellon	20/9/2023	909
USD	121,396	CAD	160,000	Morgan Stanley	20/9/2023	3,099
USD	1,022,585	NOK	10,300,723	Barclays	14/9/2023	54,973
USD	1,925,623	MXN	32,900,000	Citigroup	20/9/2023	(34,805)
USD	206,908	COP	830,840,000	BNY Mellon	20/9/2023	5,653
USD	2,642,475	CZK	58,033,019	Barclays	14/9/2023	26,219
USD	953,655	HUF	333,904,000	Bank of America	14/9/2023	3,034
USD	3,128,588	BRL	15,291,703	BNY Mellon	14/9/2023	29,879
USD	9,388,107	EUR	8,469,000	State Street	5/9/2023	199,261
USD	77,911	GBP	60,000	HSBC Bank	20/9/2023	1,846
USD	276,017	EUR	250,000	Morgan Stanley	5/9/2023	4,768
USD	5,304,014	GBP	4,120,915	BNY Mellon	5/9/2023	80,112
USD	4,276,597	JPY	604,845,528	UBS	5/9/2023	137,549
USD	7,960,440	CHF	6,906,000	RBS	5/9/2023	140,377
USD	19,246,823	MXN	324,152,232	Goldman Sachs	5/9/2023	(118,965)
USD	84,162,139	CNY	599,970,257	BNY Mellon	5/9/2023	1,833,487
USD	23,467,057	CAD	30,997,776	State Street	5/9/2023	553,890
USD	42,616,081	GBP	33,142,640	Standard Chartered Bank	5/9/2023	602,623
USD	7,643,861	CZK	165,858,171	Goldman Sachs	5/9/2023	163,943
USD	2,824,799	SGD	3,750,000	UBS	5/9/2023	50,417
USD	4,127,306	SEK	43,225,000	Morgan Stanley	5/9/2023	164,873
USD	386,412	RON	1,730,000	Barclays	5/9/2023	6,528
USD	877,220	AUD	1,306,099	State Street	5/9/2023	31,161
USD	492,329	HUF	173,790,000	RBS	5/9/2023	(3,371)
USD	43,390	NZD	70,000	HSBC Bank	20/9/2023	1,756
USD	1,950,343	DKK	13,151,000	Morgan Stanley	5/9/2023	35,525
USD	39,548,037	JPY	5,593,161,808	Deutsche Bank	5/9/2023	1,273,195
USD	64,419	JPY	9,110,000	Morgan Stanley	5/9/2023	2,078
USD	235,967,156	EUR	213,679,333	BNP Paribas	5/9/2023	4,125,557
USD	1,958,716	NOK	19,810,000	Morgan Stanley	5/9/2023	98,367
USD	1,402,753	CNH	10,000,000	UBS	5/9/2023	28,178
USD	3,935,572	PLN	15,740,000	Goldman Sachs	5/9/2023	114,541
USD	1,692,383	NZD	2,728,000	State Street	5/9/2023	69,901
USD	4,883,898	ZAR	86,983,274	UBS	5/9/2023	255,074
USD	1,799,177	THB	61,371,000	UBS	5/9/2023	46,423
USD	4,107,736	EUR	3,718,685	HSBC Bank	5/9/2023	72,971
USD	956,297	CNH	6,810,000	Barclays	5/9/2023	20,211
USD	160,617	JPY	22,890,000	Royal Bank of Canada	5/9/2023	3,977
USD	191,690	GBP	150,000	RBS	5/9/2023	1,542
USD	5,372,183	EUR	4,890,000	ANZ	5/9/2023	66,544
USD	15,921,387	JPY	2,271,170,000	Standard Chartered Bank	5/9/2023	379,432
USD	1,918,258	IDR	29,170,000,000	Morgan Stanley	20/9/2023	3,357
USD	916,770	IDR	13,976,165,000	Citigroup	14/9/2023	(793)
USD	3,275,369	CZK	72,640,000	Deutsche Bank	20/9/2023	1,378
USD	17,627	NOK	180,000	UBS	20/9/2023	715
USD	745,856	BRL	3,645,000	Goldman Sachs	14/9/2023	7,234
USD	1,069,403	PLN	4,371,000	JP Morgan	14/9/2023	8,831
USD	378,726	PLN	1,545,000	Deutsche Bank	20/9/2023	3,975
USD	1,384,196	HUF	504,270,000	Deutsche Bank	20/9/2023	(49,672)
USD	1,486,936	MXN	25,386,063	Barclays	14/9/2023	(27,334)
USD	50,795	GBP	40,000	Morgan Stanley	5/9/2023	89
USD	186,690	EUR	170,000	RBS	5/9/2023	2,240
USD	285,128	JPY	41,000,000	Bank of America	20/9/2023	3,884
USD	1,367,219	CNH	9,912,000	Citigroup	14/9/2023	4,106
USD	19,673	SEK	210,000	UBS	20/9/2023	408

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至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
USD	744,120	EUR	680,000	Barclays	14/9/2023	6,000
USD	744,118	CNH	5,410,000	RBS	14/9/2023	127
USD	733,734	COP	2,969,790,000	Citigroup	14/9/2023	12,913
USD	63,543	GBP	50,000	State Street	5/9/2023	160
USD	740,853	COP	3,096,026,000	BNP Paribas	17/10/2023	(3,079)
USD	14,310	NOK	150,000	Citigroup	20/9/2023	217
USD	51,039	GBP	40,000	HSBC Bank	5/9/2023	333
USD	307,853	IDR	4,720,000,000	Barclays	20/9/2023	(1,997)
USD	1,856,881	CNH	13,530,000	Royal Bank of Canada	20/9/2023	(4,363)
USD	1,783,686	ZAR	33,895,000	Goldman Sachs	5/9/2023	(20,040)
USD	38,063	GBP	30,000	Morgan Stanley	20/9/2023	31
USD	37,490	NOK	400,000	BNP Paribas	20/9/2023	(92)
USD	1,171,783	CAD	1,590,000	Toronto-Dominion	5/9/2023	(3,525)
USD	602,141	BRL	2,947,000	Citigroup	14/9/2023	4,961
USD	1,160,733	CAD	1,570,000	Standard Chartered Bank	3/10/2023	(292)
USD	1,491,209	COP	6,115,894,026	BNY Mellon	14/9/2023	6,772
ZAR	36,300,000	USD	1,896,552	BNY Mellon	20/9/2023	32,606
ZAR	25,408,426	USD	1,367,780	Morgan Stanley	20/9/2023	(17,453)
ZAR	22,825,000	USD	1,214,570	Barclays	20/9/2023	(1,539)
ZAR	14,528,000	USD	806,502	HSBC Bank	14/9/2023	(34,005)
ZAR	26,187,000	USD	1,388,058	Citigroup	14/9/2023	4,382
ZAR	33,895,000	USD	1,781,211	Goldman Sachs	20/9/2023	20,133
未實現淨增值						10,982,396
瑞士法郎避險股份類別						
CHF	4,532,166	USD	5,189,676	BNY Mellon	15/9/2023	(52,002)
USD	93,939	CHF	82,225	BNY Mellon	15/9/2023	729
未實現淨減值						(51,273)
離岸人民幣避險股份類別						
CNY	731,092	USD	101,324	BNY Mellon	15/9/2023	(778)
USD	1,776	CNY	12,909	BNY Mellon	15/9/2023	1
未實現淨減值						(777)
丹麥克朗避險股份類別						
DKK	541	USD	79	BNY Mellon	15/9/2023	(1)
USD	2	DKK	9	BNY Mellon	15/9/2023	-
未實現淨減值						(1)
歐元避險股份類別						
EUR	115,219,238	USD	126,417,249	BNY Mellon	15/9/2023	(1,343,375)
USD	9,731,529	EUR	8,893,659	BNY Mellon	15/9/2023	77,212
未實現淨減值						(1,266,163)
英鎊避險股份類別						
GBP	229,138,253	USD	291,544,381	BNY Mellon	15/9/2023	(1,062,689)
USD	5,870,656	GBP	4,614,427	BNY Mellon	15/9/2023	20,885
未實現淨減值						(1,041,804)
挪威克朗避險股份類別						
NOK	603,082,129	USD	58,733,103	BNY Mellon	15/9/2023	(2,079,246)
USD	933,115	NOK	9,798,825	BNY Mellon	15/9/2023	12,615
未實現淨減值						(2,066,631)
紐元避險股份類別						
NZD	9,261	USD	5,596	BNY Mellon	15/9/2023	(87)
USD	83	NZD	139	BNY Mellon	15/9/2023	-
未實現淨減值						(87)

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至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
新加坡幣避險股份類別						
SGD	193,760	USD	143,947	BNY Mellon	15/9/2023	(531)
USD	2,336	SGD	3,163	BNY Mellon	15/9/2023	(6)
未實現淨減值						(537)
未實現淨增值總額 (美金曝險部位 - 美金 1,545,406,683)						6,555,123

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (美金)	未實現增值/ (減值) (美金)
(14)	EUR	Euro Bund	2023 年 9 月	2,020,168	(10,882)
2	EUR	Euro-BTP	2023 年 9 月	251,512	1,513
(4)	EUR	Euro-OAT	2023 年 9 月	554,233	(2,897)
2	JPY	Japanese 10 Year Bond (OSE)	2023 年 9 月	2,010,879	(9,168)
82	AUD	Australian 10 Year Bond	2023 年 9 月	6,180,080	(2,701)
99	AUD	Australian 3 Year Bond	2023 年 9 月	6,824,177	35,535
2	KRW	Korean 10 Year Bond	2023 年 9 月	165,811	(1,679)
39	KRW	Korean 3 Year Bond	2023 年 9 月	3,055,676	(5,841)
(7)	EUR	3 Month EURIBOR	2023 年 9 月	1,826,315	(285)
(267)	EUR	Euro BOBL	2023 年 12 月	33,999,786	(118,769)
(21)	EUR	Euro BUXL	2023 年 12 月	3,039,821	(23,695)
(46)	EUR	Euro Schatz	2023 年 12 月	5,261,995	(7,475)
(7)	EUR	Euro-BTP	2023 年 12 月	876,799	(5,305)
59	EUR	Euro-OAT	2023 年 12 月	8,146,778	50,569
18	CAD	Canadian 10 Year Bond	2023 年 12 月	1,587,440	29,005
167	USD	US Long Bond (CBT)	2023 年 12 月	20,300,938	270,050
325	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	36,039,453	269,144
(720)	USD	US Ultra 10 Year Note	2023 年 12 月	83,508,750	(767,532)
(103)	USD	US Ultra Bond (CBT)	2023 年 12 月	13,335,281	(182,929)
14	GBP	Long Gilt	2023 年 12 月	1,691,831	17,747
(175)	USD	US Treasury 2 Year Note (CBT)	2023 年 12 月	35,642,578	(80,520)
902	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	96,337,828	414,378
10	GBP	3 Month SONIA	2024 年 3 月	2,987,851	6,930
合計				365,645,980	(124,807)

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	EUR (816,276)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(62,532)	42,901
CDS	USD 13,374,900	Fund receives default protection on CDX.NA.HY.39.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(170,518)	(443,621)
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB; and receives Fixed 3%	Goldman Sachs	17/9/2058	(724)	(1,486)
CDS	USD (9,000,000)	Fund provides default protection on Mexican; and receives Fixed 1%	JP Morgan	20/12/2024	(10,487)	84,996
CDS	EUR (72,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,956	8,516
CDS	USD (329,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(5,490)	(69,843)
CDS	USD (11,700,000)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Bank of America	20/6/2028	216,762	346,181
IFS	EUR 870,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	Bank of America	15/6/2028	801	801

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund)⁽⁴⁾ 續

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IFS	EUR 655,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	Bank of America	15/7/2028	2,801	2,801
IFS	EUR 845,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	Bank of America	15/6/2033	(692)	(692)
IFS	EUR 685,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	Bank of America	15/7/2033	(2,902)	(2,902)
IFS	EUR 222,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Bank of America	15/5/2038	(1,087)	(1,087)
IFS	EUR 410,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Bank of America	15/5/2043	(4,692)	(4,403)
IFS	EUR 405,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	BNP Paribas	15/5/2033	4,299	4,431
IRS	BRL 12,412,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(6,245)	(6,245)
IRS	BRL 36,993,198	Fund receives Fixed 10.66%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(825)	(825)
IRS	BRL 1,629,938	Fund receives Fixed 11.5625%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	8,707	8,707
IRS	BRL 2,480,230	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	16,521	16,521
IRS	BRL 200,000	Fund receives Fixed 9.94%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(424)	(424)
IRS	EUR 81,800,000	Fund receives Fixed 1.75%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/5/2024	(1,285,991)	(1,285,991)
IRS	EUR 40,900,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1%	Bank of America	4/5/2024	860,933	860,933
IRS	KRW 4,277,040,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	3/7/2024	1,554	1,554
IRS	USD 24,330,000	Fund receives Fixed 5.3998%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(12,913)	(12,913)
IRS	GBP 31,230,000	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(562,486)	(561,737)
IRS	NZD 5,165,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR 3 Month	Bank of America	20/12/2024	(25,642)	(25,642)
IRS	AUD 4,475,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	Bank of America	20/12/2024	5,318	5,318
IRS	JPY 120,620,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(1,978)	(1,978)
IRS	JPY 741,200,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(12,544)	(12,544)
IRS	MXN 102,845,265	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(51,236)	(51,236)
IRS	MXN 61,620,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/2/2025	(29,028)	(29,028)
IRS	AUD 4,180,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	15,212	15,212
IRS	NZD 4,650,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR 3 Month	Bank of America	10/2/2025	(23,539)	(23,539)
IRS	USD 28,412,000	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(1,003,104)	(1,003,104)
IRS	USD 28,410,000	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(963,467)	(963,467)
IRS	USD 26,994,000	Fund receives Fixed 4.104%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2025	(363,436)	(363,436)
IRS	GBP 1,280,000	Fund receives Fixed 5.795%; and pays Floating GBP SONIA 1 Day	Bank of America	17/8/2025	8,164	8,164
IRS	JPY 567,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.1045%	Bank of America	20/9/2025	3,215	3,215
IRS	GBP 1,240,000	Fund receives Fixed 3.6%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(16,372)	(16,436)
IRS	GBP 360,000	Fund receives Fixed 3.75343%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(5,013)	(4,158)
IRS	GBP 630,000	Fund receives Fixed 3.7%; and pays Floating GBP SONIA 1 Day	Bank of America	31/3/2026	(7,521)	(7,521)
IRS	JPY 752,070,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	8,744	8,744

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至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	JPY 169,670,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	1,667	1,667
IRS	JPY 169,650,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	1,344	1,344
IRS	JPY 169,680,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	1,304	1,304
IRS	JPY 508,930,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	3,703	3,703
IRS	JPY 259,590,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	1,871	1,871
IRS	JPY 249,410,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	1,238	1,238
IRS	KRW 2,566,795,000	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(15,038)	(15,038)
IRS	KRW 2,566,795,000	Fund receives Fixed 3.384%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(14,599)	(14,599)
IRS	KRW 2,566,410,000	Fund receives Fixed 3.389%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(14,323)	(14,322)
IRS	BRL 390,000	Fund receives Fixed 10.11%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(460)	(460)
IRS	JPY 4,104,070,542	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(143,607)	(230,218)
IRS	GBP 2,650,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(30,278)	(26,531)
IRS	GBP 2,740,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(26,447)	(26,376)
IRS	GBP 43,020,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 3.46255%	Bank of America	1/3/2028	284,224	276,032
IRS	GBP 280,000	Fund receives Fixed 4.86823%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	662	925
IRS	GBP 280,000	Fund receives Fixed 4.8733%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	1,002	1,002
IRS	GBP 260,000	Fund receives Fixed 4.77918%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	927	(346)
IRS	GBP 280,000	Fund receives Fixed 4.9008%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	1,475	1,475
IRS	USD 6,760,000	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(414,084)	(414,084)
IRS	AUD 970,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(10,880)	(10,880)
IRS	NZD 1,080,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	22,299	22,299
IRS	MXN 64,820,000	Fund receives Fixed 8.66%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	9/3/2033	(27,759)	(27,759)
IRS	EUR 1,140,000	Fund receives Fixed 2.962%; and pays Floating EUR EURIBOR 6 Month	Bank of America	31/3/2033	(9,038)	(8,888)
IRS	CHF 660,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.912%	Bank of America	31/3/2033	(13,306)	(12,650)
IRS	GBP 200,000	Fund receives Fixed 3.4329%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(2,969)	(2,969)
IRS	GBP 270,000	Fund receives Fixed 3.6589%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(1,237)	(1,237)
IRS	USD 7,230,000	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Bank of America	9/8/2033	(43,102)	(43,102)
IRS	USD 3,537,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	173,117	173,117
IRS	EUR 530,000	Fund receives Fixed 2.85708%; and pays Floating EUR ESTR 1 Day	Bank of America	28/8/2033	1,475	1,358
IRS	EUR 80,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.668%	Bank of America	4/2/2048	2,796	2,796
IRS	EUR 500,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.8133%	Bank of America	15/8/2048	2,555	2,555
IRS	GBP 5,410,000	Fund receives Fixed 0.701161%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(3,091,803)	(3,721,519)
IRS	EUR 30,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.761%	Bank of America	4/10/2052	(131)	(131)

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至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	EUR 130,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	12,845	12,845
IRS	CHF 270,000	Fund receives Fixed 1.8565%; and pays Floating CHF SARON 1 Day	Bank of America	31/3/2053	10,222	9,512
IRS	EUR 300,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.508%	Bank of America	31/3/2053	14,162	14,060
IRS	GBP 100,000	Fund receives Fixed 5.628%; and pays Floating GBP SONIA 1 Day	Morgan Stanley	19/8/2025	392	410
IRS	GBP 2,650,000	Fund receives Fixed 5.65%; and pays Floating GBP SONIA 1 Day	Bank of America	22/8/2025	11,686	11,686
IRS	GBP 3,930,000	Fund receives Fixed 5.4%; and pays Floating GBP SONIA 1 Day	BNP Paribas	23/8/2025	6,451	6,295
IRS	GBP 4,170,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.75%	Bank of America	26/8/2026	(7,271)	(6,785)
IRS	ZAR 45,606,288	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.22%	Goldman Sachs	20/9/2026	(20,430)	(20,430)
IRS	EUR 900,000	Fund receives Fixed 2.78%; and pays Floating EUR ESTR 1 Day	BNP Paribas	1/8/2033	(863)	(442)
IRS	EUR 450,000	Fund receives Fixed 3%; and pays Floating EUR ESTR 1 Day	BNP Paribas	17/8/2033	4,346	4,041
IRS	EUR 2,140,000	Fund receives Fixed 3.0313%; and pays Floating EUR ESTR 1 Day	Bank of America	23/8/2033	21,995	21,995
IRS	USD 2,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8642%	Bank of America	23/8/2033	(28,709)	(28,709)
IRS	EUR 1,420,000	Fund receives Fixed 2.87515%; and pays Floating EUR ESTR 1 Day	Bank of America	25/8/2033	4,986	4,823
IRS	USD 1,670,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.71334%	Bank of America	25/8/2033	(11,012)	(9,732)
IRS	USD 610,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.828%	Bank of America	26/8/2035	(12,180)	(12,068)
IRS	BRL 56,012,728	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(1,905)	(1,905)
IRS	BRL 1,609,720	Fund receives Fixed 11.76%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	10,202	10,202
IRS	COP 4,973,573,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.2%	Goldman Sachs	28/2/2025	438	438
IRS	BRL 13,335,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	106	106
IRS	BRL 11,269,546	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(23,271)	(23,271)
IRS	BRL 1,680,657	Fund receives Fixed 11.775%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	10,787	10,787
IRS	BRL 390,000	Fund receives Fixed 10.425%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	2	2
IRS	BRL 85,653,168	Fund receives Fixed 10.6525%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	(3,603)	(3,603)
IRS	BRL 2,955,570	Fund receives Fixed 11.83%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	19,847	19,847
合計 (美金曝險部位 - 美金 561,120,886)					(6,814,080)	(7,533,582)

CDS: 信用違約交換
IFS: 通膨率交換
IRS: 利率交換

至 2023 年 8 月 31 日之買入期權

合約數量	買權/ 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
70,000	Put	OTC EUR/USD	Bank of America	EUR 1.018	12/9/2023	(2,951)	-
630,000	Call	OTC USD/JPY	Bank of America	USD 150	1/5/2024	1,157	4,823
730,000	Call	OTC EUR/USD	Barclays	EUR 1.125	20/12/2023	(3,868)	3,322
5,890,000	Call	OTC USD/HKD	HSBC Bank	USD 7.82	10/11/2023	1,567	8,488
1,080,000	Call	OTC EUR/USD	JP Morgan	EUR 1.133	12/10/2023	(7,717)	384
980,000	Put	OTC USD/CNH	JP Morgan	USD 6.9	18/10/2023	(4,552)	45

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至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
880,000	Put	OTC USD/EUR	Morgan Stanley	EUR 1.06	20/10/2023	141,789	298,773
72,501,000	Put	CMS Energy	Goldman Sachs	USD 0.07	27/9/2023	(101,232)	269
合計 (美金曝險部位 - 美金 8,968,403)						24,193	316,104

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 (歐元)	市場價值 (美金)
(5,890,000)	Call	OTC USD/HKD	HSBC Bank	USD 7.85	10/11/2023	504	(968)
(980,000)	Put	OTC USD/CNH	JP Morgan	USD 6.775	18/10/2023	1,816	(2)
(730,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.125	20/12/2023	8,796	(3,322)
(72,501,000)	Call	CMS Energy	Goldman Sachs	USD 0.57	27/9/2023	27,750	-
(72,501,000)	Call	CMS Energy	Goldman Sachs	USD 0.68	27/9/2023	61,798	(17,953)
合計 (美金曝險部位 - 美金 271,572)						100,664	(22,245)

至 2023 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD 50,000,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.8% Fixed semi-annually from 13/3/2024; and pays Floating USD SOFR annually from 13/9/2024	Morgan Stanley	11/9/2023	(343,501)	25,999
USD 3,982,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 15/3/2024; and pays Floating USD SOFR annually from 15/9/2024	Citibank	13/9/2023	(29,734)	433
USD 4,353,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.81% Fixed semi-annually from 25/3/2024; and pays Floating USD SOFR annually from 25/9/2024	Morgan Stanley	21/9/2023	(91,459)	5
USD 2,631,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/11/2024; and pays 3.65% Fixed semi-annually from 3/5/2024	Citibank	1/11/2023	18,087	48,808
USD 2,740,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 2.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(32,293)	1,013
USD 2,740,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(42,522)	2,050
USD 2,068,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Citibank	14/11/2023	(87,320)	3,614
JPY 168,680,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	8,019	17,616
JPY 104,581,600	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	5,010	10,922
JPY 64,098,400	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	3,076	6,694
USD 104,590,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed semi-annually from 14/8/2024; and pays Floating USD SOFR annually from 14/2/2025	Citibank	12/2/2024	(102,959)	160,607
EUR 15,180,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/10/2024; and pays 3.37% Fixed annually from 29/7/2025	Citibank	25/7/2024	(7,379)	63,802
EUR 13,420,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 9/8/2025; and pays Floating EUR EURIBOR semi-annually from 9/11/2024	JP Morgan	7/8/2024	(3,678)	40,575
EUR 13,480,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 29/8/2025; and pays Floating EUR EURIBOR semi-annually from 29/11/2024	JP Morgan	27/8/2024	(3,967)	44,107
合計 (美金曝險部位 - 美金 64,866,386)				(710,620)	426,245

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
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貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (Sustainable World Bond Fund)⁽⁴⁾ 續

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD (50,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/9/2024; and pays 3.5% Fixed semi-annually from 13/3/2024	Morgan Stanley	11/9/2023	174,106	(894)
USD (3,982,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/9/2024; and pays 3.1% Fixed semi-annually from 15/3/2024	Citibank	13/9/2023	7,416	(1)
USD (3,982,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed semi-annually from 15/3/2024; and pays Floating USD SOFR annually from 15/9/2024	Citibank	13/9/2023	4,000	(3,022)
USD (7,230,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.93% Fixed semi-annually from 4/4/2024; and pays Floating USD SOFR annually from 4/10/2024	Goldman Sachs	2/10/2023	2,052	(49,948)
USD (43,987,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Citibank	13/10/2023	(321,439)	(409,413)
USD (10,151,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Goldman Sachs	13/10/2023	(195,301)	(297,301)
USD (20,463,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed semi-annually from 18/4/2024; and pays Floating USD SOFR annually from 18/10/2024	Goldman Sachs	16/10/2023	(195,909)	(259,345)
USD (13,382,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed semi-annually from 30/4/2024; and pays Floating USD SOFR annually from 30/10/2024	Goldman Sachs	27/10/2023	25,634	(33,247)
USD (26,312,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Citibank	1/11/2023	16,393	(33,328)
USD (10,970,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	42,607	(1,470)
USD (84,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.8% Fixed semi-annually from 10/5/2024; and pays Floating USD SOFR annually from 10/11/2024	Goldman Sachs	8/11/2023	(40,736)	(219,656)
USD (39,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.85% Fixed semi-annually from 14/5/2024; and pays Floating USD SOFR annually from 14/11/2024	JP Morgan	10/11/2023	(33,364)	(87,874)
USD (20,680,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	67,254	(1,190)
USD (20,680,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	3,044	(63,445)
USD (13,670,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(103,504)	(189,625)
JPY (168,680,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 24/12/2024; and pays Floating JPY TONAR annually from 24/12/2024	Morgan Stanley	20/12/2023	(2,842)	(8,174)
JPY (104,581,600)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(1,784)	(5,068)
JPY (64,098,400)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(1,096)	(3,106)
USD (13,670,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	71,638	(6,281)
USD (104,590,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2025; and pays 3.75% Fixed semi-annually from 14/8/2024	Citibank	12/2/2024	42,731	(61,859)
USD (24,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 1/10/2024; and pays Floating USD SOFR annually from 1/4/2025	JP Morgan	27/3/2024	(162,349)	(417,522)
USD (17,180,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.495% Fixed semi-annually from 29/1/2025; and pays Floating USD SOFR annually from 29/7/2025	JP Morgan	25/7/2024	584	(70,455)
EUR (13,420,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 9/11/2024; and pays 2% Fixed annually from 9/8/2024	JP Morgan	7/8/2024	1,675	(13,224)

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貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） (Sustainable World Bond Fund)⁽⁴⁾ 續

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
EUR (13,480,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/11/2024; and pays 2% Fixed annually from 29/8/2025	JP Morgan	27/8/2024	(1,495)	(14,897)
合計 (美金曝險部位 - 美金 172,192,279)				(600,685)	(2,250,345)

至 2023 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
美國			
USD 2,080,000	Fannie Mae or Freddie Mac 1.5% TBA	1,775,501	0.19
USD 2,560,000	Fannie Mae or Freddie Mac 2% TBA	2,245,633	0.24
USD 1,394,000	Fannie Mae or Freddie Mac 2.5% TBA	1,254,690	0.14
USD 839,000	Fannie Mae or Freddie Mac 3% TBA	774,878	0.08
USD 3,879,537	Fannie Mae or Freddie Mac 3% TBA	3,343,378	0.36
USD 210,000	Fannie Mae or Freddie Mac 3.5% TBA	197,909	0.02
USD 20,075,025	Fannie Mae or Freddie Mac 3.5% TBA	17,935,151	1.94
USD 3,261,000	Fannie Mae or Freddie Mac 4% TBA	3,009,942	0.32
USD 2,652,700	Fannie Mae or Freddie Mac 4.5% TBA	2,515,721	0.27
USD 2,071,000	Fannie Mae or Freddie Mac 5% TBA	2,008,584	0.22
USD 3,510,700	Ginnie Mae 2% TBA	2,904,556	0.31
USD 4,044,400	Ginnie Mae 2.5% TBA	3,448,278	0.37
USD 2,484,600	Ginnie Mae 3% TBA	2,186,257	0.24
USD 1,400,000	Ginnie Mae 4% TBA	1,303,373	0.14

至 2023 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD 1,024,000	Ginnie Mae 4.5% TBA	975,923	0.11
USD 1,108,000	Ginnie Mae 5% TBA	1,079,238	0.12
USD 7,378,008	Fannie Mae or Freddie Mac 2% TBA	5,882,808	0.64
USD 6,589,900	Fannie Mae or Freddie Mac 2.5% TBA	5,466,194	0.59
USD 1,422,500	Fannie Mae or Freddie Mac 1.5% TBA	1,074,876	0.12
USD 2,147,000	Ginnie Mae 3.5% TBA	1,950,348	0.21
USD 160,000	Fannie Mae or Freddie Mac 4% TBA	153,503	0.02
USD 191,000	Fannie Mae or Freddie Mac 4.5% TBA	185,903	0.02
USD 1,754,000	Fannie Mae or Freddie Mac 5.5% TBA	1,732,772	0.19
USD 23,196,000	Fannie Mae or Freddie Mac 6% TBA	23,250,665	2.51
USD 500,000	Fannie Mae or Freddie Mac 6.5% TBA	507,741	0.05
USD 876,000	Ginnie Mae 5.5% TBA	867,588	0.09
USD 470,000	Ginnie Mae 6% TBA	471,402	0.05
USD 223,000	Ginnie Mae 6.5% TBA	226,034	0.03
將予宣佈證券總額 (美金曝險部位 - 美金 88,728,846)		88,728,846	9.59

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
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貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金) (Systematic Global Equity High Income Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			773,100 Focus Media Information Technology	818,224	0.02
普通股 / 優先股 (股份)			1,157,800 GoerTek	2,438,026	0.05
比利時			1,056,029 Henan Shuanghui Investment & Development	3,898,772	0.08
83,415 Ageas*	3,308,706	0.07	1,923,100 Hunan Valin Steel	1,564,839	0.03
16,036 KBC	1,056,765	0.02	35,623,000 Industrial & Commercial Bank of China	16,351,291	0.33
	4,365,471	0.09	1,148,978 Jinko Solar	1,699,300	0.04
百慕達			4,648,783 Luxi Chemical	6,498,396	0.13
10,208 Arch Capital	784,587	0.02	191,100 Luxshare Precision Industry	866,803	0.02
961,000 CK Infrastructure	4,864,441	0.10	136,200 Luzhou Laojiao	4,348,829	0.09
17,179 Credicorp	2,459,775	0.05	1,570,700 New China Life Insurance	3,933,270	0.08
190,000 Hongkong Land	674,500	0.01	63,700 Ningbo Deye Technology	807,353	0.02
123,500 Jardine Matheson	5,873,660	0.12	1,442,959 Ningxia Baofeng Energy	2,719,177	0.06
4,330,000 Kunlun Energy*	3,168,975	0.06	98,600 Nongfu Spring*	553,786	0.01
49,500 Orient Overseas International	663,957	0.01	3,749,000 People's Insurance of China	1,276,279	0.03
	18,489,895	0.37	10,422,000 PetroChina	7,521,190	0.15
巴西			3,676,000 PICC Property & Casualty	4,227,670	0.08
943,049 Ambev	2,691,236	0.05	1,101,200 Ping An Bank	1,684,641	0.03
486,034 Petroleo Brasileiro	3,469,534	0.07	4,028,000 Postal Savings Bank of China*	1,987,557	0.04
10,455,615 Petroleo Brasileiro	68,652,446	1.37	132,730 SG Micro	1,412,617	0.03
	74,813,216	1.49	559,700 Shanghai Rural Commercial Bank	447,738	0.01
加拿大			293,500 Shenzhen Inovance Technology	2,754,531	0.05
191,189 Bank of Nova Scotia/The	9,120,944	0.18	176,854 Shenzhen Mindray Bio-Medical Electronics	6,563,336	0.13
371,618 BCE*	15,866,160	0.31	903,582 Xinjiang Daqo New Energy	5,162,898	0.10
44,669 Canadian Imperial Bank of Commerce	1,765,486	0.04	299,400 Yealink Network Technology	1,523,471	0.03
77,886 Canadian National Railway	8,839,523	0.18	108,750 YongXing Special Materials Technology	745,144	0.01
178,804 Canadian Utilities	4,254,476	0.08	155,200 Zhejiang Jingsheng Mechanical & Electrical	1,201,648	0.02
4,400 CGI	461,284	0.01		200,392,387	4.01
6,211 Descartes Systems	472,141	0.01	丹麥		
283,276 Enbridge	10,025,633	0.20	14,937 Genmab	5,784,799	0.12
279,133 Hydro One	7,500,039	0.15	324,182 Novo Nordisk	60,310,797	1.20
30,428 Keyera	754,820	0.01	136,215 Novozymes*	5,911,943	0.12
21,824 Loblaw	1,917,746	0.04		72,007,539	1.44
96,885 Metro*	4,965,789	0.10	芬蘭		
309,086 Royal Bank of Canada*	28,158,801	0.56	78,245 Kesko	1,533,990	0.03
7,007 Stantec	467,830	0.01	法國		
1,607,670 TELUS	28,484,778	0.57	3,142,021 Engie*	50,990,636	1.02
49,320 Thomson Reuters	6,355,403	0.13	110,961 Sanofi	11,979,671	0.24
	129,410,853	2.58	349,573 Thales	51,409,717	1.02
開曼群島				114,380,024	2.28
329,700 Budweiser Brewing APAC	714,639	0.01	德國		
12,427,000 HKT Trust & HKT	13,246,210	0.26	26,301 Beiersdorf	3,467,020	0.07
1,844,000 Tingyi Cayman Islands*	2,708,522	0.05	37,116 Deutsche Telekom*	799,578	0.02
7,941,000 Want Want China	5,254,866	0.11	72,796 Mercedes-Benz	5,363,510	0.11
	21,924,237	0.43	5,653 Muenchener Rueckversicherungs- Gesellschaft in Muenchen	2,206,110	0.04
中國			6,010 SAP*	847,537	0.01
11,192,000 Agricultural Bank of China*	3,838,655	0.08	21,314 Scout24	1,471,644	0.03
119,997 Amlogic Shanghai	1,444,513	0.03	5,887 Siemens	889,975	0.02
1,830,467 Avary Shenzhen	5,381,690	0.11	1,169,332 Telefonica Deutschland*	2,241,090	0.04
64,269,000 Bank of China	21,797,276	0.44		17,286,464	0.34
12,304,000 Bank of Communications*	7,043,876	0.14	香港		
858,470 Bank of Suzhou	795,300	0.02	2,864,600 AIA	26,005,370	0.52
1,119,000 BOC International China	1,827,227	0.04	246,500 Beijing Enterprises	924,024	0.02
48,000 BYD	1,504,327	0.03	3,553,500 BOC Hong Kong	9,877,155	0.20
807,804 BYD	27,691,624	0.55	964,000 CITIC	957,488	0.02
14,072,000 China CITIC Bank	6,261,816	0.12	63,800 Hang Seng Bank	813,466	0.02
36,940,000 China Construction Bank	19,781,774	0.39			
2,373,000 China Everbright Bank	683,794	0.01			
19,894,000 China Petroleum & Chemical*	11,642,704	0.23			
5,217,708 Chongqing Rural Commercial Bank	2,696,582	0.05			
4,866,000 COSCO SHIPPING	4,994,443	0.10			

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
30,200	Hong Kong Exchanges & Clearing	1,170,576	0.02	151,700	Tokio Marine	3,349,430	0.07
7,172,000	Lenovo	8,111,160	0.16	271,800	Tokyo Electron*	40,122,378	0.80
2,315,500	Power Assets	11,410,728	0.23	217,300	Toyota Motor*	3,739,247	0.07
820,000	Sino Land	939,924	0.02	18,400	Trend Micro*	779,156	0.02
288,000	Swire Pacific*	2,375,832	0.05	19,600	Yamaha Motor	506,780	0.01
		62,585,723	1.26	189,100	ZOZO*	3,764,405	0.08
						571,246,054	11.40
	印度				澤西島		
122,322	Asian Paints	4,811,096	0.10	68,511	Experian	2,416,979	0.05
11,371	Eicher Motors	458,295	0.01	146,431	WPP	1,417,790	0.03
531,142	ICICI Bank	6,151,170	0.12			3,834,769	0.08
50,971	Kotak Mahindra Bank	1,082,852	0.02				
25,200	Maruti Suzuki India	3,045,140	0.06		盧森堡		
87,294	Reliance Industries	2,538,062	0.05	177,267	ArcelorMittal	4,740,811	0.09
41,717	Tata Consultancy Services	1,691,532	0.03				
21,070	Titan	790,116	0.02		馬來西亞		
87,132	UPL	622,182	0.01	2,102,000	CIMB	2,550,486	0.05
		21,190,445	0.42	347,000	IOI	301,381	0.00
	印尼			12,109,000	Malayan Banking	23,774,335	0.48
7,694,400	Bank Mandiri Persero	3,043,911	0.06	100,400	Nestle Malaysia	2,823,748	0.06
	愛爾蘭			196,300	Petronas Gas	724,279	0.01
12,161	Kingspan	1,026,494	0.02	98,200	PPB	332,695	0.01
13,969	Linde	5,431,287	0.11	2,425,500	Public Bank	2,211,176	0.04
23,489	Trane Technologies	4,841,553	0.10	3,615,800	RHB Bank	4,371,686	0.09
		11,299,334	0.23	705,300	Sime Darby	349,610	0.01
				1,225,000	Tenaga Nasional	2,597,843	0.05
						40,037,239	0.80
	以色列				墨西哥		
321,873	Israel Discount Bank	1,616,657	0.03	7,298,951	America Movil	7,117,739	0.14
	義大利			894,832	Coca-Cola Femsa	7,936,420	0.16
367,108	Mediobanca Banca di Credito Finanziario	4,835,266	0.10	421,450	Wal-Mart de Mexico	1,720,755	0.03
						16,774,914	0.33
	日本				荷蘭		
137,100	Asahi Kasei*	883,451	0.02	65,312	ABN AMRO Bank	973,970	0.02
1,227,600	Astellas Pharma	18,600,258	0.37	195,918	ING Groep	2,813,023	0.05
142,100	Brother Industries	2,400,013	0.05	120,899	Koninklijke Ahold Delhaize	3,979,006	0.08
439,200	Canon	10,782,046	0.21	75,127	NN*	2,913,935	0.06
39,400	Daito Trust Construction*	4,330,753	0.08			10,679,934	0.21
29,100	Fast Retailing*	6,665,993	0.13		紐西蘭		
152,600	FUJIFILM	8,993,853	0.18	253,590	Fisher & Paykel Healthcare	3,425,182	0.07
3,900	Fujitsu*	485,782	0.01				
4,916,200	Japan Post*	37,572,416	0.75		新加坡		
1,929,100	Japan Tobacco	42,118,021	0.84	121,400	DBS	2,990,736	0.06
1,629,000	KDDI*	48,205,168	0.96	97,300	Oversea-Chinese Banking	903,383	0.02
1,092,200	Kirin	15,289,533	0.30	6,301,400	Singapore Telecommunications	11,095,050	0.22
37,100	Komatsu	1,053,437	0.02			14,989,169	0.30
620,200	Mitsubishi*	30,535,802	0.61		南非		
59,200	Mitsubishi UFJ Financial	471,275	0.01	58,371	African Rainbow Minerals*	557,211	0.01
32,000	Mitsui	1,189,313	0.02				
742,200	MS&AD Insurance*	26,609,618	0.53		瑞典		
39,700	NGK Insulators*	525,331	0.01	299,417	Epiroc	5,780,165	0.12
287,100	Nintendo*	12,310,602	0.25	311,221	Tele2	2,212,077	0.04
15,400	NIPPON EXPRESS	797,527	0.02			7,992,242	0.16
505,500	Nippon Steel*	11,921,993	0.24		瑞士		
53,259,300	Nippon Telegraph & Telephone	61,329,013	1.22	10,539	Chubb	2,132,040	0.04
81,100	Nippon Yusen	2,156,304	0.04	657,931	Garmin	70,128,865	1.40
9,300	Nissin Foods*	809,387	0.02	147,980	Logitech International*	10,260,645	0.21
316,200	Ono Pharmaceutical	5,974,387	0.12	863,758	Novartis*	87,626,722	1.75
25,600	Otsuka	971,418	0.02			170,148,272	3.40
222,300	Seiko Epson*	3,471,656	0.07		台灣		
614,100	Sekisui House	12,481,163	0.25	39,920	Advantech	431,208	0.01
898,500	Shionogi	39,449,048	0.79	738,000	Asia Cement	924,628	0.02
5,262,000	SoftBank	60,124,811	1.20	784,000	Asustek Computer	9,908,773	0.20
230,200	Subaru	4,425,076	0.09	214,000	Catcher Technology	1,212,911	0.02
8,014,500	Sumitomo Chemical*	22,120,693	0.44				
288,500	Suzuki Motor*	11,320,501	0.23				
408,800	Takeda Pharmaceutical*	12,609,016	0.25				

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
11,645,000	Compal Electronics	11,664,553	0.23	12,855	Caterpillar	3,634,623	0.07
7,777,000	CTBC Financial	5,824,228	0.12	21,203	Cboe Global Markets	3,177,482	0.06
748,629	E.Sun Financial	574,756	0.01	372,550	Chevron	59,906,040	1.20
672,000	Evergreen Marine Taiwan	2,247,278	0.04	3,274	Cintas	1,656,709	0.03
3,749,926	First Financial	3,096,823	0.06	436,879	Coca-Cola	26,370,016	0.53
752,000	Formosa Plastics	1,877,253	0.04	16,176	Costco Wholesale	8,801,362	0.18
6,571,000	Hon Hai Precision Industry	21,974,500	0.44	7,797	Deckers Outdoor	4,074,166	0.08
2,801,000	Inventec	4,960,554	0.10	78,577	Deere	32,531,664	0.65
2,395,000	Lite-On Technology	10,303,007	0.20	43,542	Dexcom	4,485,261	0.09
88,000	MediaTek	1,948,093	0.04	10,393	Domino's Pizza*	4,068,444	0.08
1,609,725	Mega Financial	1,814,613	0.04	100,851	DR Horton	11,961,937	0.24
674,000	Novatek Microelectronics	8,455,019	0.17	819,351	eBay*	36,739,699	0.73
249,000	Pegatron	609,863	0.01	229,426	Electronic Arts	27,659,599	0.55
520,000	Realtek Semiconductor	6,825,234	0.13	26,217	Eli Lilly	14,393,133	0.29
2,480,000	Synnex Technology International	4,758,070	0.10	14,962	Exxon Mobil	1,658,388	0.03
1,972,000	Taiwan Semiconductor Manufacturing	33,995,167	0.68	16,005	Fair Isaac	14,558,468	0.29
297,000	United Microelectronics	424,332	0.01	340,128	General Mills	23,145,710	0.46
2,969,480	WPG	5,119,065	0.10	30,521	Gilead Sciences	2,345,234	0.05
		138,949,928	2.77	96,936	Graco	7,694,780	0.15
				242,906	Hershey	52,572,146	1.05
				394,806	Honeywell International	74,361,710	1.49
	泰國			517,958	Incyte	33,553,319	0.67
139,500	Advanced Info Service	860,484	0.02	153,576	Intercontinental Exchange	18,120,432	0.36
141,900	SCB X	478,166	0.01	188,961	J M Smucker*	27,104,566	0.54
		1,338,650	0.03	720,216	Johnson & Johnson	116,480,534	2.33
				27,634	JPMorgan Chase	4,084,582	0.08
	土耳其			108,446	Juniper Networks	3,130,836	0.06
214,760	Turkcell Iletisim Hizmetleri	458,768	0.01	270,575	Keysight Technologies	36,010,827	0.72
				804,832	Kroger	37,336,157	0.75
				33,739	Lennar	4,011,904	0.08
	英國			116,991	Lululemon Athletica	44,620,367	0.89
1,415,754	Auto Trader	10,929,605	0.22	3,756	Manhattan Associates	769,003	0.02
358,641	BAE Systems	4,599,973	0.09	9,953	Marathon Petroleum*	1,409,942	0.03
376,460	Barratt Developments	2,168,963	0.04	62,739	Marsh & McLennan	12,329,468	0.25
721,781	British American Tobacco	24,219,142	0.48	18,753	Mastercard	7,772,743	0.16
176,942	Burberry	4,961,527	0.10	22,484	McDonald's	6,360,499	0.13
376,061	Diageo	15,617,142	0.31	392,991	Merck	43,193,641	0.86
88,725	GSK	1,574,386	0.03	306,956	Meta Platforms	91,675,479	1.83
196,011	Imperial Brands	4,476,247	0.09	469,559	Microsoft	154,513,084	3.08
2,917,561	J Sainsbury	10,089,361	0.20	3,056	Moody's	1,032,164	0.02
2,477,377	NatWest	7,304,680	0.15	198,819	NetApp	15,227,547	0.30
78,412	Rio Tinto*	4,866,574	0.10	88,847	Neurocrine Biosciences	9,674,550	0.19
157,975	Sage	1,954,508	0.04	149,372	Newmont	5,958,449	0.12
208,326	Schroders	1,101,232	0.02	233,488	NVIDIA	116,087,899	2.32
59,702	SSE	1,234,361	0.03	1,057	NVR	6,711,971	0.13
133,592	St James's Place	1,498,729	0.03	42,714	O'Reilly Automotive	40,284,855	0.80
4,940,998	Tesco	16,723,428	0.34	17,624	Otis Worldwide	1,525,710	0.03
4,032,767	Vodafone	3,764,578	0.07	320,746	PACCAR	26,657,200	0.53
		117,084,436	2.34	18,767	Palo Alto Networks*	4,535,984	0.09
				387,949	PepsiCo	69,415,715	1.39
	美國			189,285	Philip Morris International	18,428,788	0.37
200,512	AbbVie	29,798,088	0.59	64,127	Pioneer Natural Resources	15,244,270	0.30
109,148	Adobe	60,874,022	1.22	985,572	PPL	24,934,972	0.50
26,533	Akamai Technologies	2,790,476	0.06	25,203	Reliance Steel & Aluminum*	7,160,424	0.14
623,465	Alphabet	85,252,604	1.70	18,516	Republic Services	2,698,892	0.06
1,094,492	Altria	48,934,737	0.98	242,127	Rollins	9,658,446	0.19
1,388,533	Amazon.com	191,284,306	3.82	29,626	Salesforce	6,714,437	0.13
117,703	American Financial	13,908,963	0.28	5,782	Seagen	1,197,857	0.02
136,296	AMETEK	21,893,226	0.44	193,845	Snap-on	52,179,197	1.04
258,025	Amgen	66,309,845	1.32	35,171	Southern Copper	2,862,216	0.06
907,582	Apple^	170,679,871	3.41	5,455	Steel Dynamics	581,230	0.01
575,843	AT&T	8,528,235	0.17	25,885	Target	3,260,733	0.06
34,832	Automatic Data Processing	8,926,048	0.18	6,066	Teradyne*	651,792	0.01
59,857	Bank of America	1,731,364	0.03	712,188	TJX	65,962,853	1.32
31,281	Best Buy*	2,372,351	0.05	233,263	T-Mobile US	32,024,677	0.64
1,672,839	Bristol-Myers Squibb	104,234,598	2.08	95,414	Travelers	15,432,260	0.31
32,699	Builders FirstSource	4,595,190	0.09	60,662	Ulta Beauty	25,609,677	0.51
153,832	Cadence Design Systems	37,144,275	0.74	46,064	Valero Energy	5,960,682	0.12
143,724	Campbell Soup*	6,089,586	0.12				

^ 本證券全部或部分已質押，詳見附註 13。

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
437,020 VeriSign	91,905,306	1.84	其他可轉讓證券		
1,155,463 Verizon Communications	40,279,440	0.81	普通股 (股份)		
434,644 Visa*	107,344,029	2.14	墨西哥		
5,059 Vulcan Materials	1,102,862	0.02	1 Sitios Latinoamerica	-	0.00
699,099 Walmart	113,191,119	2.26	普通股 (股份) 總額	-	0.00
22,509 WW Grainger	16,386,552	0.33	其他可轉讓證券總額	-	0.00
	2,881,506,494	57.53	普通股 / 優先股 (股份) 總額	4,742,939,485	94.69
普通股 / 優先股 (股份) 總額	4,742,939,485	94.69	其他淨資產	265,770,442	5.31
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	4,742,939,485	94.69	淨資產總額 (美金)	5,008,709,927	100.00

* 本證券全部或部分代表信貸證券。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	369,520,897	USD	240,589,482	BNY Mellon	15/9/2023	(1,134,335)
USD	9,516,068	AUD	14,797,666	BNY Mellon	15/9/2023	(72,998)
未實現淨減值						(1,207,333)
加拿大幣避險股份類別						
CAD	74,963,366	USD	55,702,816	BNY Mellon	15/9/2023	(282,255)
USD	1,916,637	CAD	2,594,970	BNY Mellon	15/9/2023	(1,829)
未實現淨減值						(284,084)
瑞士法郎避險股份類別						
CHF	93,294,461	USD	106,802,406	BNY Mellon	15/9/2023	(1,043,616)
USD	4,997,751	CHF	4,386,903	BNY Mellon	15/9/2023	24,780
未實現淨減值						(1,018,836)
離岸人民幣避險股份類別						
CNY	4,239,098,170	USD	587,098,899	BNY Mellon	15/9/2023	(4,099,217)
USD	25,046,066	CNY	182,140,159	BNY Mellon	15/9/2023	(3,419)
未實現淨減值						(4,102,636)
歐元避險股份類別						
EUR	72,412,718	USD	79,433,289	BNY Mellon	15/9/2023	(827,163)
USD	3,241,760	EUR	2,974,912	BNY Mellon	15/9/2023	12,417
未實現淨減值						(814,746)
英鎊避險股份類別						
GBP	82,537,508	USD	105,007,701	BNY Mellon	15/9/2023	(373,773)
USD	6,174,250	GBP	4,862,393	BNY Mellon	15/9/2023	10,127
未實現淨減值						(363,646)
港幣避險股份類別						
HKD	4,825,699,701	USD	618,210,278	BNY Mellon	15/9/2023	(2,589,320)
USD	22,527,787	HKD	176,314,011	BNY Mellon	15/9/2023	35,205
未實現淨減值						(2,554,115)
紐元避險股份類別						
NZD	42,056,069	USD	25,393,927	BNY Mellon	15/9/2023	(380,435)
USD	1,264,766	NZD	2,122,579	BNY Mellon	15/9/2023	2,330
未實現淨減值						(378,105)

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
新加坡幣避險股份類別						
USD	247,449	SGD	335,000	BNY Mellon	5/9/2023	(395)
SGD	22,455,731	USD	16,675,229	BNY Mellon	15/9/2023	(54,121)
USD	688,802	SGD	932,396	BNY Mellon	15/9/2023	(1,330)
未實現淨減值						(55,846)
南非幣避險股份類別						
USD	301,025	ZAR	5,696,191	BNY Mellon	15/9/2023	(1,833)
ZAR	127,203,295	USD	6,745,449	BNY Mellon	15/9/2023	17,744
未實現淨增值						15,911
未實現淨減值總額 (美金曝險部位 - 美金 1,904,578,602)						(10,763,436)

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (美金)	未實現增值/ (減值) (美金)
1,611	EUR	EURO STOXX 50 Index	2023 年 9 月	75,804,114	(368,489)
365	GBP	FTSE 100 Index	2023 年 9 月	34,692,665	(122,159)
3,229	USD	S&P 500 E-Mini Index	2023 年 9 月	732,296,838	4,141,707
827	JPY	Nikkei 225 (Yen)	2023 年 9 月	92,401,304	536,072
合計				935,194,921	4,187,131

至 2023 年 8 月 31 日之賣出期權

合約數量	買權/ 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
(850)	Call	S&P 500 Index	Exchange Traded	USD 4,590	1/9/2023	3,210,251	(89,250)
(598)	Call	Nikkei 225 Index	Exchange Traded	JPY 33,000	8/9/2023	1,228,198	(470,528)
(616)	Call	Nikkei 225 Index	Exchange Traded	JPY 32,625	8/9/2023	46,747	(1,095,823)
(797)	Call	S&P 500 Index	Exchange Traded	USD 4,530	8/9/2023	592,960	(2,371,075)
(772)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,350	15/9/2023	(61,371)	(340,057)
(742)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,275	15/9/2023	(311,523)	(705,206)
(294)	Call	FTSE 100 Index	Exchange Traded	GBP 7,475	15/9/2023	(170,136)	(290,697)
(300)	Call	FTSE 100 Index	Exchange Traded	GBP 7,350	15/9/2023	(412,332)	(639,846)
(756)	Call	S&P 500 Index	Exchange Traded	USD 4,435	15/9/2023	(5,546,951)	(8,493,660)
(689)	Call	S&P 500 Index	Exchange Traded	USD 4,430	22/9/2023	(6,017,663)	(8,919,105)
合計 (美金曝險部位 - 美金 807,660,454)						(7,441,820)	(23,415,247)

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

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	23.95
通訊	17.33
科技	15.34
週期性消費品	10.52
金融	10.45
工業	9.03
能源	3.97
公共事業	2.08
基本材料	1.83
多元化	0.19
其他淨資產	5.31
	100.00

貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」） (Systematic Sustainable Global SmallCap Fund)⁽⁴⁾

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				29,502	Cogna Educacao	17,724	0.01
普通股 / 優先股 (股份)				26,387	Cury Construtora e Incorporadora	89,013	0.03
澳洲				97,151	Embraer	381,360	0.15
15,760	Accent*	20,928	0.01	29,030	Fleury	88,207	0.03
60,007	Arena REIT	144,206	0.06	5,640	Light	7,201	0.00
4,669	AUB	93,241	0.04	8,712	LOG Commercial Properties e Participacoes	33,385	0.02
72,356	Boral	221,220	0.09	19,286	Sao Martinho	146,167	0.06
7,190	Centuria Office REIT	5,985	0.00	24,563	SIMPAR	49,855	0.02
135,176	Challenger*	596,287	0.23	1,730,700			0.68
250,832	Charter Hall	1,761,249	0.69	加拿大			
554,791	Charter Hall Retail REIT	1,254,190	0.49	29,035	Aclara Resources	8,478	0.00
60,899	Charter Hall Social Infrastructure REIT	112,031	0.04	318	Altus	12,356	0.01
2,152	Clinuvel Pharmaceuticals	26,764	0.01	28,138	Artis Real Estate Investment Trust*	147,256	0.06
60,507	Credit*	839,133	0.33	10,780	Atco	302,238	0.12
90,743	CSR	346,796	0.14	50,909	Ballard Power Systems	218,258	0.09
41,926	Data#3	201,238	0.08	58,983	Birchcliff Energy*	363,178	0.14
10,145	Flight Centre Travel	138,789	0.06	3,314	BRP	261,743	0.10
136,350	Growthpoint Properties Australia	222,569	0.09	64	Colliers International	7,286	0.00
58,691	Insignia Financial	98,845	0.04	76,158	Crescent Point Energy	627,680	0.25
1,911	Jumbo Interactive	18,927	0.01	639	Docebo	27,523	0.01
9,648	Lifestyle Communities	108,866	0.04	13,482	DREAM Unlimited	217,947	0.09
106,699	Nanosonics*	289,590	0.11	18,569	Enerplus	318,026	0.12
91,569	National Storage REIT	137,608	0.05	22,522	Fortuna Silver Mines	70,586	0.03
2,126	NEXTDC	18,646	0.01	159,775	Gibson Energy	2,385,658	0.93
235,048	oOh!media*	222,289	0.08	20,273	H&R Real Estate Investment Trust	156,896	0.06
556,891	Perenti	382,371	0.15	19,589	Lithium Americas	362,717	0.14
355,712	Perseus Mining	434,328	0.17	6,787	Major Drilling International	43,245	0.02
15,264	Pinnacle Investment Management*	92,545	0.04	12,971	Methanex	565,683	0.22
235	Pro Medicus	11,161	0.00	18,323	Morguard North American Residential Real Estate Investment Trust	214,807	0.08
126,392	Rural Funds	176,840	0.07	16,944	NorthWest Healthcare Properties Real Estate Investment Trust*	86,921	0.03
100,872	Sims*	1,002,316	0.39	117,564	Pason Systems	1,214,000	0.48
32,869	SiteMinder	104,113	0.04	318	Precision Drilling	20,920	0.01
4,782	Technology One	47,733	0.02	24,926	Russel Metals	739,199	0.29
9,130,804			3.58	136,732	Sandstorm Gold	743,868	0.29
奧地利				2,449	Vermilion Energy	35,626	0.01
55,443	BAWAG	2,614,233	1.03	49,782	Whitecap Resources*	406,982	0.16
2,304	Kontron	50,644	0.02	9,559,077			3.74
56,826	Raiffeisen Bank International	822,452	0.32	開曼群島			
3,487,329			1.37	56,000	AK Medical*	45,126	0.02
比利時				1,000	Alchip Technologies	77,560	0.03
19,365	Fagron	343,303	0.14	5,200	Angelalign Technology	34,676	0.01
10,379	Melexis	978,550	0.38	18,000	Bairong	22,055	0.01
1,321,853			0.52	37,000	Central China New Life	9,813	0.00
百慕達				33,000	China High Speed Transmission Equipment*	10,729	0.00
3,390,000	Alibaba Pictures*	224,762	0.09	278,000	China Shineway Pharmaceutical	274,704	0.11
75,588	BW LPG	919,218	0.36	220,000	CIMC Enric*	209,257	0.08
42,000	Digital China	13,602	0.00	596,000	Fufeng*	316,885	0.12
1,082	Helen of Troy*	134,850	0.05	79,000	Gourmet Master	280,313	0.11
97,867	Odjell Drilling	333,610	0.13	366,000	HKBN	176,397	0.07
593,000	Pacific Basin Shipping	161,047	0.06	99,000	HUTCHMED China	304,209	0.12
186,000	Sihuan Pharmaceutical*	15,178	0.01	179,000	IGG	83,989	0.03
74,000	Skyworth	27,079	0.01	32,500	JNBY Design*	33,523	0.01
19,201	Stolt-Nielsen	476,920	0.19	2,000	Keymed Biosciences*	13,605	0.00
34,000	Yue Yuen Industrial	42,657	0.02	99,000	KWG*	11,487	0.01
2,348,923			0.92	130,000	Linklogis	29,338	0.01
巴西				187,000	Ming Yuan Cloud	94,180	0.04
104,568	Aliansce Sonae Shopping Centers	489,642	0.19	20,000	Nexmeer Automotive	12,878	0.01
11,671	Auren Energia	32,927	0.02	63,000	Powerlong Real Estate	6,747	0.00
298,628	Cia Brasileira de Alumínio	261,240	0.10	26,000	Sunac Services*	8,122	0.00
174,627	Cielo	133,979	0.05				

* 本證券全部或部分代表借貸證券。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」） (Systematic Sustainable Global SmallCap Fund)⁽⁴⁾ 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
154,000	Tianneng Power International*	164,152	0.06	282,000	Shoucheng*	65,799	0.03
332,000	Truly International*	36,828	0.02	388,000	Shougang Fushan Resources	111,805	0.04
39,000	Weimob	20,388	0.01	74,000	Sino-Ocean	3,444	0.00
294,500	Xiabuxiabu Catering Management China	142,313	0.06	56,000	Yuexiu Real Estate Investment Trust	10,496	0.00
23,200	Yeahka	46,146	0.02	11,500	Yuexiu Services	4,633	0.00
		2,465,420	0.96			263,058	0.10
	智利				印度		
18,404	Embotelladora Andina	45,775	0.02	6,993	Aavas Financiers	137,890	0.05
	中國			4,325	Ajanta Pharma	90,244	0.04
140,750	A-Living Smart City Services*	89,730	0.04	7,316	Blue Star	65,435	0.03
46,000	China BlueChemical	11,437	0.01	4,924	Carborundum Universal	67,582	0.03
44,774	Jinzhou Port	9,044	0.00	270	Cera Sanitaryware	31,007	0.01
812,500	Sinopec Engineering	376,053	0.15	3,138	Cholamandalam Financial	37,302	0.01
20,000	Xinhua Winshare Publishing and Media	14,943	0.01	2,122	CreditAccess Grameen	36,284	0.01
		501,207	0.21	625,491	Equitas Small Finance Bank	683,772	0.27
	丹麥			446,531	Federal Bank	776,435	0.30
1,425	FLSmidth	65,104	0.02	11,249	Finolex Industries	32,550	0.01
104,686	H Lundbeck	470,662	0.19	5,847	Global Health	50,107	0.02
182,942	H Lundbeck	930,103	0.36	1,020	Great Eastern Shipping	9,419	0.00
463	Jyske Bank*	33,024	0.01	22,903	Gujarat Pipavav Port	35,937	0.01
		1,498,893	0.58	23,799	ICICI	179,629	0.07
	芬蘭			5,403	IDFC	7,946	0.00
5,843	Citycon*	35,849	0.01	41,318	Infibeam Avenues	7,287	0.00
95,908	Finnair	53,536	0.02	80,807	Jyothy Labs	340,022	0.13
4,640	Kemira	73,751	0.03	444,763	Karur Vysya Bank	653,018	0.26
16,038	Kojamo	159,126	0.06	8,030	KEI Industries	262,619	0.10
55,106	Nokian Renkaat*	481,883	0.19	3,517	KPIT Technologies	49,956	0.02
25,948	Outokumpu*	122,152	0.05	44,785	Lemon Tree Hotels	59,101	0.02
		926,297	0.36	38,169	LIC Housing Finance	195,188	0.08
	法國			32,565	Mahanagar Gas	402,803	0.16
4,148	Clariane*	28,217	0.01	245,298	Mahindra & Mahindra Financial Services	881,945	0.34
282	Esker	48,524	0.02	62,415	Manappuram Finance	116,557	0.05
15,473	Eutelsat Communications	94,933	0.04	33,143	Max Financial Services	373,801	0.15
5,314	Nexity*	88,787	0.04	1,257	Motilal Oswal Financial Services	13,968	0.00
111,966	Television Francaise 1*	910,470	0.35	4,153	Mrs Bectors Food Specialities	53,842	0.02
		1,170,931	0.46	954	Narayana Hrudayalaya	11,979	0.01
	德國			136,230	NCC	279,088	0.11
284	AIXTRON	10,833	0.01	41,457	Piramal Enterprises	527,463	0.21
2,651	Atoss Software	647,143	0.25	7,187	Praj Industries	42,760	0.02
33,602	Deutsche Pfandbriefbank*	265,402	0.10	2,363	PVR Inox	51,120	0.02
3,670	DIC Asset	17,440	0.01	4,883	Ramkrishna Forgings	42,073	0.02
3,096	ElringKlinger	20,456	0.01	216	Safari Industries India	9,614	0.01
10,567	Freenet	253,827	0.10	1,725	Sun TV Network	12,856	0.00
99	Gerresheimer	12,782	0.01	368	Thermax	12,486	0.01
3,942	HUGO BOSS*	297,755	0.11	3,637	TTK Prestige	34,456	0.01
73,851	Kloekner &	639,392	0.25	25,802	Ujjivan Small Finance Bank	15,272	0.01
11,222	Salzgitter*	333,115	0.13	12,248	Vardhman Textiles	58,180	0.02
5,427	SMA Solar Technology	440,716	0.17			6,748,993	2.64
91,962	thyssenkrupp	712,584	0.28		印尼		
49,665	United Internet	954,821	0.37	6,568,500	Ace Hardware Indonesia	314,839	0.13
		4,606,266	1.80	2,563,500	AKR Corporindo	235,647	0.09
	希臘			86,800	Bank Tabungan Negara Persero	7,153	0.00
1,419	Aegean Airlines	20,414	0.01	1,905,800	Media Nusantara Citra	65,696	0.03
	格恩西島			9,062,700	Mitra Adiperkasa	1,151,433	0.45
8,417	Shurgard Self Storage	386,283	0.15	3,531,900	Perusahaan Gas Negara	318,868	0.12
	香港					2,093,636	0.82
30,400	Dah Sing Financial*	66,824	0.03		愛爾蘭		
500	Langham Hospitality Investments and Langham Hospitality Investments	57	0.00	27,474	Alkermes	796,197	0.31
				188	Perrigo	6,700	0.00
				5,621	Uniphar	16,649	0.01
						819,546	0.32

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至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %	
以色列				34,000 Mandom*				334,289 0.13
27,123	Alony Hetz Properties & Investments	203,953	0.08	103,400	Mani*	1,342,421	0.52	
36,061	Cellebrite DI*	286,324	0.11	74,000	Marui*	1,277,172	0.50	
302	Ituran Location and Control	9,187	0.00	55,600	Mitsubishi Materials*	930,693	0.36	
515	Magic Software Enterprises	5,996	0.01	51,300	Nabtesco	968,402	0.38	
34,880	Mivne Real Estate KD	83,378	0.03	21,100	NET One Systems	412,169	0.16	
1,284	Oddity Tech	54,185	0.02	400	Nippon Ceramic	7,083	0.00	
2,217	One Software Technologies	28,608	0.01	2,100	Nippon Light Metal	22,300	0.01	
1,836	Partner Communications	7,883	0.00	1,100	Nippon Seiki	8,249	0.00	
1,204	Perion Network	39,694	0.02	17,100	Nippon Shinyaku	748,677	0.29	
1,981	Plus500	35,835	0.02	7,900	Noritz	86,484	0.03	
8,883	ZIM Integrated Shipping Services*	106,596	0.04	900	NSD	15,752	0.01	
		861,639	0.34	10,800	Obara*	292,621	0.12	
				30,200	Oiles	427,104	0.17	
義大利				12,900 Plus Alpha Consulting				251,636 0.10
48,784	A2A*	93,603	0.04	41,900	Prestige International*	168,569	0.07	
30,142	Banca Mediolanum	277,186	0.11	4,900	Relo	57,229	0.02	
75,275	Banco BPM	362,856	0.14	4,700	Ricoh Leasing*	137,956	0.05	
117,950	BPER Banca*	361,001	0.14	1,600	Sakata INX	14,965	0.01	
4,096	Brunello Cucinelli	338,850	0.13	30,400	Sankyu*	1,057,464	0.42	
6,798	Buzzi	203,415	0.08	300	Sanrio	15,584	0.01	
15,192	Hera	45,986	0.02	11,200	Sansan	111,268	0.04	
223,984	Iren	461,720	0.18	100	SCREEN	10,160	0.00	
121,588	Maire Tecnimont*	491,256	0.19	60,400	Sega Sammy*	1,201,967	0.47	
39,233	OVS	98,667	0.04	43,900	SMS	844,029	0.33	
64,019	Piaggio & C	245,740	0.10	108,000	Stanley Electric*	1,890,582	0.74	
3,249	Reply	330,115	0.13	321,200	Systema*	593,370	0.23	
4,125	Sanlorenzo*	164,247	0.06	1,000	Taikisha	31,337	0.01	
185	Sesa	21,356	0.01	3,000	Takasago Thermal Engineering*	60,162	0.02	
38,944	Webuild*	79,688	0.03	1,700	Takeuchi Manufacturing	53,970	0.02	
		3,575,686	1.40	51,800	Takuma*	572,031	0.22	
				7,300	Tokai	94,400	0.04	
日本				196,400 Tokyo Tatemono*				2,573,337 1.01
19,800	Adastria*	394,767	0.15	7,900	Tokyu Construction*	41,512	0.02	
1,400	Aichi	9,138	0.00	105,000	Tokyu Fudosan*	651,244	0.26	
6,200	Anritsu	45,327	0.02	45,900	Tosei	576,282	0.23	
3,300	Asics	119,916	0.05	400	Tsubakimoto Chain*	10,537	0.01	
700	Axial Retailing	18,008	0.01	6	United Urban Investment	6,425	0.00	
65,200	Bunka Shutter*	486,251	0.19			27,069,038	10.60	
5,100	Create SD	130,156	0.05	澤西島				
38,800	Daio Paper*	329,583	0.13	60,346	Centamin	67,555	0.03	
400	dip	9,579	0.00	32,718	Man	87,554	0.03	
47,700	eGuarantee	634,455	0.25	8,790	Novocure	191,358	0.07	
20,600	Eiken Chemical*	197,325	0.08			346,467	0.13	
35,100	FCC*	461,820	0.18	盧森堡				
55,500	Financial Partners*	545,298	0.21	9,878	Grand City Properties*	88,952	0.04	
5,900	Funai Soken	108,994	0.04	52,974	SES	387,374	0.15	
9,600	Glory*	202,174	0.08			476,326	0.19	
22,600	H2O Retailing*	271,376	0.11	馬來西亞				
2,900	Halows	81,055	0.03	80,600	Astro Malaysia	8,859	0.00	
1,100	Hazama Ando	8,934	0.00	8,500	Carlsberg Brewery Malaysia	37,004	0.01	
11,800	Hogy Medical*	258,356	0.10	33,100	Heineken Malaysia	169,780	0.07	
18,000	Isetan Mitsukoshi*	205,795	0.08	145,500	Lotte Chemical Titan	38,570	0.01	
23,300	Ito En	686,940	0.27	396,200	TIME dotCom	469,634	0.19	
102,700	J Front Retailing*	1,078,612	0.42			723,847	0.28	
46,700	JAC Recruitment	861,436	0.34	馬紹爾群島				
5,600	Japan Elevator Service	92,953	0.04	3,642	Dorian LPG	92,106	0.04	
2,500	JCU	57,815	0.02	墨西哥				
2,300	Joyful Honda	27,004	0.01	138,974	Alsea	506,885	0.20	
43,900	Kakaku.com*	521,135	0.21	2,667	Grupo Aeroportuario del Centro Norte	32,212	0.01	
8,300	Kansai Paint*	135,669	0.05			539,097	0.21	
24,200	Katitas*	384,968	0.15	荷蘭				
11,300	Kitz	81,567	0.03	754	Elastic	47,065	0.02	
2,200	Kobe Steel*	27,546	0.01	25,026	Just Eat Takeaway.com	356,015	0.14	
39,900	Konica Minolta*	122,985	0.05					
18,900	Koshidaka*	172,894	0.07					
700	Kureha	40,998	0.02					
113,500	Link And Motivation*	358,777	0.14					

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
52,616	MFE-MediaForEurope	37,905	0.02	212	LOTTE Fine Chemical	9,688	0.01
537,290	PostNL*	1,256,798	0.49	2,442	LOTTE Reit	6,291	0.00
3,426	Redcare Pharmacy	407,571	0.16	185	LS Electric	13,969	0.01
		2,105,354	0.83	1,760	NHN	34,621	0.01
	挪威			21,759	NHN KCP	149,807	0.06
89,202	Aker Solutions	371,924	0.15	4,811	SeAH Besteel	85,901	0.03
15,891	Austevoll Seafood*	115,203	0.04	3,772	Seoul Semiconductor	33,703	0.01
116,823	DNO	109,814	0.04	795	Studio Dragon	31,036	0.01
10,280	Grieg Seafood	72,547	0.03			4,284,496	1.68
13,688	Hoegh Autoliners	95,183	0.04		西班牙		
18,930	SpareBank 1 Nord Norge	169,055	0.07	865,621	Banco de Sabadell	1,012,405	0.40
15,253	SpareBank 1 SMN	202,249	0.08	131,315	Bankinter	849,974	0.33
5,081	SpareBank 1 SR-Bank	61,360	0.02	1,864	Merlin Properties Socimi	16,795	0.01
9,323	Wallenius Wilhelmsen	75,249	0.03	7,901	Pharma Mar	308,255	0.12
		1,272,584	0.50			2,187,429	0.86
	菲律賓				瑞典		
75,240	Cebu Air	47,972	0.02	35,288	AddTech	600,035	0.24
	波蘭			32,795	Betsson	369,819	0.14
12,640	Bank Millennium	18,688	0.01	9,978	Camurus	268,172	0.11
58,762	Orange Polska	102,229	0.04	1,796	Fortnox	9,377	0.00
		120,917	0.05	3,623	INVISIO	70,074	0.03
	葡萄牙			948	MIPS	35,203	0.01
1,888	NOS SGPS	7,112	0.00	1,917	Mycronic	39,784	0.01
	沙烏地阿拉伯			12,486	Resurs	27,354	0.01
2,040	Al Hammadi	29,262	0.01	7,535	SSAB*	43,487	0.02
	新加坡			16,479	Thule*	478,090	0.19
82,806	Capitaland India Trust	71,062	0.03	7,665	Trelleborg*	196,662	0.08
8,200	First Resources	9,403	0.01	1,386	Xvivo Perfusion	37,034	0.01
48,051	Flex	1,338,941	0.52			2,175,091	0.85
62,700	Frasers Centrepoint Trust	103,904	0.04		瑞士		
62,900	Frasers Logistics & Commercial Trust	55,840	0.02	493,994	Aryzta	817,722	0.32
32,600	Keppel DC REIT*	53,058	0.02	6,322	CRISPR Therapeutics	316,353	0.12
		1,632,208	0.64	3,024	Orior	255,421	0.10
	南非			320	PSP Swiss Property	38,804	0.02
32,076	Equites Property Fund	21,372	0.01	4,279	Sulzer*	436,035	0.17
13,434	Investec*	79,203	0.03	430	Tecan	171,667	0.07
600,426	KAP	78,608	0.03	694	Ypsomed*	200,372	0.08
7,325	Motus	39,381	0.02			2,236,374	0.88
16,756	Truworths International	63,395	0.02		台灣		
		281,959	0.11	22,000	Asia Vital Components	231,077	0.09
	韓國			1,000	ASMedia Technology	30,867	0.01
4,795	AfreecaTV	296,388	0.12	5,000	Chicony Electronics	16,250	0.01
31,233	AMOREPACIFIC	795,151	0.31	101,000	Chroma ATE	888,009	0.35
6,790	BNK Financial	35,035	0.01	10,000	Clevo	9,891	0.01
10,268	CJ ENM	452,126	0.18	1,000	ECOVE Environment	9,781	0.00
10,900	CJ Logistics	650,660	0.25	30,000	Elite Material	412,133	0.16
17,265	DGB Financial	97,967	0.04	19,000	Everlight Electronics	27,384	0.01
1,229	Dong-A ST	57,277	0.02	205,000	FLEXium Interconnect	585,135	0.23
2,741	Doosan	243,875	0.10	58,000	Formosa Advanced Technologies	71,575	0.03
2,338	ESR Kendall Square REIT	6,943	0.00	506,000	Getac	1,118,565	0.44
3,608	Eugene Technology	93,902	0.04	6,000	King Slide Works	172,389	0.07
4,936	GS Engineering & Construction	54,261	0.02	744,000	King Yuan Electronics	1,794,205	0.70
2,032	Handsome	29,179	0.01	202,000	Macronix International	213,756	0.08
5,163	Hanwha Life Insurance	9,824	0.00	8,000	Makalot Industrial	84,028	0.03
18,945	Hanwha Systems	192,496	0.07	3,000	Phison Electronics	39,894	0.02
3,344	HL Mando	106,006	0.04	21,504	Poya International	328,166	0.13
539	Hugel	45,836	0.02	296,000	Primax Electronics	616,231	0.24
19,689	Hyundai Marine & Fire Insurance	450,609	0.18	10,000	Shin Zu Shing	25,968	0.01
12,493	K Car	113,990	0.05	15,000	Sinbon Electronics	146,013	0.06
197	KCC	32,566	0.01	6,000	Taiwan Union Technology	23,550	0.01
131	KIWOOM	10,238	0.01	347,000	Teco Electric and Machinery	543,711	0.21
14,758	Koh Young Technology	145,151	0.06	185,000	Tong Yang Industry	394,438	0.15
				11,000	United Integrated Services	75,126	0.03
				22,000	UPC Technology	10,397	0.00
				2,000	Wowprime	17,459	0.01
						7,885,998	3.09

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至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
泰國				3,064 RS			
544,500	Ananda Development*	12,439	0.01	22,746	Safestore	249,125	0.10
4,600	MK Restaurants	6,240	0.00	16,199	Shaftesbury Capital*	24,087	0.01
318,100	Pruksa	121,726	0.05	1,528	Smart Metering Systems*	13,159	0.01
217,900	Sappe	622,260	0.24	9,401	Softcat	179,473	0.07
779,700	Sappe	2,226,600	0.87	7,798	Spectris*	329,669	0.13
11,800	TQM Alpha	10,278	0.00	2,538	TBC Bank*	91,371	0.04
				6,997	TechnipFMC	133,083	0.05
		2,999,543	1.17	1,420	Telecom Plus	28,693	0.01
土耳其				21,234 Travis Perkins*			
55,161	Anadolu Efes Biracilik Ve Malt Sanayii	218,895	0.09	51,022	Tritax Big Box REIT*	91,908	0.04
6,526	Dogus Otomotiv Servis ve Ticaret	68,430	0.03	49,847	Vesuvius*	278,631	0.11
471,120	Enerjisa Enerji	907,353	0.35	137,344	Virgin Money UK*	286,227	0.11
2,822	Mavi Giyim Sanayi Ve Ticaret	11,124	0.00	29,728	Wickes	52,758	0.02
4,984	Turk Traktor ve Ziraat Makineleri	157,157	0.06	1,558	YouGov*	17,202	0.01
		1,362,959	0.53			8,149,903	3.20
英國				美國			
3,971	Advanced Medical Solutions	12,937	0.01	8,010	1 Automotive*	2,131,942	0.84
1,747	AJ Bell*	6,440	0.00	2,078	2U	6,712	0.00
39,981	Ashmore*	99,691	0.04	17,473	Accel Entertainment	206,181	0.08
4,027	Aston Martin Lagonda Global	17,969	0.01	5,792	ACI Worldwide	144,163	0.06
11,780	Bank of Georgia	521,905	0.21	6,266	Adaptive Biotechnologies*	42,859	0.02
3,709	Bellway	101,275	0.04	112	Addus HomeCare	10,013	0.00
29,417	Big Yellow*	400,500	0.16	136	Advanced Drainage Systems	17,441	0.01
13,810	Ceres Power	60,451	0.02	402	AGCO	52,686	0.02
14,829	Chemring	54,514	0.02	1,202	Agree Realty	74,680	0.03
10,273	ConvaTec	30,447	0.01	1,434	Alaska Air	60,558	0.02
2,067	Cranswick*	88,354	0.03	26,214	Alcoa	790,352	0.31
18,127	Crest Nicholson	41,339	0.02	46,334	Alector	263,177	0.10
501,151	Currys	315,101	0.13	37,360	Allogene Therapeutics	144,210	0.06
1,988	CVS	52,922	0.02	16,952	Amalgamated Financial*	305,136	0.12
10,134	Diploma*	404,404	0.16	22,910	American Assets Trust	492,565	0.19
1,023	DiscoverIE	9,454	0.00	739	AnaptysBio	14,780	0.01
42,002	Dunelm	619,758	0.24	6,661	Antero Resources	180,646	0.07
3,234	Essentra	6,051	0.00	58,970	Anywhere Real Estate	398,637	0.16
6,678	Ferrexpo	6,611	0.00	35,089	Apogee Enterprises	1,769,889	0.69
16,099	Firstgroup	29,714	0.01	76,433	Archrock	978,342	0.38
110,790	Forterra	235,382	0.09	14,835	Armstrong World Industries	1,152,828	0.45
1,040	Genus	30,771	0.01	10,113	Arvinas	278,613	0.11
5,946	Greggs	185,572	0.07	1,789	Asbury Automotive*	410,701	0.16
25,843	Hammerson*	7,836	0.00	2,925	Atkore*	450,450	0.18
8,907	Hill & Smith*	200,979	0.08	1,604	AtriCure	74,121	0.03
2,590	Howden Joinery*	24,342	0.01	3,989	AutoNation	635,607	0.25
24,660	Hunting	75,962	0.03	3,835	Avidity Biosciences	30,603	0.01
14,339	IG*	122,785	0.05	1,154	Avnet	59,016	0.02
1,001	IMI	19,085	0.01	2,645	Axcelsis Technologies	503,873	0.20
15,080	Impax Asset Management*	102,080	0.04	3,129	Axonics*	182,108	0.07
15,463	Investec*	92,167	0.04	18,176	AZEK	610,714	0.24
4,378	Jupiter Fund Management	5,495	0.00	2,828	Badger Meter	472,276	0.19
7,415	Kainos	114,299	0.04	1,295	Bank OZK	52,266	0.02
4,961	LXI REIT*	5,890	0.00	15,316	Beam Therapeutics*	357,322	0.14
93,030	Marks & Spencer	268,643	0.11	4,593	Beazer Homes USA	133,518	0.05
7,993	Marshalls	27,965	0.01	3,985	Blueprint Medicines*	197,576	0.08
7,100	Moneysupermarket.com*	22,627	0.01	4,925	Boise Cascade	537,564	0.21
6,262	Morgan Sindall*	155,268	0.06	23,338	Boyd Gaming*	1,558,978	0.61
34,793	OSB*	150,664	0.06	5,252	Brandywine Realty Trust	26,733	0.01
5,765	Oxford Biomedica*	23,532	0.01	273	Bristow	7,592	0.00
8,653	Paragon Banking	57,861	0.02	8,756	Bruker	582,449	0.23
5,142	Pennon	42,108	0.02	21,895	Bumble	361,049	0.14
11,976	Pets at Home	57,278	0.02	214	Cable One	141,921	0.06
5,576	QinetiQ	23,806	0.01	291	CACI International	95,951	0.04
117,158	Quilter	125,124	0.05	4,467	Calix	206,241	0.08
337	Rathbones	7,519	0.00	30,742	CareTrust REIT	624,678	0.24
1,261	Redrow	7,610	0.00	2,170	Cava*	96,793	0.04
117,937	Rightmove	844,392	0.33	5,497	Century Communities*	407,218	0.16
51,106	Rotork	195,131	0.08	24,025	Cerus	46,849	0.02
				51,229	Chegg	516,388	0.20
				1,945	Chemed*	999,711	0.39
				2,811	Chord Energy	449,184	0.18

* 本證券全部或部分代表借貸證券。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。
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貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」） (Systematic Sustainable Global SmallCap Fund)⁽⁴⁾ 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
29,343	Ciena	1,439,274	0.56	10,584	Heartland Express	160,559	0.06
3,422	Cirrus Logic	279,680	0.11	47,780	Helix Energy Solutions*	486,400	0.19
1,932	Clear Secure	42,774	0.02	476	Highwoods Properties	11,391	0.00
5,604	Clearwater Analytics	101,545	0.04	4,138	Howard Hughes	327,730	0.13
43,534	Clearway Energy	1,026,096	0.40	71,494	Huntsman	1,993,253	0.78
4,381	Clearway Energy	109,306	0.04	2,595	IGM Biosciences	18,814	0.01
8,288	CNX Resources	182,916	0.07	14,805	Inari Medical*	1,030,132	0.40
21,406	Columbia Banking System*	444,817	0.17	114,229	Independence Realty Trust*	1,939,608	0.76
6,987	Comfort Systems USA*	1,280,787	0.50	8,296	Independent Bank	351,875	0.14
12,066	CommVault Systems	837,501	0.33	3,548	Insperity	359,341	0.14
2,437	Compass	8,846	0.00	6,396	Inspire Medical Systems	1,497,815	0.59
78,029	Corcept Therapeutics	2,564,033	1.00	1,413	Installed Building Products	203,557	0.08
830	Corporate Office Properties Trust	21,646	0.01	4,591	Intellia Therapeutics	173,218	0.07
30,254	CSG Systems International	1,679,097	0.66	475	Intra-Cellular Therapies	26,628	0.01
5,547	Curtiss-Wright	1,159,323	0.45	1,690	Iridium Communications	82,371	0.03
917	Cytokinetics	32,581	0.01	19,409	Ironwood Pharmaceuticals*	177,204	0.07
1,273	Deciphera Pharmaceuticals	18,191	0.01	1,403	iTeos Therapeutics	17,117	0.01
19,756	Denny's	191,041	0.07	1,718	Ittron	118,078	0.05
5,368	Digi International	179,721	0.07	8,115	ITT*	827,568	0.32
759	Dime Community Bancshares	16,470	0.01	93,015	JetBlue Airways*	557,625	0.22
18,484	DISH Network*	111,551	0.04	290	Karuna Therapeutics	53,682	0.02
10,898	DoubleVerify*	368,570	0.14	16,009	KB Home	811,656	0.32
5,505	Dril-Quip	151,277	0.06	18,201	Kennametal	491,427	0.19
9,689	DT Midstream	508,576	0.20	3,418	Kilroy Realty	126,261	0.05
12	EastGroup Properties	2,163	0.00	3,748	Koppers	145,460	0.05
1,040	EchoStar	18,106	0.01	33,918	Korn Ferry	1,761,701	0.69
1,346	Editas Medicine	12,127	0.01	48,145	Kulicke & Soffa Industries	2,547,833	1.00
48,915	Elanco Animal Health	611,927	0.24	48,138	Kura Oncology	477,529	0.19
8,810	Embecta*	160,518	0.06	358	Kymera Therapeutics	6,960	0.00
5,157	EMCOR	1,162,955	0.46	4,921	Lamar Advertising	449,829	0.18
18,487	Emergent BioSolutions	91,141	0.04	280	Lantheus	18,897	0.01
5,773	Enanta Pharmaceuticals	88,904	0.04	60,070	Laureate Education	835,574	0.33
2,451	Encore Wire	405,665	0.16	42,470	Legalzoom.com	484,583	0.19
35,379	Enovis	1,998,913	0.78	40,108	Leggett & Platt	1,136,260	0.45
1,398	Envista	45,575	0.02	866	LeMaitre Vascular	50,826	0.02
7,157	Erasca	18,966	0.01	671	Ligand Pharmaceuticals	43,977	0.02
292	Euronet Worldwide	25,623	0.01	14,310	Louisiana-Pacific*	900,528	0.35
43,470	Everi*	630,098	0.25	27,824	Lumen Technologies	43,684	0.02
9,982	eXp World*	194,250	0.08	8,206	LXP Industrial Trust	80,747	0.03
229	Exponent	20,944	0.01	11,646	Magnolia Oil & Gas*	266,228	0.10
3,983	Extreme Networks	107,421	0.04	559	Matson	49,494	0.02
32,735	EZCORP	276,938	0.11	2,928	MaxLinear	67,666	0.03
42,637	Fate Therapeutics	111,709	0.04	1,985	McGrath RentCorp	203,760	0.08
1,048	Federal Realty Investment Trust*	103,333	0.04	14,087	MDC*	670,400	0.26
16,491	Federal Signal	1,013,702	0.40	63,136	Medical Properties Trust	458,367	0.18
433	Federated Hermes	15,064	0.01	3,862	Medpace*	1,050,078	0.41
30,008	First Interstate BancSystem*	775,107	0.30	5,380	Method Electronics	176,087	0.07
4,211	Five Below	742,147	0.29	24,988	Midland States Bancorp*	553,234	0.22
3,068	Flowers Foods	72,435	0.03	9,248	Mister Car Wash	67,695	0.03
14,888	Flowserve	589,416	0.23	23,390	Model N*	637,611	0.25
2,072	Forrester Research*	64,626	0.03	3,210	Monro	107,984	0.04
684	Franklin Covey	30,014	0.01	14,753	MP Materials*	309,075	0.12
1,273	Gentherm	76,533	0.03	3,801	Murphy Oil	173,250	0.07
4,796	Getty Realty	144,887	0.06	54	MYR	7,717	0.00
780	Gibraltar Industries	58,672	0.02	1,576	Natera*	92,637	0.04
188	Globus Medical	10,191	0.00	32,840	National Fuel Gas	1,749,387	0.69
720	GMS	51,754	0.02	4,110	National Vision	76,610	0.03
2,615	Grand Canyon Education	306,766	0.12	814	Neogen*	18,869	0.01
10,508	Grocery Outlet	324,592	0.13	6,092	Nevro	122,510	0.05
277	Guardant Health	10,925	0.00	3,967	NexPoint Residential Trust	150,587	0.06
609	H&E Equipment Services	27,883	0.01	9,638	NextEra Energy Partners*	483,635	0.19
359	Hackett	8,311	0.00	70,038	NextGen Healthcare*	1,287,999	0.50
178	Haemonetics	16,088	0.01	2,893	Nurix Therapeutics	24,706	0.01
36,439	Hain Celestial*	400,465	0.16	13,672	Olo	87,774	0.03
12,309	Halozyyme Therapeutics*	527,933	0.21	11,061	OneMain	457,041	0.18
3,063	HarborOne Bancorp	30,017	0.01	14,060	Oshkosh	1,473,769	0.58
21,608	Harley-Davidson	732,295	0.29	8,787	Palomar*	450,158	0.18
11,778	Harmony Biosciences	419,061	0.16	381	Papa John's International*	29,272	0.01
				1,086	PDF Solutions	39,672	0.02
				6,625	Penske Automotive*	1,102,334	0.43

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至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
628	Penumbra*	164,850	0.06	327	Timken	25,316	0.01
37,190	Petco Health & Wellness	190,227	0.07	9,773	Toll Brothers	797,086	0.31
12,469	Point Biopharma Global	99,129	0.04	3,898	TopBuild	1,133,733	0.44
1,942	Power Integrations*	164,099	0.06	48,461	Topgolf Callaway Brands*	848,552	0.33
35,052	Premier Financial	664,235	0.26	16,039	Travere Therapeutics	217,168	0.09
13,720	Progress Software*	841,722	0.33	5,379	Trex*	383,039	0.15
21,817	Progyny*	826,210	0.32	39,606	Tri Pointe Homes	1,229,370	0.48
12,852	PROS	477,966	0.19	7,622	TriNet	828,054	0.32
34,857	Pure Storage	1,209,538	0.47	108,828	UGI	2,741,377	1.07
14,388	Q2	506,745	0.20	23,627	Ultragenyx Pharmaceutical	863,567	0.34
5,800	Quaker Chemical	1,016,624	0.40	945	United States Cellular	43,489	0.02
7,090	Qualys*	1,105,189	0.43	3,150	United States Steel	97,209	0.04
9,375	Qurate Retail	7,360	0.00	2,431	Uniti	13,188	0.00
183	Qurate Retail	6,451	0.00	3,265	Valmont Industries	833,391	0.33
1,021	Rambus*	57,809	0.02	35,859	Varex Imaging*	716,821	0.28
56	Reata Pharmaceuticals	9,462	0.00	3,251	Varonis Systems	105,658	0.04
37,340	Redfin	352,116	0.14	1,898	Vimeo	7,782	0.00
1,970	REGENXBIO	36,287	0.01	217	Vita Coco	6,187	0.00
16,369	Reinsurance of America	2,288,386	0.90	2,611	Vontier	82,455	0.03
749	Relay Therapeutics	7,846	0.00	13,313	Washington Trust Bancorp	374,761	0.15
3,807	Replimune	80,290	0.03	10,294	Watts Water Technologies	1,977,683	0.78
3,648	REX American Resources	140,193	0.06	62,752	Western Union	772,477	0.30
31,063	RMR	801,270	0.31	1,317	WEX	259,844	0.10
32,868	Rover	222,023	0.09	22,310	WillScot Mobile Mini	921,403	0.36
6,892	Royal Gold*	783,896	0.31	1,435	Wingstop*	235,326	0.09
3,352	Rush Enterprises	154,594	0.06	2,020	Winmark*	775,276	0.30
22,832	Rush Enterprises	953,921	0.37	1,023	Winnebago Industries*	66,853	0.03
2,281	Sabra Health Care REIT	28,798	0.01	198	Woodward	25,667	0.01
2,171	Saia	912,960	0.36	2,381	Workiva	262,743	0.10
1,693	Sandy Spring Bancorp	38,076	0.01	9,075	Xencor	204,278	0.08
3,931	Sarepta Therapeutics	472,899	0.19	32,563	Yelp*	1,408,350	0.55
2,810	Savers Value Village	70,503	0.03	4,495	YETI	221,154	0.09
11,121	Schneider National	322,175	0.13	33,887	Zuora*	311,083	0.12
24,019	Schnitzer Steel Industries	810,882	0.32			126,932,496	49.72
16,432	SEMrush	153,146	0.06		普通股 / 優先股 (股份) 總額	246,521,268	96.57
1,251	Service International*	79,626	0.03		允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	246,521,268	96.57
176	Shift4 Payments	10,062	0.00		其他可轉讓證券		
578	Shockwave Medical	128,825	0.05		普通股 (股份)		
628	Shutterstock	26,841	0.01		澳洲		
866	Silicon Laboratories*	117,611	0.05	394,727	Orora**	900,011	0.35
903	Sinclair	11,531	0.00		加拿大		
16,666	SiteOne Landscape Supply	2,827,720	1.11	1,272,764	Diagnocore**	-	0.00
5,252	SM Energy	221,267	0.09		開曼群島		
1,901	Smartsheet	78,739	0.03	858,000	CIFI Ever Sunshine Services**	234,033	0.09
917	Southside Bancshares	27,648	0.01		香港		
8,493	Sprout Social*	451,743	0.18	28,400	Untrade China Zhongw**	1,448	0.00
3,910	Sprouts Farmers Market	156,674	0.06		土耳其		
456	SPS Commerce	85,856	0.03	1	Turkiye Sinai Kalkinma Bankasi	-	0.00
422	SPX Technologies	33,756	0.01		美國		
9,703	Squarespace	295,165	0.12	262	GCI Liberty Escrow**	-	0.00
19,509	STAAR Surgical*	847,666	0.33		普通股 (股份) 總額	1,135,492	0.44
2,991	Standard Motor Products	110,218	0.04		其他可轉讓證券總額	1,135,492	0.44
782	Stellar Bancorp	16,969	0.01		普通股 / 優先股 (股份) 總額	247,656,760	97.01
3,754	Sterling Infrastructure	305,876	0.12		其他淨資產	7,628,004	2.99
1,623	Strategic Education	126,967	0.05		淨資產總額 (美金)	255,284,764	100.00
30,163	Summit Materials	1,124,778	0.44				
230	Syneos Health	9,821	0.00				
20,804	Taylor Morrison Home	982,989	0.39				
6,294	TechTarget	182,463	0.07				
75,727	Teladoc Health	1,728,090	0.68				
11,874	Tenable	534,330	0.21				
898	Tennant	75,441	0.03				
49,181	Teradata	2,292,818	0.90				
2,696	Terex	164,483	0.06				
617	Tetra Tech	97,455	0.04				
952	Texas Roadhouse	99,908	0.04				

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

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至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	6,748,140	USD	4,392,279	BNY Mellon	15/9/2023	(19,384)
USD	402,384	AUD	623,877	BNY Mellon	15/9/2023	(1,896)
未實現淨減值						(21,280)
英鎊避險股份類別						
GBP	6,167,528	USD	7,846,312	BNY Mellon	15/9/2023	(27,652)
USD	414,948	GBP	326,543	BNY Mellon	15/9/2023	985
未實現淨減值						(26,667)
未實現淨減值總額 (美金曝險部位 - 美金 13,007,046)						(47,947)

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	曝險部位 (美金)	未實現增值 / (減值) (美金)
27	USD	MSCI EAFE Index	2023 年 9 月	2,861,595	7,740
16	USD	MSCI Emerging Markets Index	2023 年 9 月	788,240	(6,610)
42	USD	Russell 2000 E-Mini Index	2023 年 9 月	4,024,020	22,325
合計				7,673,855	23,455

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	18.68
工業	17.27
金融	16.97
週期性消費品	15.37
科技	10.71
基本材料	5.33
通訊	4.84
能源	4.60
公共事業	3.24
其他淨資產	2.99
	100.00

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貝萊德英國基金 (United Kingdom Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (英鎊)	淨資產 %	持股票 說明	市場價值 (英鎊)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			571,719 Shell	13,832,741	6.50
			287,497 Smith & Nephew	3,096,343	1.46
			33,560 Spirax-Sarco Engineering	3,411,374	1.60
			930,973 Standard Chartered*	6,684,386	3.14
			787,458 Trainline	1,845,801	0.87
			42,219 Unilever	1,721,058	0.81
普通股 (股份)				189,554,316	89.08
澤西島					
20,000 Ferguson*	2,585,000	1.21			
英國					
539,024 3i	10,734,663	5.04			
86,919 Ashtead	4,834,435	2.27	美國		
187,075 AstraZeneca	20,118,045	9.45	14,405 Apple	2,137,029	1.01
620,000 Auto Trader	3,775,800	1.77	20,166 Mastercard	6,593,621	3.10
1,430,000 Baltic Classifieds	2,984,410	1.40	26,660 Microsoft	6,920,474	3.25
1,128,572 BP	5,535,082	2.60	12,247 S&P Global*	3,799,357	1.78
574,547 Compass	11,558,513	5.43		19,450,481	9.14
131,612 Diageo	4,311,609	2.03	普通股 (股份) 總額	211,589,797	99.43
60,535 Diploma	1,905,642	0.90	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	211,589,797	99.43
23,816 Games Workshop*	2,576,891	1.21			
158,198 Halma	3,406,003	1.60	其他可轉換證券		
176,493 Hargreaves Lansdown*	1,346,289	0.63			
199,500 Howden Joinery	1,479,093	0.70	普通股 (股份)		
649,165 HSBC	3,804,756	1.79	英國		
84,563 Indivior*	1,544,120	0.73	217,967 Patisserie**	-	0.00
126,493 London Stock Exchange	10,331,948	4.86	普通股 (股份) 總額	-	0.00
493,600 Melrose Industries	2,527,232	1.19	其他可轉換證券總額	-	0.00
149,456 Next	10,465,940	4.92	普通股 / 優先股 (股份) 總額	211,589,797	99.43
751,171 Pearson	6,353,404	2.99	其他淨資產	1,211,909	0.57
153,736 Reckitt Benckiser	8,833,671	4.15	淨資產總額 (英鎊)	212,801,706	100.00
555,000 RELX	14,330,100	6.73			
854,063 Rentokil Initial	5,158,540	2.42			
991,231 Rightmove	5,598,473	2.63			
256,943 Rio Tinto	12,579,929	5.91			
1,875,752 Serco	2,868,025	1.35			

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德英國基金 (United Kingdom Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 英鎊
GBP	14,668,920	USD	18,535,002	Citigroup	15/9/2023	48,106
未實現淨增值						48,106
未實現淨增值總額 (英鎊曝險部位 - 英鎊 14,620,969)						48,106

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	31.83
金融	19.75
週期性消費品	13.47
通訊	9.66
能源	9.10
基本材料	5.91
科技	5.61
工業	4.10
其他淨資產	0.57
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			380,194 Cisco Systems	21,779,413	2.44
普通股 (股份)			535,302 Citigroup	22,231,092	2.49
加拿大			211,599 Citizens Financial	5,958,627	0.67
90,045 Rogers Communications*	3,709,339	0.42	362,229 Cognizant Technology Solutions	25,968,197	2.93
112,365 Suncor Energy*	3,821,534	0.43	381,463 Comcast	18,027,942	2.02
	7,530,873	0.85	53,589 ConocoPhillips	6,367,981	0.71
丹麥			25,939 Constellation Brands	6,752,181	0.76
30,320 Novo Nordisk	5,641,946	0.63	104,967 Dollar General	13,765,373	1.55
法國			29,527 Elevance Health	13,482,028	1.52
313,102 Sanofi*	16,920,032	1.90	11,550 Eli Lilly	6,340,950	0.71
德國			123,082 Equitable	3,602,610	0.41
203,539 Bayer	11,244,596	1.26	129,666 Exelon	5,259,253	0.59
44,601 Siemens	3,369,605	0.38	226,470 Fidelity National Financial	9,319,240	1.05
	14,614,201	1.64	286,920 Fidelity National Information Services	16,156,465	1.81
愛爾蘭			16,043 First American Financial	981,190	0.11
20,814 Allegion	2,375,710	0.27	13,513 First Citizens BancShares	18,422,273	2.07
225,595 Medtronic	18,600,308	2.09	33,975 Fortive	2,690,140	0.30
58,183 Willis Towers Watson	12,150,356	1.36	110,541 Fortrea	3,029,929	0.34
	33,126,374	3.72	206,324 Fox*	6,903,601	0.78
日本			464,420 General Motors	15,576,647	1.75
219,400 Komatsu*	6,229,757	0.70	18,652 Hess	2,872,595	0.33
760,100 Panasonic*	8,734,482	0.98	10,628 Humana	5,013,760	0.56
82,100 Sony	6,822,241	0.77	82,022 Huntington Ingalls Industries	18,178,536	2.05
	21,786,480	2.45	67,640 Intel	2,333,580	0.26
荷蘭			42,412 Intercontinental Exchange	5,004,192	0.56
47,729 Airbus	7,045,643	0.79	70,310 International Flavors & Fragrances	4,994,119	0.56
484,962 Koninklijke Philips*	10,943,167	1.23	82,787 JPMorgan Chase	12,236,747	1.37
	17,988,810	2.02	513,798 Kinder Morgan	8,922,102	1.00
韓國			636,236 Kraft Heinz	21,091,224	2.37
10,736 Samsung Electronics	13,581,040	1.53	106,025 Laboratory of America	22,547,276	2.53
台灣			25,932 Lear*	3,788,146	0.43
43,511 Taiwan Semiconductor Manufacturing	4,084,378	0.46	186,311 Leidos	18,373,991	2.06
英國			48,223 Microsoft	15,868,260	1.79
45,382 AstraZeneca	6,186,614	0.70	35,765 Mondelez International	2,547,541	0.29
560,302 BP	20,893,662	2.35	504,405 Newell Brands*	5,313,907	0.59
403,404 British American Tobacco*	13,558,408	1.52	420,525 PG&E	6,947,073	0.78
584,824 Prudential	7,295,439	0.82	33,034 PPG Industries	4,708,667	0.53
781,344 Shell	23,964,439	2.69	98,504 Public Service Enterprise	6,099,367	0.68
363,268 Unilever*	18,751,894	2.11	37,067 Ralph Lauren*	4,279,014	0.48
	90,650,456	10.19	75,157 Raymond James Financial*	7,883,218	0.89
美國			30,112 Robert Half	2,268,036	0.25
54,411 Activision Blizzard	5,005,812	0.56	44,388 Ross Stores	5,405,571	0.61
47,815 Allstate	5,207,532	0.58	337,751 Sealed Air*	12,591,358	1.41
95,776 American Electric Power	7,620,896	0.86	109,758 Semptra	7,827,941	0.88
301,354 American International	17,608,114	1.98	301,967 SS&C Technologies*	17,486,909	1.96
28,179 Apollo Global Management	2,436,920	0.28	16,294 Union Pacific	3,625,578	0.41
375,944 AT&T	5,567,731	0.63	254,462 Verizon Communications	8,870,545	1.00
158,679 Bank of America	4,589,790	0.52	52,247 Visa*	12,903,442	1.45
500,304 Baxter International	20,712,585	2.33	598,409 Wells Fargo	24,935,703	2.80
171,676 Cardinal Health	15,169,291	1.71	274,115 Williams	9,562,501	1.08
186,993 Carlyle	6,062,313	0.68	73,371 Zimmer Biomet	8,836,069	0.99
24,120 Cencora	4,286,848	0.48		622,671,119	69.98
44,342 Cigna	12,471,187	1.41	普通股 (股份) 總額	848,595,709	95.37
			允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	848,595,709	95.37
			普通股 / 優先股 (股份) 總額	848,595,709	95.37
			其他淨資產	41,174,214	4.63
			淨資產總額 (美金)	889,769,923	100.00

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
離岸人民幣避險股份類別						
CNY	294,431	USD	40,799	BNY Mellon	15/9/2023	(306)
USD	1,904	CNY	13,844	BNY Mellon	15/9/2023	-
未實現淨減值						(306)
歐元避險股份類別						
EUR	24,150,532	USD	26,494,151	BNY Mellon	15/9/2023	(278,041)
USD	1,413,860	EUR	1,295,933	BNY Mellon	15/9/2023	7,092
未實現淨減值						(270,949)
新加坡幣避險股份類別						
SGD	292,116	USD	216,997	BNY Mellon	15/9/2023	(781)
USD	10,934	SGD	14,794	BNY Mellon	15/9/2023	(16)
未實現淨減值						(797)
未實現淨減值總額 (美金曝險部位 - 美金 27,877,526)						(272,052)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	27.69
金融	20.09
科技	13.36
能源	8.59
通訊	7.29
週期性消費品	7.16
工業	6.31
公共事業	3.79
基本材料	1.09
其他淨資產	4.63
	100.00

貝萊德美元優質債券基金 (US Dollar Bond Fund)

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具							
債券							
阿根廷							
USD 46,000	Argentine Republic Government International Bond 3.625% 9/7/2035	13,801	0.00	USD 250,000	Anchorage Capital CLO 3-R 7.127% 28/1/2031	248,226	0.05
USD 39,000	Argentine Republic Government International Bond 4.25% 9/1/2038	13,750	0.00	USD 207,558	Anchorage Capital CLO 4-R 6.677% 28/1/2031	206,148	0.04
USD 14,000	YPF 6.95% 21/7/2027	11,840	0.00	USD 250,000	Apidos CLO XXIV 6.538% 20/10/2030	248,913	0.05
USD 79,847	YPF 7% 30/9/2033	61,665	0.01	USD 250,000	Apidos CLO XXXI 7.12% 15/4/2031	247,955	0.05
USD 67,000	YPF 7% 15/12/2047	46,095	0.01	USD 112,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.16% 15/5/2037	111,216	0.02
		147,151	0.02	USD 250,000	Bain Capital Credit CLO 2021-3 8.707% 24/7/2034	238,861	0.04
貝南				USD 250,000	Bardot CLO 8.607% 22/10/2032	244,870	0.04
EUR 100,000	Benin Government International Bond 4.875% 19/1/2032*	81,334	0.01	USD 500,000	Benefit Street Partners CLO V-B 6.678% 20/4/2031	498,172	0.09
百慕達				USD 200,490	BlueMountain CLO 2013-2 6.787% 22/10/2030	199,802	0.04
USD 1,620,000	PFP 2022-9 7.587% 19/8/2035	1,617,206	0.29	USD 673,443	BlueMountain CLO 2015-3 6.588% 20/4/2031	671,205	0.12
英屬維京群島				USD 250,000	Canyon CLO 2020-3 7.27% 15/1/2034	247,281	0.04
USD 200,000	RKPF Overseas 2020 A 5.2% 12/1/2026	73,364	0.01	USD 230,383	Carbone CLO 6.728% 20/1/2031	230,095	0.04
加拿大				USD 222,760	Carlyle Global Market Strategies CLO 2013-3 6.67% 15/10/2030	222,066	0.04
USD 4,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	3,643	0.00	USD 250,000	CBAM 2017-1 7.988% 20/7/2030	248,002	0.05
USD 63,984	Air Canada 2017-1 Class AA Pass Through Trust 3.3% 15/1/2030	56,435	0.01	USD 250,000	CIFC Funding 2014-II-R 8.407% 24/4/2030	247,535	0.04
USD 31,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	28,688	0.01	USD 250,000	CIFC Funding 2015-III 6.732% 19/4/2029	246,750	0.04
USD 73,000	Enbridge 2.5% 1/8/2033	56,730	0.01	USD 500,000	CIFC Funding 2017-I 7.295% 23/4/2029	498,555	0.09
USD 256,000	Enbridge 5.7% 8/3/2033	256,219	0.04	USD 840,000	CIFC Funding 2018-I 6.572% 18/4/2031	837,270	0.15
USD 14,000	Masonite International 5.375% 1/2/2028	13,221	0.00	USD 178,436	Clear Creek CLO 6.788% 20/10/2030	177,744	0.03
USD 3,000	Mattamy 5.25% 15/12/2027	2,824	0.00	USD 363,161	Deer Creek CLO 2017-1 6.768% 20/10/2030	361,663	0.07
		417,760	0.07	USD 1,396,639	Dryden 53 CLO 6.69% 15/1/2031	1,393,022	0.25
開曼群島				USD 194,814	Dryden XXVI Senior Loan Fund 6.47% 15/4/2029	194,169	0.04
USD 250,000	ACAS CLO 2015-1 7.172% 18/10/2028	246,003	0.04	USD 250,000	Eaton Vance CLO 2018-1 7.77% 15/10/2030	245,850	0.04
USD 320,000	AGL CLO 12 6.748% 20/7/2034	317,680	0.06	USD 200,000	Fantasia 7.95% 5/7/2022***	9,588	0.00
USD 270,000	AGL CLO 14 6.745% 2/12/2034	266,637	0.05	USD 465,639	Flatiron CLO 18 6.52% 17/4/2031	463,794	0.08
USD 250,000	AGL CLO 3 8.87% 15/1/2033	247,202	0.04	USD 200,000	Gaci First Investment 4.75% 14/2/2030	194,425	0.03
USD 250,000	AGL CLO 7 6.77% 15/7/2034	246,646	0.04	USD 250,000	Galaxy XXII CLO 6.77% 16/4/2034	246,648	0.04
USD 500,000	AGL Core CLO 4 6.658% 20/4/2033	496,725	0.09	USD 245,556	Generate CLO 2 6.757% 22/1/2031	244,160	0.04
USD 250,000	AIMCO CLO Series 2015-A 7.17% 17/10/2034	247,686	0.04	USD 250,000	Gilbert Park CLO 7.52% 15/10/2030	247,592	0.04
USD 250,000	AIMCO CLO Series 2017-A 6.638% 20/4/2034	247,675	0.04	USD 250,000	Gilbert Park CLO 8.52% 15/10/2030	240,851	0.04
USD 250,000	AIMCO CLO Series 2017-A 7.688% 20/4/2034	243,863	0.04	USD 1,563,000	Goldentree Loan Opportunities X 6.708% 20/7/2031	1,559,940	0.28
USD 132,936	Allegro CLO II-S 6.675% 21/10/2028	132,629	0.02	USD 1,161,392	Goldentree Loan Opportunities XI 6.642% 18/1/2031	1,158,937	0.21
USD 250,000	Allegro CLO XI 7.432% 19/1/2033	247,472	0.04	USD 740,000	Goldentree Loan Management US CLO 1 6.718% 20/10/2034	735,375	0.13
USD 225,362	AMMC CLO 21 6.877% 2/11/2030	224,770	0.04				
USD 206,851	Anchorage Capital CLO 2013-1 6.813% 13/10/2030	206,281	0.04				
USD 250,000	Anchorage Capital CLO 2013-1 7.213% 13/10/2030	249,221	0.05				

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 152,419	Grippen Park CLO 6.848% 20/1/2030	152,277	0.03	COP 676,000,000	Colombian TES 7.5% 26/8/2026	155,115	0.03
USD 250,000	LCM XIV 6.628% 20/7/2031	247,666	0.04	USD 371,000	Ecopetrol 6.875% 29/4/2030	345,122	0.06
USD 238,731	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	176,621	0.03	USD 29,000	Ecopetrol 8.875% 13/1/2033	29,363	0.01
USD 198,376	Madison Park Funding XIII 6.532% 19/4/2030	197,919	0.04			619,744	0.11
USD 750,000	Madison Park Funding XLI 7.257% 22/4/2027	746,656	0.14		象牙海岸		
USD 362,998	Madison Park Funding XXVI 6.831% 29/7/2030	362,055	0.07	EUR 100,000	Ivory Coast Government International Bond 4.875% 30/1/2032	83,932	0.02
USD 213,426	MP CLO III 6.838% 20/10/2030	213,195	0.04		埃及		
USD 487,054	Neuberger Berman Loan Advisers CLO 26 6.492% 18/10/2030	484,773	0.09	USD 200,000	Egypt Government International Bond 7.625% 29/5/2032	115,247	0.02
USD 250,000	Neuberger Berman Loan Advisers CLO 26 6.972% 18/10/2030	247,790	0.05		德國		
USD 810,068	OHA Loan Funding 2013-2 6.679% 23/5/2031	805,007	0.15	USD 643,000	Deutsche Bank 5.371% 9/9/2027	639,439	0.12
USD 469,862	OZLM XVIII 6.59% 15/4/2031	465,611	0.08	USD 159,000	Deutsche Bank 6.72% 18/1/2029	161,031	0.03
USD 596,484	Palmer Square CLO 2014-1 6.7% 17/1/2031	595,754	0.11			800,470	0.15
USD 236,204	Palmer Square CLO 2018-1 6.602% 18/4/2031	235,319	0.04		印度		
USD 350,000	Palmer Square CLO 2018-2 6.67% 16/7/2031	349,331	0.06	USD 500,000	Export-Import Bank of India 3.875% 12/3/2024	494,985	0.09
USD 250,000	Pikes Peak CLO 1 6.787% 24/7/2031	248,421	0.05		印尼		
USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	537,724	0.10	USD 200,000	Indonesia Government International Bond 2.85% 14/2/2030	175,767	0.03
USD 260,000	Riserva CLO 6.632% 18/1/2034	257,335	0.05	USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051*	285,993	0.05
USD 1,647,461	Rockford Tower CLO 2017-3 6.778% 20/10/2030	1,645,402	0.30	IDR 863,000,000	Indonesia Treasury Bond 6.375% 15/8/2028	57,146	0.01
USD 725,742	Rockford Tower CLO 2018-1 6.741% 20/5/2031	723,384	0.13	IDR 625,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	44,793	0.01
USD 500,000	Rockford Tower CLO 2018-1 7.361% 20/5/2031	493,763	0.09	IDR 408,000,000	Indonesia Treasury Bond 9% 15/3/2029	30,111	0.01
USD 250,000	Rockford Tower CLO 2018-2 6.748% 20/10/2031	249,187	0.05			593,810	0.11
USD 458,434	Romark WM-R 6.618% 20/4/2031	455,543	0.08		愛爾蘭		
USD 250,000	RR 19 12.07% 15/10/2035	251,209	0.05	EUR 250,000	Alme Loan Funding V 9.073% 15/7/2031	264,684	0.05
USD 224,946	RR 3 6.66% 15/1/2030	224,558	0.04	EUR 297,000	Ares European CLO XII 5.405% 20/4/2032	315,875	0.06
USD 250,000	RR 5 7.22% 15/10/2031	247,808	0.05	EUR 100,000	Avoca CLO XV 4.713% 15/4/2031	104,655	0.02
USD 237,041	Signal Peak CLO 5 6.723% 25/4/2031	236,745	0.04	EUR 500,000	Avoca CLO XVIII 5.413% 15/4/2031	527,957	0.09
USD 250,000	Symphony CLO XXVI 6.668% 20/4/2033	247,868	0.05	EUR 100,000	Avoca CLO XXII 4.963% 15/4/2035	104,188	0.02
USD 226,213	Tiaa CLO III 6.72% 16/1/2031	225,751	0.04	EUR 250,000	Avoca CLO XXIII 6.713% 15/4/2034	254,213	0.04
USD 1,130,281	TICP CLO IX 6.728% 20/1/2031	1,127,493	0.20	EUR 250,000	Avoca CLO XXIII 6.713% 15/4/2034	256,108	0.05
USD 250,000	TICP CLO XI 6.768% 20/10/2031	249,622	0.05	EUR 250,000	Bluemountain Euro 2021-2 CLO 5.413% 15/10/2035	264,360	0.05
USD 150,000	TRINITAS CLO IV 6.972% 18/10/2031	147,235	0.03	EUR 300,000	BlueMountain Fuji CLO III 6.563% 15/1/2031	309,039	0.05
USD 500,000	Trinitas CLO XIV 7.613% 25/1/2034	494,254	0.09	EUR 100,000	CIFC □□□□□□ (European Fund)ing CLO II 5.263% 15/4/2033	105,890	0.02
USD 743,166	Voya CLO 2014-4 6.673% 14/7/2031	740,447	0.13	EUR 250,000	CVC Cordatus Loan Fund IV 5.116% 22/2/2034	259,811	0.05
USD 417,938	Voya CLO 2017-4 6.7% 15/10/2030	416,533	0.08	EUR 250,000	CVC Cordatus Loan Fund V 5.146% 21/7/2030	266,719	0.05
USD 250,000	Wellfleet CLO 2017-3 7.52% 17/1/2031	243,316	0.04	EUR 250,000	Euro-Galaxy III CLO 6.948% 24/4/2034	262,176	0.05
		31,530,742	5.69	EUR 250,000	Fidelity Grand Harbour CLO 2021-1 7.263% 15/10/2034	253,241	0.04
				EUR 100,000	Henley CLO IV 5.071% 25/4/2034	104,855	0.02
	哥倫比亞			EUR 250,000	Henley CLO IV 6.721% 25/4/2034	255,063	0.04
COP 430,000,000	Colombian TES 5.75% 3/11/2027	90,144	0.01	EUR 250,000	Madison Park Euro Funding XVI 6.863% 25/5/2034	255,348	0.05

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404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

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EUR 250,000	Man GLG Euro CLO VI 7.163% 15/10/2032	258,147	0.05	USD 352,000	巴拿馬 Panama Government International Bond 3.875% 17/3/2028	331,403	0.06
EUR 100,000	OCP Euro CLO 2017-2 5.013% 15/1/2032	106,366	0.02	USD 445,000	巴拿馬 Panama Government International Bond 4.5% 1/4/2056	322,120	0.06
EUR 250,000	Penta CLO 11 6.231% 15/11/2034	269,845	0.05			653,523	0.12
GBP 179,262	Scorpio European Loan Conduit No. 34 7.1% 17/5/2029	222,394	0.04	USD 324,000	秘魯 Peruvian Government International Bond 3.55% 10/3/2051	232,653	0.04
EUR 100,000	St Paul's CLO XII 5.263% 15/4/2033	105,100	0.02	USD 552,000	菲律賓 Philippine Government International Bond 3% 1/2/2028	509,399	0.09
		5,126,034	0.93	USD 282,000	菲律賓 Philippine Government International Bond 3.2% 6/7/2046	201,200	0.04
	以色列					710,599	0.13
USD 5,000	Energian Israel Finance 8.5% 30/9/2033*	5,069	0.00	USD 200,000	波蘭 Bank Gospodarstwa Krajowego 5.375% 22/5/2033	196,250	0.04
USD 2,000	Leviathan Bond 6.75% 30/6/2030*	1,878	0.00	EUR 59,000	羅馬尼亞 Romanian Government International Bond 2.125% 7/3/2028	56,332	0.01
		6,947	0.00	RUB 12,015,000	俄羅斯聯邦 Russian Federal Bond - OFZ 6.1% 18/7/2035	35,056	0.01
	義大利			USD 403,000	新加坡 Pfizer Investment Enterprises 4.75% 19/5/2033	396,970	0.07
EUR 196,549	Cassia 2022-1 5.883% 22/5/2034	204,267	0.04	USD 773,000	新加坡 Pfizer Investment Enterprises 5.3% 19/5/2053	774,602	0.14
	日本			USD 160,000	新加坡 Pfizer Investment Enterprises 5.34% 19/5/2063	158,018	0.03
USD 417,000	Takeda Pharmaceutical 2.05% 31/3/2030	342,917	0.06			1,329,590	0.24
	盧森堡			USD 772,000	瑞士 Credit Suisse 3.7% 21/2/2025	743,751	0.13
USD 198,000	Atento Luxco 1 8% 10/2/2026	1,980	0.00	USD 512,000	瑞士 Credit Suisse 5% 9/7/2027	497,479	0.09
USD 8,000	Atento Luxco 1 8% 10/2/2026	80	0.00	USD 784,000	瑞士 Credit Suisse 7.5% 15/2/2028	836,609	0.15
USD 180,000	Millicom International Cellular 6.625% 15/10/2026*	176,177	0.03	USD 1,130,000	瑞士 Credit Suisse 7.95% 9/1/2025	1,151,992	0.21
USD 200,000	Tupy Overseas 4.5% 16/2/2031	161,935	0.03	USD 768,000	UBS 2.746% 11/2/2033	604,610	0.11
		340,172	0.06	USD 253,000	UBS 3.75% 26/3/2025	244,560	0.04
	墨西哥					4,079,001	0.73
USD 38,703	Grupo Posadas 5% 30/12/2027	33,194	0.01	USD 69,895	土耳其 Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	64,901	0.01
MXN 2,500,000	Mexican Bonos 7.5% 3/6/2027	139,171	0.03	USD 46,000	烏克蘭 Ukraine Government International Bond 7.75% 1/8/2041	21,160	0.00
MXN 9,480,000	Mexican Bonos 8.5% 31/5/2029	544,111	0.10	USD 430,000	英國 Anglo American Capital 3.875% 16/3/2029	392,534	0.07
MXN 3,499,600	Mexican Bonos 8.5% 18/11/2038	193,356	0.03	USD 559,000	英國 Anglo American Capital 5.5% 2/5/2033*	539,969	0.10
MXN 85,200,000	Mexico Cetes 0% 28/11/2024	445,741	0.08	USD 62,461	Avianca Midco 2 9% 1/12/2028	54,713	0.01
USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	450,470	0.08	USD 2,045,000	BAE Systems 3.4% 15/4/2030	1,827,736	0.33
USD 919,000	Mexico Government International Bond 4.5% 31/1/2050*	730,430	0.13				
USD 34,000	Petroleos Mexicanos 4.875% 18/1/2024	33,688	0.00				
USD 178,000	Petroleos Mexicanos 6.875% 4/8/2026	162,490	0.03				
MXN 806,800	Petroleos Mexicanos 7.19% 12/9/2024	45,147	0.01				
USD 66,000	Petroleos Mexicanos 8.75% 2/6/2029	59,054	0.01				
		2,836,852	0.51				
	摩洛哥						
USD 200,000	Morocco Government International Bond 6.5% 8/9/2033	201,335	0.04				
	荷蘭						
USD 230,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	215,403	0.04				

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USD 447,000	Barclays 6.224% 9/5/2034	441,494	0.08	USD 42,000	Altria 3.4% 4/2/2041	28,651	0.01
USD 84,271	SCC Power 4% 17/5/2032	9,060	0.00	USD 395,000	Altria 4.5% 2/5/2043	308,642	0.06
USD 70,620	SCC Power 8% 31/12/2028	26,306	0.01	USD 159,000	Altria 5.375% 31/1/2044*	147,858	0.03
		3,291,812	0.60	USD 117,000	Altria 5.8% 14/2/2039	114,242	0.02
				USD 45,652	Ambac Assurance 5.1% 31/12/9999	66,428	0.01
	美國			USD 146,000	Ameren Illinois 3.25% 15/3/2050	103,169	0.02
USD 552,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	486,954	0.09	USD 139,000	Ameren Illinois 5.9% 1/12/2052	146,883	0.03
USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	168,581	0.03	USD 182,955	American Airlines 2015-2 Class B Pass Through Trust 4.4% 22/9/2023	182,578	0.03
USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	90,595	0.02	USD 21,960	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/2/2029	20,132	0.00
USD 100,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	78,479	0.01	USD 36,310	American Home Mortgage Assets Trust 2007-1 5.13% 25/2/2047	14,496	0.00
USD 210,000	245 Park Avenue Trust 2017- 245P 3.779% 5/6/2037	162,818	0.03	USD 276,078	American Home Mortgage Investment Trust 2007-1 5.619% 25/5/2047	161,772	0.03
USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 6.902% 15/9/2034	180,559	0.03	USD 170,000	American Municipal Power 8.084% 15/2/2050	226,155	0.04
USD 210,000	280 Park Avenue 2017-280P Mortgage Trust 7.485% 15/9/2034	186,450	0.03	USD 117,000	American Tower 2.1% 15/6/2030	93,408	0.02
USD 888,000	AbbVie 4.5% 14/5/2035	835,308	0.15	USD 620,000	American Tower 2.3% 15/9/2031	485,480	0.09
USD 136,000	AbbVie 4.55% 15/3/2035	128,694	0.02	USD 425,000	American Tower 2.7% 15/4/2031	347,690	0.06
USD 224,000	AbbVie 4.875% 14/11/2048	207,158	0.04	USD 463,000	American Tower 3.8% 15/8/2029	420,841	0.08
USD 134,000	AEP Texas 3.45% 15/1/2050	93,036	0.02	USD 323,000	American Tower 3.95% 15/3/2029	296,700	0.05
USD 273,000	AEP Texas 3.45% 15/5/2051	184,855	0.03	USD 126,000	American Tower 5.55% 15/7/2033	124,620	0.02
USD 164,000	AEP Texas 3.8% 1/10/2047	119,060	0.02	USD 417,000	American Transmission Systems 2.65% 15/1/2032	341,744	0.06
USD 384,000	AEP Texas 3.95% 1/6/2028	360,664	0.06	USD 876,000	Amgen 4.4% 22/2/2062	697,030	0.13
USD 277,000	AEP Texas 5.4% 1/6/2033	273,974	0.05	USD 1,028,000	Amgen 5.25% 2/3/2030	1,029,834	0.19
USD 158,000	AEP Transmission 2.75% 15/8/2051	98,318	0.02	USD 326,000	Amgen 5.75% 2/3/2063	322,219	0.06
USD 480,000	AEP Transmission 3.8% 15/6/2049	370,670	0.06	USD 87,000	Aon 2.8% 15/5/2030	74,848	0.01
USD 144,000	AEP Transmission 4.5% 15/6/2052	124,518	0.02	USD 496,000	Aon / Aon Global 5.35% 28/2/2033	495,056	0.09
USD 57,305	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	56,354	0.01	USD 101,000	Apache 4.75% 15/4/2043	77,211	0.01
USD 350,625	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	342,224	0.06	USD 1,975,364	APS Resecuritization Trust 2016-1 2.978% 31/7/2057	669,514	0.12
USD 1,195,748	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	1,138,967	0.21	USD 39,275	APS Resecuritization Trust 2016-3 8.279% 27/9/2046	39,414	0.01
USD 150,000	Alabama Power 3% 15/3/2052	97,420	0.02	USD 650,000	AREIT 2022-CRE7 7.556% 17/6/2039	650,256	0.12
USD 107,000	Alabama Power 3.45% 1/10/2049	76,175	0.01	USD 133,508	Argent Mortgage Loan Trust 2005-W1 5.909% 25/5/2035	116,825	0.02
USD 222,000	Alabama Power 3.75% 1/3/2045	169,502	0.03	USD 95,000	Ashford Hospitality Trust 2018- ASHF 7.583% 15/4/2035	91,363	0.02
USD 5,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	4,594	0.00	USD 227,000	Ashford Hospitality Trust 2018- ASHF 8.583% 15/4/2035	220,794	0.04
USD 243,753	Alternative Loan Trust 2004- 22CB 6.25% 25/10/2034	241,596	0.04	USD 164,000	AT&T 3.5% 15/9/2053	107,969	0.02
USD 308,871	Alternative Loan Trust 2006- OA14 6.16% 25/11/2046	239,988	0.04	USD 773,000	AT&T 3.55% 15/9/2055	503,194	0.09
USD 368,103	Alternative Loan Trust 2006- OA16 5.809% 25/10/2046	333,994	0.06	USD 537,000	AT&T 3.65% 15/9/2059	348,138	0.06
USD 66,826	Alternative Loan Trust 2006- OA9 5.628% 20/7/2046	53,443	0.01	USD 416,000	AT&T 3.8% 1/12/2057	281,079	0.05
USD 64,802	Alternative Loan Trust 2006- OC10 5.889% 25/11/2036	56,038	0.01	USD 96,000	AT&T 3.85% 1/6/2060	65,494	0.01
USD 488,755	Alternative Loan Trust 2007- 14T2 6% 25/7/2037	246,044	0.04	USD 557,000	AT&T 4.5% 15/5/2035	494,873	0.09
USD 132,062	Alternative Loan Trust 2007-9T1 6% 25/5/2037	68,127	0.01	USD 78,000	AT&T 5.4% 15/2/2034	75,700	0.01
EUR 343,000	Altria 3.125% 15/6/2031	320,938	0.06	USD 110,000	Atmos Energy 3.375% 15/9/2049	78,929	0.01
				USD 288,000	Baltimore Gas and Electric 2.9% 15/6/2050	185,860	0.03
				USD 337,000	Baltimore Gas and Electric 3.75% 15/8/2047	256,215	0.05
				USD 250,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	213,909	0.04
				USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.758% 15/11/2033	827,915	0.15

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USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.858% 15/11/2032	83,958	0.02	USD 171,636	Bayview Commercial Asset Trust 2008-2 7.929% 25/4/2038	167,514	0.03
USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.358% 15/11/2032	247,228	0.04	USD 531,697	Bayview Financial Revolving Asset Trust 2004-B 6.435% 28/5/2039	428,808	0.08
USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.708% 15/9/2034	99,311	0.02	USD 60,696	Bayview Financial Revolving Asset Trust 2004-B 6.735% 28/5/2039	51,682	0.01
USD 410,000	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	406,202	0.07	USD 22,616	Bayview Financial Revolving Asset Trust 2005-E 6.435% 28/12/2040	21,112	0.00
USD 62,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.482% 15/9/2048	55,687	0.01	USD 100,000	BBCMS 2018-TALL Mortgage Trust 6.479% 15/3/2037	84,618	0.02
USD 510,000	BANK 2017-BNK9 3.538% 15/11/2054	469,043	0.09	USD 97,033	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	88,744	0.02
USD 628,000	Bank of America 2.087% 14/6/2029	535,413	0.10	USD 128,157	BCAP Trust 2007-AA4 4.244% 25/6/2047	58,499	0.01
USD 1,201,000	Bank of America 2.972% 4/2/2033	987,909	0.18	USD 118,927	BCMSC Trust 2000-A 7.575% 15/6/2030	15,323	0.00
USD 596,000	Bank of America 4.571% 27/4/2033	552,730	0.10	USD 110,398	BCMSC Trust 2000-A 7.83% 15/6/2030	14,705	0.00
USD 1,206,000	Bank of America 5.202% 25/4/2029	1,187,808	0.22	USD 79,834	BCMSC Trust 2000-A 8.29% 15/6/2030	11,260	0.00
USD 369,000	Bank of America 5.288% 25/4/2034	360,433	0.07	USD 370,000	BDS 2022-FL12 7.45% 19/8/2038	369,464	0.07
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.735% 15/2/2050	18,176	0.00	USD 29,608	Bear Stearns ALT-A Trust 2006-6 5.749% 25/11/2036	24,161	0.00
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.391% 15/2/2050	36,776	0.01	USD 155,178	Bear Stearns ALT-A Trust 2007-1 5.749% 25/1/2047	127,300	0.02
USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.324% 10/12/2025	113,747	0.02	USD 80,202	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	50,819	0.01
USD 484,000	BAT Capital 3.984% 25/9/2050	320,282	0.06	USD 102,164	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	74,451	0.01
USD 168,000	BAT Capital 4.54% 15/8/2047	122,214	0.02	USD 78,414	Bear Stearns Asset Backed I Trust 2006-HE1 5.02% 25/12/2035	115,620	0.02
USD 187,000	BAT Capital 4.758% 6/9/2049	138,362	0.03	USD 59,501	Bear Stearns Asset Backed I Trust 2006-HE7 5.769% 25/9/2036	58,500	0.01
USD 195,000	BAT Capital 7.081% 2/8/2053	192,793	0.04	USD 8,612	Bear Stearns Asset Backed I Trust 2007-FS1 5.769% 25/5/2035	8,493	0.00
USD 100,000	Bay Area Toll Authority 7.043% 1/4/2050	123,685	0.02	USD 40,301	Bear Stearns Asset Backed I Trust 2007-HE2 5.569% 25/3/2037	36,444	0.01
USD 70,895	Bayview Commercial Asset Trust 2005-3 5.749% 25/11/2035	64,399	0.01	USD 31,752	Bear Stearns Asset Backed I Trust 2007-HE3 5.679% 25/4/2037	45,411	0.01
USD 141,006	Bayview Commercial Asset Trust 2005-4 5.879% 25/1/2036	129,439	0.02	USD 461,571	Bear Stearns Asset Backed I Trust 2007-HE3 5.779% 25/4/2037	464,696	0.08
USD 6,651	Bayview Commercial Asset Trust 2005-4 6.104% 25/1/2036	6,097	0.00	USD 13,609	Bear Stearns Mortgage Funding Trust 2007-AR2 5.769% 25/3/2037	12,458	0.00
USD 25,269	Bayview Commercial Asset Trust 2006-2 5.849% 25/7/2036	22,938	0.00	USD 25,121	Bear Stearns Mortgage Funding Trust 2007-AR3 5.569% 25/3/2037	21,444	0.00
USD 10,241	Bayview Commercial Asset Trust 2006-3 5.679% 25/10/2036	9,465	0.00	USD 100,000	BHMS 2018-ATLS 6.857% 15/7/2035	98,287	0.02
USD 308,095	Bayview Commercial Asset Trust 2006-4 5.774% 25/12/2036	284,659	0.05	USD 360,000	BHMS 2018-ATLS 7.507% 15/7/2035	345,984	0.06
USD 164,553	Bayview Commercial Asset Trust 2007-1 5.834% 25/3/2037	148,082	0.03	USD 102,000	Boeing 3.825% 1/3/2059	70,670	0.01
USD 617,355	Bayview Commercial Asset Trust 2007-2 5.699% 25/7/2037	547,890	0.10	USD 260,000	Boeing 3.95% 1/8/2059	187,208	0.04
USD 483,105	Bayview Commercial Asset Trust 2007-6 6.929% 25/12/2037	410,603	0.07	USD 108,000	Boeing 5.93% 1/5/2060	104,574	0.02
				USD 333,000	Booz Allen Hamilton 5.95% 4/8/2033	336,663	0.06
				USD 358,000	Broadcom 3.137% 15/11/2035	273,295	0.05
				USD 1,297,000	Broadcom 3.469% 15/4/2034	1,060,327	0.19

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USD 494,000	Broadcom 4.15% 15/4/2032	442,597	0.08	USD 116,000	Charter Communications		
USD 4,000	Buckeye Partners 3.95%				Operating / Charter		
	1/12/2026	3,685	0.00		Communications Operating		
USD 313,000	Burlington Northern Santa Fe			USD 302,000	Charter Communications	72,188	0.01
	2.875% 15/6/2052	207,311	0.04		Operating / Charter		
USD 138,000	Burlington Northern Santa Fe				Communications Operating		
	3.05% 15/2/2051	94,644	0.02		Capital 3.7% 1/4/2051		
USD 103,000	Burlington Northern Santa Fe			USD 302,000	Charter Communications	180,782	0.03
	3.3% 15/9/2051	74,254	0.01		Operating / Charter		
USD 109,000	Burlington Northern Santa Fe			USD 771,000	Charter Communications		
	4.9% 1/4/2044	102,725	0.02		Operating / Charter		
USD 290,000	BWAY 2013-1515 Mortgage				Communications Operating	494,020	0.09
	Trust 3.446% 10/3/2033	263,705	0.05	USD 99,000	Charter Communications		
USD 521,933	BWAY 2013-1515 Mortgage				Operating / Charter		
	Trust 3.454% 10/3/2033	490,054	0.09		Communications Operating		
USD 500,000	BWAY 2013-1515 Mortgage				Capital 3.95% 30/6/2062	59,839	0.01
	Trust 4.058% 10/3/2033	423,941	0.08	USD 374,000	Charter Communications		
USD 30,000	BXP Trust 2017-CC 3.67%				Operating / Charter		
	13/8/2037	22,095	0.00		Communications Operating		
USD 60,000	BXP Trust 2017-CC 3.67%				Capital 4.8% 1/3/2050	277,396	0.05
	13/8/2037	41,561	0.01	USD 13,000	Charter Communications		
USD 30,000	BXP Trust 2017-GM 3.539%				Operating / Charter		
	13/6/2039	25,080	0.00		Communications Operating		
USD 50,000	BXP Trust 2017-GM 3.539%				Capital 5.375% 1/5/2047	10,401	0.00
	13/6/2039	38,299	0.01	USD 94,000	Charter Communications		
USD 9,000	Caesars Entertainment 4.625%				Operating / Charter		
	15/10/2029	7,896	0.00		Communications Operating		
USD 1,218,000	Cameron LNG 3.402%			USD 760,993	Chase Mortgage Finance Trust	87,382	0.02
	15/1/2038	999,590	0.18		Series 2007-S6 6% 25/12/2037	334,379	0.06
USD 294,000	Capital One Financial 5.817%			USD 335,000	Cheniere Corpus Christi	259,601	0.05
	1/2/2034	279,539	0.05		2.742% 31/12/2039		
USD 85,017	Carrington Mortgage Loan Trust			USD 189,000	Cheniere Corpus Christi 3.7%	171,678	0.03
	Series 2006-NC3 5.579%	79,885	0.01		15/11/2029		
USD 239,498	Carrington Mortgage Loan Trust			USD 1,377,000	Cheniere Corpus Christi	1,361,355	0.24
	Series 2007-FRE1 5.689%	222,437	0.04		5.125% 30/6/2027		
	25/2/2037			USD 229,000	Cheniere Corpus Christi	228,223	0.04
USD 37,000	CCO / CCO Capital 4.75%				5.875%		
	1/3/2030	31,938	0.01		31/3/2025		
USD 32,000	CCO / CCO Capital 5.375%			USD 1,314,000	Cheniere Energy Partners	1,085,394	0.20
	1/6/2029	29,251	0.01		3.25% 31/1/2032		
USD 40,000	CD 2017-CD3 Mortgage Trust			USD 764,000	Cheniere Energy Partners 4%	675,122	0.12
	3.631% 10/2/2050	35,627	0.01		1/3/2031		
USD 100,000	CD 2017-CD5 Mortgage Trust			USD 882,000	Cheniere Energy Partners 4.5%	814,171	0.15
	3.956% 15/8/2050	83,949	0.02		1/10/2029		
USD 66,000	CD 2017-CD6 Mortgage Trust			USD 5,740	CHL Mortgage Pass-Through		
	3.911% 13/11/2050	53,394	0.01		Trust 2004-29 5.969%		
USD 19,000	Cedar Fair / Canada's				25/2/2035	5,092	0.00
	Wonderland / Magnum			USD 1,220,953	CHL Mortgage Pass-Through		
	Management / Millennium				Trust 2006-OA4 5.39%		
	Op 5.5% 1/5/2025	18,875	0.00		25/4/2046	382,413	0.07
USD 205,000	CenterPoint Energy Houston			USD 16,244	CHL Mortgage Pass-Through		
	Electric 2.9% 1/7/2050	134,362	0.03		Trust 2006-OA5 5.829%		
USD 221,000	CenterPoint Energy Houston				25/4/2046	15,111	0.00
	Electric 3.35% 1/4/2051	158,971	0.03	USD 343,277	CHL Mortgage Pass-Through		
USD 37,000	CenterPoint Energy Houston				Trust 2007-15 6.5% 25/9/2037	132,010	0.02
	Electric 3.95% 1/3/2048	29,802	0.00	USD 16,000	Churchill Downs 4.75% 15/1/2028	14,789	0.00
USD 56,000	CenterPoint Energy Houston			USD 31,000	Churchill Downs 5.5% 1/4/2027	29,891	0.01
	Electric 5.3% 1/4/2053	55,771	0.01	USD 134,355	Citicorp Mortgage Trust Series		
USD 128,000	CenterPoint Energy Resources				2008-2 6.5% 25/6/2038	104,567	0.02
	5.25% 1/3/2028	127,724	0.02	USD 631,000	Citigroup 3.057% 25/1/2033	520,789	0.09
USD 330,000	CFCRE Commercial Mortgage			USD 730,000	Citigroup 6.27% 17/11/2033	760,995	0.14
	Trust 2016-C4 0.851%			USD 100,000	Citigroup Commercial Mortgage		
	10/5/2058	5,477	0.00		Trust 2013-375P 3.635%		
USD 3,000	Charles River Laboratories				10/5/2035	89,313	0.02
	International 4.25% 1/5/2028	2,753	0.00	USD 250,000	Citigroup Commercial Mortgage		
USD 180,000	Charles Schwab 5.853%				Trust 2015-GC27 3.772%		
	19/5/2034	180,188	0.03		10/2/2048	232,909	0.04
USD 165,000	Charles Schwab 6.136%			USD 206,544	Citigroup Mortgage Loan Trust		
	24/8/2034	168,113	0.03		2007-AHL2 5.629%		
					25/5/2037	133,728	0.02

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持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 93,920	Citigroup Mortgage Loan Trust 2007-AHL2 5.699% 25/5/2037	60,810	0.01	USD 21,200	Credit-Based Asset Servicing and Securitization 3.053% 25/12/2036	16,998	0.00
USD 375,511	Citigroup Mortgage Loan Trust 2007-AHL3 5.599% 25/7/2045	253,336	0.05	USD 196,589	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	10,683	0.00
USD 23,460	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	20,378	0.00	USD 550,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	565,705	0.10
USD 100,000	City of San Antonio Electric & Gas Systems Revenue 5.808% 1/2/2041	105,907	0.02	USD 766,000	Crown Castle 2.1% 1/4/2031	604,472	0.11
USD 254,000	Civitas Resources 8.375% 1/7/2028	261,113	0.05	USD 842,000	Crown Castle 3.1% 15/11/2029	732,580	0.13
USD 32,000	Clear Channel Outdoor 5.125% 15/8/2027	28,730	0.01	USD 264,000	Crown Castle 3.3% 1/7/2030	229,478	0.04
USD 60,000	CNH Industrial Capital 4.2% 15/1/2024	59,599	0.01	USD 531,000	Crown Castle 5.1% 1/5/2033*	511,000	0.09
USD 468,000	Comcast 2.937% 1/11/2056	291,696	0.05	USD 14,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	13,768	0.00
USD 124,000	Comcast 4.4% 15/8/2035	114,995	0.02	USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	738,860	0.13
USD 47,000	Comm 2014-UBS2 Mortgage Trust 3.961% 10/3/2047	46,567	0.01	USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.259% 15/11/2050	19,506	0.00
USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.168% 10/2/2035	11,599	0.00	USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.864% 15/8/2051	23,897	0.00
USD 1,224,080	COMM 2015-CCRE25 Mortgage Trust 0.942% 10/8/2048	14,990	0.00	USD 51,794	CSFB Mortgage-Backed Pass- Through Certificates Series 2005-10 6.25% 25/11/2035	12,174	0.00
USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.667% 10/8/2048	64,930	0.01	USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	85,389	0.02
USD 100,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	91,137	0.02	USD 1,468,642	CSMC Mortgage-Backed Trust 2006-6 6% 25/7/2036	747,083	0.14
USD 25,000	Commercial Metals 4.375% 15/3/2032	21,427	0.00	USD 80,409	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	49,838	0.01
USD 271,000	Commonwealth Edison 2.75% 1/9/2051	167,152	0.03	USD 31,151	CSMC Series 2014-4R 4.498% 27/2/2036	29,702	0.01
USD 217,000	Commonwealth Edison 3.125% 15/3/2051	146,754	0.03	USD 100,000	CSMC Trust 2017-CALI 3.904% 10/11/2032	47,184	0.01
USD 205,000	Commonwealth Edison 3.2% 15/11/2049	141,211	0.03	USD 122,000	CSX 2.5% 15/5/2051	74,303	0.01
USD 220,000	Connecticut Light and Power 4.9% 1/7/2033	216,863	0.04	USD 165,000	CSX 3.35% 15/9/2049	117,419	0.02
USD 51,683	Conseco Finance 7.5% 1/3/2030	19,660	0.00	USD 215,015	CWABS Asset-backed Certificates Series 2007-12 6.269% 25/8/2047	202,015	0.04
USD 37,813	Conseco Finance 7.53% 15/3/2028	36,734	0.01	USD 9,952	CWABS Asset-Backed Certificates Trust 2004-5 6.329% 25/10/2034	9,675	0.00
USD 48,540	Conseco Finance 7.86% 1/3/2030	19,222	0.00	USD 75,938	CWABS Asset-Backed Certificates Trust 2006-11 5.689% 25/12/2036	68,444	0.01
USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	21,218	0.00	USD 640	CWABS Asset-Backed Certificates Trust 2006-11 5.749% 25/9/2046	636	0.00
USD 237,000	Consolidated Edison of New York 6.15% 15/11/2052	254,526	0.05	USD 497,606	CWABS Asset-Backed Certificates Trust 2006-18 5.879% 25/3/2037	394,520	0.07
USD 484,000	Consumers Energy 3.75% 15/2/2050	375,924	0.07	USD 88,408	CWABS Asset-Backed Certificates Trust 2006-22 5.659% 25/5/2047	70,567	0.01
USD 68,000	Consumers Energy 4.2% 1/9/2052	56,126	0.01	USD 3,198	CWHEQ Home Equity Loan Trust Series 2006-S3 5.631% 25/1/2029	4,632	0.00
USD 247,000	Consumers Energy 4.625% 15/5/2033	239,526	0.04	USD 3,972	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	4,758	0.00
USD 408	Countrywide Asset-Backed Certificates 5.649% 25/12/2025	967	0.00	USD 9,435	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.615% 15/5/2035	9,408	0.00
USD 317,342	Countrywide Asset-Backed Certificates 5.929% 25/1/2046	295,072	0.05				
USD 1,641,941	Credit Suisse First Boston Mortgage 6.5% 25/1/2036	1,018,427	0.18				
USD 585,360	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	238,055	0.04				

* 本證券全部或部分代表借貸證券。

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USD 2,154	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.615% 15/5/2035	2,129	0.00	USD 100,000	Eastman Chemical 5.75% 8/3/2033	98,690	0.02
USD 4,997	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.725% 15/12/2033	4,991	0.00	USD 130,000	Edison International 4.125% 15/3/2028	121,576	0.02
USD 17,085	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 5.575% 15/11/2036	16,728	0.00	USD 454,000	Edison International 5.25% 15/11/2028	443,277	0.08
USD 33,884	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.565% 15/1/2037	31,051	0.01	USD 323,000	Edison International 5.75% 15/6/2027	323,441	0.06
USD 900,000	DBGS 2018-5BP Mortgage Trust 6.388% 15/6/2033	807,995	0.15	USD 297,000	Edison International 6.95% 15/11/2029	312,748	0.06
USD 219,303	DBGS 2018-BIOD Mortgage Trust 7.606% 15/5/2035	213,749	0.04	USD 133,000	Elevance Health 3.125% 15/5/2050	90,232	0.02
USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	65,372	0.01	USD 191,000	Elevance Health 4.55% 15/5/2052	164,644	0.03
USD 450,000	DBJPM 2017-C6 Mortgage Trust 3.561% 10/6/2050	389,697	0.07	USD 103,000	Energy Transfer 4.9% 15/3/2035	94,119	0.02
USD 290,000	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	226,686	0.04	USD 1,012,000	Energy Transfer 5% 15/5/2050	834,502	0.15
USD 100,000	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	77,664	0.01	USD 136,000	Energy Transfer 5.15% 1/2/2043	114,595	0.02
USD 341,000	Dell International / EMC 4.9% 1/10/2026	334,671	0.06	USD 736,000	Energy Transfer 5.3% 15/4/2047	624,964	0.11
USD 218,000	Dell International / EMC 5.25% 1/2/2028	217,289	0.04	USD 130,000	Energy Transfer 5.4% 1/10/2047	112,332	0.02
USD 479,000	Delta Air Lines 2019-1 Class AA Pass Through Trust 3.204% 25/4/2024	470,300	0.09	USD 155,000	Energy Transfer 6.5% 1/2/2042	154,629	0.03
USD 929,915	Deutsche Alt-A Mortgage Loan Trust Series 2006-AR5 5.689% 25/10/2036	293,625	0.05	USD 133,000	Entergy Louisiana 4.2% 1/9/2048	106,912	0.02
USD 448,969	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.769% 25/8/2047	396,118	0.07	USD 246,000	EQT 3.125% 15/5/2026	228,772	0.04
USD 125,000	Devon Energy 4.75% 15/5/2042	104,268	0.02	USD 301,000	EQT 3.625% 15/5/2031	259,406	0.05
USD 1,609,000	Diamondback Energy 3.125% 24/3/2031	1,384,086	0.25	USD 339,000	EQT 3.9% 1/10/2027	316,595	0.06
USD 2,298,000	Diamondback Energy 3.25% 1/12/2026	2,159,538	0.39	USD 293,000	EQT 5% 15/1/2029	277,957	0.05
USD 2,419,000	Diamondback Energy 3.5% 1/12/2029	2,186,289	0.39	USD 108,000	EQT 5.7% 1/4/2028	107,539	0.02
USD 534,000	DTE Electric 3.95% 1/3/2049	425,427	0.08	USD 630,000	EQT 7% 1/2/2030	659,582	0.12
USD 425,000	Duke Energy Carolinas 3.2% 15/8/2049	292,392	0.05	USD 243,000	Equinix 2.15% 15/7/2030	196,311	0.04
USD 124,000	Duke Energy Carolinas 3.45% 15/4/2051	87,774	0.02	USD 245,000	Eversource Energy 5.45% 1/3/2028	245,630	0.04
USD 530,000	Duke Energy Carolinas 3.875% 15/3/2046	407,454	0.07	USD 112,000	Exelon 5.6% 15/3/2053	108,462	0.02
USD 281,000	Duke Energy Florida 1.75% 15/6/2030	227,165	0.04	USD 110,000	Extra Space Storage 5.5% 1/7/2030	109,065	0.02
USD 761,000	Duke Energy Florida 3% 15/12/2051	499,202	0.09	USD 522,000	FactSet Research Systems 3.45% 1/3/2032	442,762	0.08
USD 95,000	Duke Energy Florida 5.95% 15/11/2052	99,435	0.02	USD 1,245,845	Fannie Mae Interest Strip 3% 25/3/2050	213,655	0.04
USD 216,000	Duke Energy Progress 2.5% 15/8/2050	127,922	0.02	USD 367,785	Fannie Mae Interest Strip 3.5% 25/8/2049	65,661	0.01
USD 528,000	Duke Energy Progress 3.45% 15/3/2029	485,150	0.09	USD 58,490	Fannie Mae Pool 1.5% 1/3/2036	50,414	0.01
USD 111,000	Duke Energy Progress 3.7% 15/10/2046	83,163	0.01	USD 93,129	Fannie Mae Pool 1.5% 1/5/2036	80,256	0.01
USD 140,000	Duke Energy Progress 4% 1/4/2052	109,855	0.02	USD 333,260	Fannie Mae Pool 1.5% 1/6/2036	286,603	0.05
USD 132,000	Duke Energy Progress 5.35% 15/3/2053	128,285	0.02	USD 152,162	Fannie Mae Pool 1.5% 1/12/2036	130,804	0.02
				USD 97,025	Fannie Mae Pool 1.5% 1/2/2037	83,628	0.02
				USD 3,823,932	Fannie Mae Pool 1.5% 1/11/2041	3,075,351	0.56
				USD 1,941,121	Fannie Mae Pool 1.5% 1/12/2041	1,561,148	0.28
				USD 424,916	Fannie Mae Pool 1.5% 1/10/2050	322,379	0.06
				USD 369,113	Fannie Mae Pool 1.5% 1/11/2050	279,379	0.05
				USD 495,163	Fannie Mae Pool 1.5% 1/3/2051	374,865	0.07
				USD 11,790	Fannie Mae Pool 2% 1/10/2031	10,587	0.00
				USD 59,495	Fannie Mae Pool 2% 1/11/2031	53,423	0.01
				USD 3,622	Fannie Mae Pool 2% 1/11/2031	3,252	0.00
				USD 19,445	Fannie Mae Pool 2% 1/11/2031	17,401	0.00
				USD 69,303	Fannie Mae Pool 2% 1/11/2031	62,234	0.01
				USD 16,317	Fannie Mae Pool 2% 1/12/2031	14,651	0.00
				USD 107,802	Fannie Mae Pool 2% 1/3/2032	96,801	0.02
				USD 45,920	Fannie Mae Pool 2% 1/6/2035	40,634	0.01
				USD 96,064	Fannie Mae Pool 2% 1/6/2035	85,009	0.02
				USD 48,292	Fannie Mae Pool 2% 1/9/2035	42,664	0.01
				USD 55,167	Fannie Mae Pool 2% 1/2/2036	48,741	0.01
				USD 84,812	Fannie Mae Pool 2% 1/3/2036	74,733	0.01
				USD 119,964	Fannie Mae Pool 2% 1/4/2036	106,158	0.02
				USD 79,470	Fannie Mae Pool 2% 1/5/2036	70,298	0.01
				USD 134,008	Fannie Mae Pool 2% 1/7/2036	118,384	0.02
				USD 126,203	Fannie Mae Pool 2% 1/9/2036	111,639	0.02
				USD 141,109	Fannie Mae Pool 2% 1/9/2036	124,787	0.02
				USD 59,862	Fannie Mae Pool 2% 1/11/2036	52,935	0.01
				USD 58,846	Fannie Mae Pool 2% 1/1/2037	52,036	0.01

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USD 126,350	Fannie Mae Pool 2% 1/2/2037	111,242	0.02	USD 3,408	Fannie Mae Pool 2.5% 1/2/2030	3,175	0.00
USD 25,193	Fannie Mae Pool 2% 1/2/2037	22,189	0.00	USD 10,813	Fannie Mae Pool 2.5% 1/2/2030	10,254	0.00
USD 57,895	Fannie Mae Pool 2% 1/2/2037	51,016	0.01	USD 25,150	Fannie Mae Pool 2.5% 1/3/2030	23,394	0.00
USD 214,695	Fannie Mae Pool 2% 1/3/2037	188,887	0.03	USD 19,787	Fannie Mae Pool 2.5% 1/4/2030	18,371	0.00
USD 68,978	Fannie Mae Pool 2% 1/3/2037	60,754	0.01	USD 10,504	Fannie Mae Pool 2.5% 1/5/2030	9,756	0.00
USD 303,293	Fannie Mae Pool 2% 1/3/2037	267,256	0.05	USD 23,401	Fannie Mae Pool 2.5% 1/7/2030	21,769	0.00
USD 180,387	Fannie Mae Pool 2% 1/4/2037	158,925	0.03	USD 4,388	Fannie Mae Pool 2.5% 1/7/2030	4,081	0.00
USD 244,926	Fannie Mae Pool 2% 1/12/2040	207,098	0.04	USD 12,174	Fannie Mae Pool 2.5% 1/7/2030	11,290	0.00
USD 204,282	Fannie Mae Pool 2% 1/12/2041	169,269	0.03	USD 19,391	Fannie Mae Pool 2.5% 1/8/2030	18,043	0.00
USD 136,746	Fannie Mae Pool 2% 1/2/2042	113,781	0.02	USD 41,402	Fannie Mae Pool 2.5% 1/8/2030	38,526	0.01
USD 1,353,895	Fannie Mae Pool 2% 1/3/2042	1,126,247	0.20	USD 24,722	Fannie Mae Pool 2.5% 1/8/2030	22,998	0.00
USD 208,802	Fannie Mae Pool 2% 1/4/2042	173,750	0.03	USD 31,603	Fannie Mae Pool 2.5% 1/8/2030	29,779	0.01
USD 592,562	Fannie Mae Pool 2% 1/8/2042	493,432	0.09	USD 30,779	Fannie Mae Pool 2.5% 1/9/2030	28,635	0.01
USD 95,132	Fannie Mae Pool 2% 1/9/2050	76,376	0.01	USD 38,830	Fannie Mae Pool 2.5% 1/9/2030	36,120	0.01
USD 184,355	Fannie Mae Pool 2% 1/9/2050	147,917	0.03	USD 2,347	Fannie Mae Pool 2.5% 1/11/2030	2,183	0.00
USD 331,562	Fannie Mae Pool 2% 1/10/2050	266,345	0.05	USD 33,702	Fannie Mae Pool 2.5% 1/11/2030	31,348	0.01
USD 76,704	Fannie Mae Pool 2% 1/11/2050	61,436	0.01	USD 28,473	Fannie Mae Pool 2.5% 1/11/2030	26,485	0.01
USD 106,465	Fannie Mae Pool 2% 1/12/2050	86,194	0.02	USD 37,904	Fannie Mae Pool 2.5% 1/11/2030	35,264	0.01
USD 331,799	Fannie Mae Pool 2% 1/12/2050	268,129	0.05	USD 30,776	Fannie Mae Pool 2.5% 1/11/2030	28,627	0.01
USD 1,606,612	Fannie Mae Pool 2% 1/1/2051	1,288,122	0.23	USD 16,777	Fannie Mae Pool 2.5% 1/3/2031	15,964	0.00
USD 246,017	Fannie Mae Pool 2% 1/2/2051	197,079	0.04	USD 39,033	Fannie Mae Pool 2.5% 1/6/2031	35,978	0.01
USD 217,219	Fannie Mae Pool 2% 1/3/2051	175,534	0.03	USD 27,942	Fannie Mae Pool 2.5% 1/7/2031	25,751	0.00
USD 122,299	Fannie Mae Pool 2% 1/3/2051	99,006	0.02	USD 3,892	Fannie Mae Pool 2.5% 1/8/2031	3,580	0.00
USD 136,107	Fannie Mae Pool 2% 1/4/2051	110,375	0.02	USD 20,534	Fannie Mae Pool 2.5% 1/10/2031	18,925	0.00
USD 189,102	Fannie Mae Pool 2% 1/4/2051	152,815	0.03	USD 45,410	Fannie Mae Pool 2.5% 1/10/2031	41,845	0.01
USD 184,754	Fannie Mae Pool 2% 1/4/2051	149,563	0.03	USD 22,906	Fannie Mae Pool 2.5% 1/10/2031	21,112	0.00
USD 70,479	Fannie Mae Pool 2% 1/4/2051	57,052	0.01	USD 73,644	Fannie Mae Pool 2.5% 1/10/2031	67,864	0.01
USD 559,435	Fannie Mae Pool 2% 1/8/2051	446,530	0.08	USD 38,193	Fannie Mae Pool 2.5% 1/11/2031	35,197	0.01
USD 923,661	Fannie Mae Pool 2% 1/8/2051	738,392	0.13	USD 8,399	Fannie Mae Pool 2.5% 1/11/2031	7,740	0.00
USD 586,263	Fannie Mae Pool 2% 1/8/2051	471,366	0.09	USD 4,421	Fannie Mae Pool 2.5% 1/11/2031	4,074	0.00
USD 374,933	Fannie Mae Pool 2% 1/11/2051	303,249	0.06	USD 6,599	Fannie Mae Pool 2.5% 1/11/2031	6,081	0.00
USD 565,278	Fannie Mae Pool 2% 1/11/2051	452,276	0.08	USD 1,494	Fannie Mae Pool 2.5% 1/11/2031	1,377	0.00
USD 108,934	Fannie Mae Pool 2% 1/11/2051	88,397	0.02	USD 3,616	Fannie Mae Pool 2.5% 1/11/2031	3,333	0.00
USD 113,523	Fannie Mae Pool 2% 1/11/2051	92,002	0.02	USD 6,822	Fannie Mae Pool 2.5% 1/2/2032	6,286	0.00
USD 198,319	Fannie Mae Pool 2% 1/11/2051	160,463	0.03	USD 28,187	Fannie Mae Pool 2.5% 1/3/2032	25,973	0.01
USD 375,749	Fannie Mae Pool 2% 1/11/2051	300,220	0.05	USD 158,514	Fannie Mae Pool 2.5% 1/8/2032	146,092	0.03
USD 2,135,005	Fannie Mae Pool 2% 1/11/2051	1,705,522	0.31	USD 276,098	Fannie Mae Pool 2.5% 1/2/2033	256,837	0.05
USD 169,162	Fannie Mae Pool 2% 1/12/2051	136,667	0.02	USD 248,509	Fannie Mae Pool 2.5% 1/10/2035	225,417	0.04
USD 261,302	Fannie Mae Pool 2% 1/12/2051	210,938	0.04				
USD 391,382	Fannie Mae Pool 2% 1/12/2051	314,305	0.06				
USD 391,874	Fannie Mae Pool 2% 1/12/2051	315,783	0.06				
USD 72,222	Fannie Mae Pool 2% 1/12/2051	59,293	0.01				
USD 79,734	Fannie Mae Pool 2% 1/12/2051	63,687	0.01				
USD 356,069	Fannie Mae Pool 2% 1/1/2052	288,074	0.05				
USD 274,297	Fannie Mae Pool 2% 1/1/2052	221,609	0.04				
USD 306,677	Fannie Mae Pool 2% 1/1/2052	247,764	0.05				
USD 449,133	Fannie Mae Pool 2% 1/1/2052	367,046	0.07				
USD 84,212	Fannie Mae Pool 2% 1/1/2052	67,428	0.01				
USD 179,664	Fannie Mae Pool 2% 1/2/2052	145,343	0.03				
USD 415,393	Fannie Mae Pool 2% 1/2/2052	335,590	0.06				
USD 926,618	Fannie Mae Pool 2% 1/2/2052	746,282	0.14				
USD 214,843	Fannie Mae Pool 2% 1/2/2052	173,572	0.03				
USD 343,495	Fannie Mae Pool 2% 1/2/2052	274,632	0.05				
USD 191,864	Fannie Mae Pool 2% 1/3/2052	154,680	0.03				
USD 350,793	Fannie Mae Pool 2% 1/3/2052	282,454	0.05				
USD 134,360	Fannie Mae Pool 2% 1/3/2052	108,453	0.02				
USD 9,629	Fannie Mae Pool 2.5% 1/9/2027	9,198	0.00				
USD 14,596	Fannie Mae Pool 2.5% 1/9/2027	13,950	0.00				
USD 4,243	Fannie Mae Pool 2.5% 1/2/2028	4,038	0.00				
USD 8,702	Fannie Mae Pool 2.5% 1/4/2028	8,281	0.00				
USD 27,114	Fannie Mae Pool 2.5% 1/8/2028	25,727	0.00				
USD 2,918	Fannie Mae Pool 2.5% 1/2/2030	2,719	0.00				

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 245,448	Fannie Mae Pool 2.5% 1/10/2035	222,112	0.04	USD 40,529	Fannie Mae Pool 3% 1/3/2030	38,254	0.01
USD 532,881	Fannie Mae Pool 2.5% 1/11/2035	481,172	0.09	USD 33,068	Fannie Mae Pool 3% 1/4/2030	31,217	0.01
USD 703,752	Fannie Mae Pool 2.5% 1/12/2035	635,689	0.12	USD 17,267	Fannie Mae Pool 3% 1/5/2030	16,301	0.00
USD 802,941	Fannie Mae Pool 2.5% 1/12/2035	725,051	0.13	USD 27,269	Fannie Mae Pool 3% 1/7/2030	25,735	0.00
USD 269,913	Fannie Mae Pool 2.5% 1/7/2050	229,214	0.04	USD 7,208	Fannie Mae Pool 3% 1/7/2030	6,803	0.00
USD 462,673	Fannie Mae Pool 2.5% 1/7/2050	389,546	0.07	USD 35,331	Fannie Mae Pool 3% 1/7/2030	33,353	0.01
USD 455,024	Fannie Mae Pool 2.5% 1/7/2050	383,120	0.07	USD 5,212	Fannie Mae Pool 3% 1/7/2030	4,907	0.00
USD 466,111	Fannie Mae Pool 2.5% 1/7/2050	392,471	0.07	USD 49,931	Fannie Mae Pool 3% 1/8/2030	47,120	0.01
USD 534,889	Fannie Mae Pool 2.5% 1/8/2050	450,344	0.08	USD 41,700	Fannie Mae Pool 3% 1/8/2030	39,366	0.01
USD 439,808	Fannie Mae Pool 2.5% 1/8/2050	370,292	0.07	USD 31,058	Fannie Mae Pool 3% 1/8/2030	29,319	0.01
USD 137,245	Fannie Mae Pool 2.5% 1/8/2050	115,549	0.02	USD 37,848	Fannie Mae Pool 3% 1/8/2030	35,729	0.01
USD 309,754	Fannie Mae Pool 2.5% 1/11/2050	262,977	0.05	USD 7,399	Fannie Mae Pool 3% 1/8/2030	6,984	0.00
USD 82,770	Fannie Mae Pool 2.5% 1/11/2050	70,272	0.01	USD 6,815	Fannie Mae Pool 3% 1/8/2030	6,433	0.00
USD 75,709	Fannie Mae Pool 2.5% 1/1/2051	63,699	0.01	USD 2,626	Fannie Mae Pool 3% 1/8/2030	2,469	0.00
USD 739,803	Fannie Mae Pool 2.5% 1/9/2051	620,423	0.11	USD 29,596	Fannie Mae Pool 3% 1/9/2030	27,934	0.01
USD 226,868	Fannie Mae Pool 2.5% 1/11/2051	191,714	0.03	USD 34,567	Fannie Mae Pool 3% 1/9/2030	32,630	0.01
USD 4,306,672	Fannie Mae Pool 2.5% 1/11/2051	3,605,844	0.65	USD 14,650	Fannie Mae Pool 3% 1/9/2030	13,813	0.00
USD 482,155	Fannie Mae Pool 2.5% 1/1/2052	405,945	0.07	USD 20,567	Fannie Mae Pool 3% 1/3/2031	19,284	0.00
USD 585,261	Fannie Mae Pool 2.5% 1/1/2052	492,799	0.09	USD 182,909	Fannie Mae Pool 3% 1/8/2031	172,115	0.03
USD 878,677	Fannie Mae Pool 2.5% 1/1/2052	736,145	0.13	USD 43,700	Fannie Mae Pool 3% 1/9/2031	41,252	0.01
USD 272,919	Fannie Mae Pool 2.5% 1/1/2052	229,544	0.04	USD 72,586	Fannie Mae Pool 3% 1/9/2032	68,514	0.01
USD 236,884	Fannie Mae Pool 2.5% 1/1/2052	197,879	0.04	USD 167,509	Fannie Mae Pool 3% 1/8/2035	155,216	0.03
USD 449,089	Fannie Mae Pool 2.5% 1/1/2052	375,795	0.07	USD 157,934	Fannie Mae Pool 3% 1/8/2035	146,392	0.03
USD 585,859	Fannie Mae Pool 2.5% 1/1/2052	491,518	0.09	USD 221,831	Fannie Mae Pool 3% 1/12/2035	205,658	0.04
USD 729,982	Fannie Mae Pool 2.5% 1/1/2052	611,210	0.11	USD 104,899	Fannie Mae Pool 3% 1/12/2035	97,192	0.02
USD 662,836	Fannie Mae Pool 2.5% 1/1/2052	558,149	0.10	USD 16,618	Fannie Mae Pool 3% 1/5/2036	15,440	0.00
USD 737,669	Fannie Mae Pool 2.5% 1/1/2052	619,417	0.11	USD 33,607	Fannie Mae Pool 3% 1/5/2036	31,134	0.01
USD 134,338	Fannie Mae Pool 2.5% 1/2/2052	113,503	0.02	USD 24,870	Fannie Mae Pool 3% 1/5/2036	23,018	0.00
USD 477,636	Fannie Mae Pool 2.5% 1/2/2052	401,949	0.07	USD 43,173	Fannie Mae Pool 3% 1/5/2036	40,201	0.01
USD 565,668	Fannie Mae Pool 2.5% 1/2/2052	474,385	0.09	USD 5,512	Fannie Mae Pool 3% 1/10/2036	5,064	0.00
USD 91,548	Fannie Mae Pool 2.5% 1/2/2052	77,543	0.01	USD 44,139	Fannie Mae Pool 3% 1/11/2036	40,555	0.01
USD 9,871	Fannie Mae Pool 3% 1/4/2028	9,458	0.00	USD 18,411	Fannie Mae Pool 3% 1/11/2036	16,916	0.00
USD 11,755	Fannie Mae Pool 3% 1/5/2028	11,257	0.00	USD 56,620	Fannie Mae Pool 3% 1/12/2036	51,876	0.01
USD 25,764	Fannie Mae Pool 3% 1/10/2028	24,661	0.00	USD 43,292	Fannie Mae Pool 3% 1/12/2036	39,809	0.01
USD 26,034	Fannie Mae Pool 3% 1/4/2029	24,523	0.00	USD 152,087	Fannie Mae Pool 3% 1/5/2043	134,765	0.02
USD 30,701	Fannie Mae Pool 3% 1/5/2029	28,868	0.01	USD 319,874	Fannie Mae Pool 3% 1/7/2043	283,346	0.05
USD 44,459	Fannie Mae Pool 3% 1/6/2029	41,965	0.01	USD 6,994	Fannie Mae Pool 3% 1/6/2046	6,162	0.00
USD 26,982	Fannie Mae Pool 3% 1/9/2029	25,474	0.00	USD 36,097	Fannie Mae Pool 3% 1/6/2046	31,826	0.01
USD 39,005	Fannie Mae Pool 3% 1/10/2029	36,817	0.01	USD 6,354	Fannie Mae Pool 3% 1/11/2046	5,585	0.00
USD 184,258	Fannie Mae Pool 3% 1/1/2030	173,922	0.03	USD 217,358	Fannie Mae Pool 3% 1/12/2046	191,079	0.03
				USD 128,442	Fannie Mae Pool 3% 1/2/2047	112,943	0.02
				USD 676,159	Fannie Mae Pool 3% 1/8/2050	589,978	0.11
				USD 460,353	Fannie Mae Pool 3% 1/11/2051	399,014	0.07
				USD 203,992	Fannie Mae Pool 3% 1/12/2051	177,636	0.03
				USD 668,617	Fannie Mae Pool 3% 1/3/2052	581,516	0.11
				USD 53,934	Fannie Mae Pool 3% 1/4/2052	47,017	0.01
				USD 85,052	Fannie Mae Pool 3% 1/5/2052	73,655	0.01
				USD 32,783	Fannie Mae Pool 3.5% 1/3/2029	31,393	0.01
				USD 26,171	Fannie Mae Pool 3.5% 1/8/2030	25,057	0.00
				USD 24,007	Fannie Mae Pool 3.5% 1/11/2032	22,976	0.00
				USD 14,785	Fannie Mae Pool 3.5% 1/1/2033	14,149	0.00
				USD 41,770	Fannie Mae Pool 3.5% 1/1/2042	38,463	0.01
				USD 4,828	Fannie Mae Pool 3.5% 1/4/2042	4,446	0.00
				USD 13,755	Fannie Mae Pool 3.5% 1/4/2042	12,667	0.00
				USD 1,743	Fannie Mae Pool 3.5% 1/5/2042	1,605	0.00
				USD 2,663	Fannie Mae Pool 3.5% 1/6/2042	2,453	0.00
				USD 1,984	Fannie Mae Pool 3.5% 1/6/2042	1,827	0.00
				USD 5,989	Fannie Mae Pool 3.5% 1/7/2042	5,515	0.00
				USD 349,181	Fannie Mae Pool 3.5% 1/6/2044	321,860	0.06
				USD 48,682	Fannie Mae Pool 3.5% 1/2/2045	44,827	0.01
				USD 351,190	Fannie Mae Pool 3.5% 1/2/2045	323,416	0.06
				USD 15,404	Fannie Mae Pool 3.5% 1/11/2046	14,024	0.00
				USD 85,371	Fannie Mae Pool 3.5% 1/5/2047	77,753	0.01
				USD 82,158	Fannie Mae Pool 3.5% 1/11/2047	74,661	0.01
				USD 82,547	Fannie Mae Pool 3.5% 1/12/2047	75,011	0.01
				USD 49,763	Fannie Mae Pool 3.5% 1/1/2048	45,281	0.01

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
USD 37,870	Fannie Mae Pool 3.5% 1/2/2048	34,416	0.01	USD 229,549	Fannie Mae Pool 4.5% 1/11/2043	220,914	0.04
USD 73,691	Fannie Mae Pool 3.5% 1/4/2048	67,338	0.01	USD 205,807	Fannie Mae Pool 4.5% 1/6/2044	199,307	0.04
USD 535,836	Fannie Mae Pool 3.5% 1/8/2050	488,435	0.09	USD 308,220	Fannie Mae Pool 4.5% 1/12/2044	298,432	0.05
USD 103,545	Fannie Mae Pool 3.5% 1/8/2050	93,344	0.02	USD 88,720	Fannie Mae Pool 4.5% 1/7/2045	85,904	0.02
USD 3,912,085	Fannie Mae Pool 3.5% 1/1/2051	3,554,052	0.64	USD 30,158	Fannie Mae Pool 4.5% 1/9/2045	29,205	0.01
USD 50,895	Fannie Mae Pool 4% 1/10/2033	49,335	0.01	USD 130,933	Fannie Mae Pool 4.5% 1/11/2045	126,803	0.02
USD 79,582	Fannie Mae Pool 4% 1/1/2036	75,679	0.01	USD 21,045	Fannie Mae Pool 4.5% 1/11/2045	20,377	0.00
USD 12,943	Fannie Mae Pool 4% 1/1/2041	12,211	0.00	USD 2,374	Fannie Mae Pool 4.5% 1/11/2045	2,296	0.00
USD 59,153	Fannie Mae Pool 4% 1/1/2042	56,202	0.01	USD 48,628	Fannie Mae Pool 4.5% 1/12/2045	47,085	0.01
USD 19,949	Fannie Mae Pool 4% 1/5/2042	18,954	0.00	USD 295,050	Fannie Mae Pool 4.5% 1/7/2046	285,764	0.05
USD 86,739	Fannie Mae Pool 4% 1/5/2042	82,415	0.02	USD 21,782	Fannie Mae Pool 4.5% 1/10/2047	20,926	0.00
USD 239,363	Fannie Mae Pool 4% 1/1/2044	227,518	0.04	USD 77,994	Fannie Mae Pool 4.5% 1/11/2047	75,405	0.01
USD 42,519	Fannie Mae Pool 4% 1/11/2046	40,007	0.01	USD 107,601	Fannie Mae Pool 4.5% 1/11/2047	104,153	0.02
USD 139,267	Fannie Mae Pool 4% 1/6/2047	131,491	0.02	USD 178,507	Fannie Mae Pool 4.5% 1/1/2048	172,628	0.03
USD 52,619	Fannie Mae Pool 4% 1/8/2047	49,486	0.01	USD 76,972	Fannie Mae Pool 4.5% 1/4/2048	74,180	0.01
USD 10,730	Fannie Mae Pool 4% 1/9/2047	10,073	0.00	USD 222,608	Fannie Mae Pool 4.5% 1/5/2048	216,846	0.04
USD 12,726	Fannie Mae Pool 4% 1/10/2047	11,970	0.00	USD 727,983	Fannie Mae Pool 4.5% 1/5/2048	703,309	0.13
USD 49,317	Fannie Mae Pool 4% 1/10/2047	46,508	0.01	USD 31,660	Fannie Mae Pool 4.5% 1/7/2048	30,677	0.01
USD 61,748	Fannie Mae Pool 4% 1/1/2048	58,074	0.01	USD 143,549	Fannie Mae Pool 4.5% 1/8/2048	138,793	0.03
USD 19,167	Fannie Mae Pool 4% 1/4/2048	18,069	0.00	USD 112,367	Fannie Mae Pool 4.5% 1/11/2048	108,481	0.02
USD 21,644	Fannie Mae Pool 4% 1/5/2048	20,262	0.00	USD 960,788	Fannie Mae Pool 4.5% 1/2/2049	931,826	0.17
USD 15,948	Fannie Mae Pool 4% 1/6/2048	14,995	0.00	USD 871,600	Fannie Mae Pool 4.5% 1/5/2049	845,311	0.15
USD 15,817	Fannie Mae Pool 4% 1/7/2048	14,872	0.00	USD 68,170	Fannie Mae Pool 4.5% 1/7/2052	64,696	0.01
USD 123,357	Fannie Mae Pool 4% 1/8/2048	115,407	0.02	USD 147,041	Fannie Mae Pool 5% 1/2/2035	147,046	0.03
USD 93,515	Fannie Mae Pool 4% 1/8/2048	87,983	0.02	USD 9,036	Fannie Mae Pool 5% 1/9/2035	9,037	0.00
USD 16,555	Fannie Mae Pool 4% 1/8/2048	15,552	0.00	USD 127,201	Fannie Mae Pool 5% 1/7/2041	126,951	0.02
USD 33,622	Fannie Mae Pool 4% 1/8/2048	31,455	0.01	USD 237,893	Fannie Mae Pool 5% 1/12/2043	237,621	0.04
USD 95,733	Fannie Mae Pool 4% 1/9/2048	89,814	0.02	USD 14,663	Fannie Mae Pool 5% 1/8/2048	14,453	0.00
USD 46,596	Fannie Mae Pool 4% 1/10/2048	43,673	0.01	USD 18,678	Fannie Mae Pool 5% 1/9/2048	18,384	0.00
USD 130,985	Fannie Mae Pool 4% 1/1/2049	123,358	0.02	USD 36,199	Fannie Mae Pool 5% 1/9/2048	35,661	0.01
USD 415,659	Fannie Mae Pool 4% 1/9/2049	388,931	0.07	USD 148,019	Fannie Mae Pool 5% 1/5/2049	145,938	0.03
USD 185,362	Fannie Mae Pool 4% 1/3/2050	172,738	0.03	USD 54,688	Fannie Mae Pool 5% 1/1/2053	53,090	0.01
USD 15,367	Fannie Mae Pool 4% 1/4/2050	14,388	0.00	USD 320,848	Fannie Mae Pool 5% 1/1/2053	311,366	0.06
USD 99,849	Fannie Mae Pool 4% 1/4/2050	93,288	0.02	USD 411,728	Fannie Mae Pool 5% 1/4/2053	400,989	0.07
USD 171,918	Fannie Mae Pool 4% 1/5/2050	160,606	0.03	USD 84,884	Fannie Mae Pool 5.5% 1/2/2035	86,279	0.02
USD 222,115	Fannie Mae Pool 4% 1/6/2050	207,144	0.04	USD 152,204	Fannie Mae Pool 5.5% 1/9/2036	154,659	0.03
USD 202,152	Fannie Mae Pool 4% 1/9/2050	189,621	0.03	USD 79,506	Fannie Mae Pool 5.5% 1/8/2037	80,814	0.01
USD 51,867	Fannie Mae Pool 4% 1/9/2050	48,249	0.01	USD 92,636	Fannie Mae Pool 5.5% 1/9/2039	94,158	0.02
USD 22,807	Fannie Mae Pool 4% 1/11/2050	21,306	0.00	USD 7,582	Fannie Mae Pool 5.5% 1/4/2041	7,565	0.00
USD 859,996	Fannie Mae Pool 4% 1/1/2051	803,811	0.15	USD 118,222	Fannie Mae Pool 5.5% 1/1/2053	116,920	0.02
USD 886,204	Fannie Mae Pool 4% 1/3/2051	827,570	0.15	USD 92,006	Fannie Mae Pool 5.5% 1/1/2053	91,045	0.02
USD 2,289,973	Fannie Mae Pool 4% 1/5/2051	2,146,829	0.39	USD 91,977	Fannie Mae Pool 5.5% 1/5/2053	90,988	0.02
USD 2,336,696	Fannie Mae Pool 4% 1/10/2051	2,181,159	0.39	USD 96,059	Fannie Mae Pool 5.5% 1/5/2053	95,015	0.02
USD 34,630	Fannie Mae Pool 4% 1/4/2052	32,244	0.01	USD 425,827	Fannie Mae Pool 5.5% 1/5/2053	421,328	0.08
USD 400,118	Fannie Mae Pool 4% 1/4/2052	372,029	0.07	USD 366,667	Fannie Mae Pool 5.5% 1/5/2053	362,793	0.07
USD 209,840	Fannie Mae Pool 4% 1/5/2052	196,982	0.04	USD 316,952	Fannie Mae Pool 5.5% 1/6/2053	313,549	0.06
USD 2,906	Fannie Mae Pool 4.5% 1/2/2025	2,849	0.00	USD 19,276	Fannie Mae Pool 6% 1/2/2038	19,886	0.00
USD 639	Fannie Mae Pool 4.5% 1/4/2025	627	0.00	USD 8,544	Fannie Mae Pool 6% 1/3/2038	8,820	0.00
USD 1,416	Fannie Mae Pool 4.5% 1/7/2025	1,389	0.00	USD 24,050	Fannie Mae Pool 6% 1/5/2038	24,824	0.00
USD 7,857	Fannie Mae Pool 4.5% 1/6/2026	7,704	0.00	USD 6,451	Fannie Mae Pool 6% 1/10/2038	6,580	0.00
USD 16,259	Fannie Mae Pool 4.5% 1/7/2040	15,850	0.00	USD 5,339	Fannie Mae Pool 6% 1/10/2038	5,512	0.00
USD 17,258	Fannie Mae Pool 4.5% 1/7/2040	16,823	0.00				
USD 18,398	Fannie Mae Pool 4.5% 1/3/2041	17,931	0.00				
USD 6,908	Fannie Mae Pool 4.5% 1/7/2041	6,733	0.00				
USD 26,436	Fannie Mae Pool 4.5% 1/9/2041	25,765	0.00				
USD 48,295	Fannie Mae Pool 4.5% 1/9/2042	47,087	0.01				
USD 32,000	Fannie Mae Pool 4.5% 1/9/2043	30,873	0.01				
USD 21,864	Fannie Mae Pool 4.5% 1/10/2043	21,091	0.00				

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 15,081	Fannie Mae Pool 6% 1/10/2038	15,568	0.00	USD 48,155	Freddie Mac Gold Pool 2.5% 1/8/2030	44,868	0.01
USD 9,762	Fannie Mae Pool 6% 1/12/2038	10,078	0.00	USD 39,860	Freddie Mac Gold Pool 2.5% 1/8/2030	37,141	0.01
USD 169,565	Fannie Mae Pool 6% 1/7/2039	171,613	0.03	USD 39,145	Freddie Mac Gold Pool 2.5% 1/9/2030	36,472	0.01
USD 37,539	Fannie Mae Pool 6% 1/4/2040	38,746	0.01	USD 75,938	Freddie Mac Gold Pool 2.5% 1/9/2030	70,758	0.01
USD 4,659	Fannie Mae Pool 6% 1/9/2040	4,802	0.00	USD 1,122	Freddie Mac Gold Pool 2.5% 1/2/2031	1,042	0.00
USD 9,099	Fannie Mae Pool 6% 1/6/2041	9,392	0.00	USD 106,000	Freddie Mac Gold Pool 2.5% 1/4/2031	98,759	0.02
USD 43,182	Fannie Mae Pool 6% 1/11/2052	43,389	0.01	USD 16,400	Freddie Mac Gold Pool 3% 1/9/2027	15,755	0.00
USD 321,307	Fannie Mae Pool 6% 1/1/2053	322,224	0.06	USD 9,667	Freddie Mac Gold Pool 3% 1/7/2028	9,274	0.00
USD 151,068	Fannie Mae Pool 6% 1/4/2053	151,809	0.03	USD 12,478	Freddie Mac Gold Pool 3% 1/1/2030	11,795	0.00
USD 53,232	Fannie Mae Pool 6% 1/5/2053	53,487	0.01	USD 16,195	Freddie Mac Gold Pool 3% 1/1/2030	15,306	0.00
USD 304,782	Fannie Mae Pool 6% 1/5/2053	306,277	0.06	USD 53,441	Freddie Mac Gold Pool 3% 1/5/2030	50,507	0.01
USD 107,840	Fannie Mae Pool 6% 1/5/2053	108,371	0.02	USD 99,865	Freddie Mac Gold Pool 3% 1/6/2030	94,398	0.02
USD 441,982	Fannie Mae Pool 6% 1/7/2053	444,158	0.08	USD 50,389	Freddie Mac Gold Pool 3% 1/7/2030	47,541	0.01
USD 1,096,934	Fannie Mae Pool 6% 1/8/2053	1,099,589	0.20	USD 8,099	Freddie Mac Gold Pool 3% 1/7/2030	7,654	0.00
USD 64,583	Fannie Mae Pool 6.5% 1/5/2040	66,928	0.01	USD 7,266	Freddie Mac Gold Pool 3% 1/8/2030	6,867	0.00
USD 315,127	Fannie Mae REMICS 3.5% 25/2/2051	56,573	0.01	USD 11,583	Freddie Mac Gold Pool 3% 1/8/2030	10,949	0.00
USD 358,139	Fannie Mae REMICS 4% 25/6/2051	71,340	0.01	USD 10,508	Freddie Mac Gold Pool 3% 1/10/2032	9,908	0.00
USD 220,062	FBR Securitization Trust 6.134% 25/11/2035	213,853	0.04	USD 14,401	Freddie Mac Gold Pool 3% 1/11/2032	13,606	0.00
USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 6.479% 25/10/2034	38,187	0.01	USD 10,542	Freddie Mac Gold Pool 3% 1/12/2032	9,961	0.00
USD 82,018	First Franklin Mortgage Loan Trust 2006-FF13 5.669% 25/10/2036	54,797	0.01	USD 26,383	Freddie Mac Gold Pool 3% 1/1/2043	23,404	0.00
USD 48,054	First Franklin Mortgage Loan Trust 2006-FF13 5.749% 25/10/2036	31,130	0.01	USD 53,208	Freddie Mac Gold Pool 3% 1/3/2043	47,198	0.01
USD 473,746	First Franklin Mortgage Loan Trust 2006-FF16 5.709% 25/12/2036	199,368	0.04	USD 15,742	Freddie Mac Gold Pool 3% 1/3/2043	13,962	0.00
USD 188,455	First Franklin Mortgage Loan Trust 2006-FF17 5.579% 25/12/2036	167,708	0.03	USD 171,334	Freddie Mac Gold Pool 3% 1/8/2043	152,004	0.03
USD 122,902	First Franklin Mortgage Loan Trust 2006-FFH1 6.029% 25/1/2036	106,030	0.02	USD 242,361	Freddie Mac Gold Pool 3% 1/12/2046	213,405	0.04
USD 312,095	First Franklin Mortgage Loan Trust Series 2007-FF2 5.709% 25/3/2037	168,640	0.03	USD 56,664	Freddie Mac Gold Pool 3% 1/12/2046	49,756	0.01
USD 61,000	FirstEnergy 2.05% 1/3/2025	57,354	0.01	USD 29,789	Freddie Mac Gold Pool 3% 1/12/2046	26,233	0.01
USD 303,000	FirstEnergy 3.4% 1/3/2050	200,140	0.04	USD 31,455	Freddie Mac Gold Pool 3% 1/12/2046	27,685	0.01
USD 68,000	FirstEnergy 4.15% 15/7/2027	63,949	0.01	USD 14,809	Freddie Mac Gold Pool 3% 1/12/2046	13,102	0.00
USD 381,000	FirstEnergy Transmission 4.55% 1/4/2049	309,565	0.06	USD 9,864	Freddie Mac Gold Pool 3.5% 1/2/2031	9,460	0.00
USD 268,251	Flagstar Mortgage Trust 2018- 6RR 4.921% 25/10/2048	229,512	0.04	USD 85,183	Freddie Mac Gold Pool 3.5% 1/4/2031	81,670	0.02
USD 274,000	Florida Power & Light 3.15% 1/10/2049	191,785	0.04	USD 3,664	Freddie Mac Gold Pool 3.5% 1/4/2031	3,503	0.00
USD 8,000	Ford Motor 3.25% 12/2/2032	6,257	0.00	USD 232,818	Freddie Mac Gold Pool 3.5% 1/4/2032	222,971	0.04
USD 30,232	Freddie Mac Gold Pool 2.5% 1/1/2029	28,760	0.01	USD 43,367	Freddie Mac Gold Pool 3.5% 1/4/2042	39,984	0.01
USD 25,793	Freddie Mac Gold Pool 2.5% 1/3/2030	24,036	0.00	USD 4,222	Freddie Mac Gold Pool 3.5% 1/5/2042	3,893	0.00
USD 27,879	Freddie Mac Gold Pool 2.5% 1/5/2030	25,896	0.00	USD 1,475	Freddie Mac Gold Pool 3.5% 1/5/2042	1,360	0.00
USD 45,050	Freddie Mac Gold Pool 2.5% 1/5/2030	41,975	0.01				
USD 8,705	Freddie Mac Gold Pool 2.5% 1/7/2030	8,111	0.00				
USD 10,309	Freddie Mac Gold Pool 2.5% 1/7/2030	9,574	0.00				
USD 2,755	Freddie Mac Gold Pool 2.5% 1/7/2030	2,566	0.00				
USD 3,358	Freddie Mac Gold Pool 2.5% 1/7/2030	3,129	0.00				

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 24,278	Freddie Mac Gold Pool 3.5% 1/8/2042	22,388	0.00	USD 163,410	Freddie Mac Gold Pool 4.5% 1/8/2048	158,025	0.03
USD 13,709	Freddie Mac Gold Pool 3.5% 1/8/2042	12,640	0.00	USD 90,564	Freddie Mac Gold Pool 4.5% 1/4/2049	87,343	0.02
USD 5,346	Freddie Mac Gold Pool 3.5% 1/10/2042	4,903	0.00	USD 12,423	Freddie Mac Gold Pool 5% 1/10/2041	12,434	0.00
USD 15,849	Freddie Mac Gold Pool 3.5% 1/6/2043	14,604	0.00	USD 165,121	Freddie Mac Gold Pool 5% 1/11/2041	165,156	0.03
USD 21,207	Freddie Mac Gold Pool 3.5% 1/6/2043	19,560	0.00	USD 31,555	Freddie Mac Gold Pool 5% 1/11/2048	31,177	0.01
USD 13,014	Freddie Mac Gold Pool 3.5% 1/7/2043	12,004	0.00	USD 112,235	Freddie Mac Gold Pool 5.5% 1/7/2038	114,386	0.02
USD 11,153	Freddie Mac Gold Pool 3.5% 1/1/2044	10,287	0.00	USD 64,508	Freddie Mac Gold Pool 5.5% 1/6/2041	65,850	0.01
USD 9,083	Freddie Mac Gold Pool 3.5% 1/9/2044	8,378	0.00	USD 10	Freddie Mac Gold Pool 6% 1/1/2034	10	0.00
USD 10,524	Freddie Mac Gold Pool 3.5% 1/9/2045	9,707	0.00	USD 41,618	Freddie Mac Gold Pool 6% 1/6/2035	41,801	0.01
USD 92,929	Freddie Mac Gold Pool 3.5% 1/3/2047	85,169	0.02	USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	111,195	0.02
USD 127,254	Freddie Mac Gold Pool 3.5% 1/10/2047	117,716	0.02	USD 691,076	Freddie Mac Multifamily Structured Pass Through Certificates 1.119% 25/10/2030	38,012	0.01
USD 145,773	Freddie Mac Gold Pool 3.5% 1/12/2047	134,857	0.02	USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	18,541	0.00
USD 18,786	Freddie Mac Gold Pool 3.5% 1/1/2048	17,377	0.00	USD 63,908	Freddie Mac Pool 1.5% 1/4/2036	55,088	0.01
USD 30,117	Freddie Mac Gold Pool 3.5% 1/1/2048	27,516	0.01	USD 451,777	Freddie Mac Pool 1.5% 1/4/2036	390,484	0.07
USD 10,928	Freddie Mac Gold Pool 4% 1/8/2040	10,398	0.00	USD 85,382	Freddie Mac Pool 1.5% 1/5/2036	73,430	0.01
USD 118,939	Freddie Mac Gold Pool 4% 1/9/2040	113,170	0.02	USD 163,067	Freddie Mac Pool 1.5% 1/8/2050	123,715	0.02
USD 18,799	Freddie Mac Gold Pool 4% 1/9/2040	17,883	0.00	USD 407,030	Freddie Mac Pool 1.5% 1/10/2050	308,525	0.06
USD 762	Freddie Mac Gold Pool 4% 1/4/2041	725	0.00	USD 143,609	Freddie Mac Pool 2% 1/9/2035	126,901	0.02
USD 17,550	Freddie Mac Gold Pool 4% 1/4/2044	16,700	0.00	USD 309,043	Freddie Mac Pool 2% 1/1/2036	273,469	0.05
USD 18,698	Freddie Mac Gold Pool 4% 1/7/2044	17,697	0.00	USD 222,828	Freddie Mac Pool 2% 1/2/2036	196,855	0.04
USD 63,339	Freddie Mac Gold Pool 4% 1/9/2045	60,183	0.01	USD 156,624	Freddie Mac Pool 2% 1/2/2036	138,716	0.03
USD 13,206	Freddie Mac Gold Pool 4% 1/12/2045	12,545	0.00	USD 55,938	Freddie Mac Pool 2% 1/3/2036	49,296	0.01
USD 11,798	Freddie Mac Gold Pool 4% 1/12/2045	11,150	0.00	USD 342,591	Freddie Mac Pool 2% 1/5/2036	303,027	0.06
USD 25,460	Freddie Mac Gold Pool 4.5% 1/2/2039	24,850	0.00	USD 351,000	Freddie Mac Pool 2% 1/6/2036	310,465	0.06
USD 11,596	Freddie Mac Gold Pool 4.5% 1/12/2039	11,315	0.00	USD 149,821	Freddie Mac Pool 2% 1/7/2036	132,519	0.02
USD 25,413	Freddie Mac Gold Pool 4.5% 1/5/2041	24,737	0.00	USD 106,359	Freddie Mac Pool 2% 1/4/2037	93,811	0.02
USD 29,988	Freddie Mac Gold Pool 4.5% 1/5/2041	29,262	0.01	USD 83,724	Freddie Mac Pool 2% 1/2/2042	69,663	0.01
USD 9,847	Freddie Mac Gold Pool 4.5% 1/11/2043	9,548	0.00	USD 272,699	Freddie Mac Pool 2% 1/3/2042	226,845	0.04
USD 70,271	Freddie Mac Gold Pool 4.5% 1/12/2043	68,585	0.01	USD 87,772	Freddie Mac Pool 2% 1/4/2042	72,892	0.01
USD 149,836	Freddie Mac Gold Pool 4.5% 1/4/2047	145,284	0.03	USD 67,012	Freddie Mac Pool 2% 1/8/2050	54,143	0.01
USD 57,971	Freddie Mac Gold Pool 4.5% 1/5/2047	56,219	0.01	USD 125,538	Freddie Mac Pool 2% 1/11/2050	101,617	0.02
USD 115,853	Freddie Mac Gold Pool 4.5% 1/7/2047	112,351	0.02	USD 4,084,508	Freddie Mac Pool 2% 1/2/2051	3,272,307	0.59
USD 59,573	Freddie Mac Gold Pool 4.5% 1/7/2047	57,763	0.01	USD 659,096	Freddie Mac Pool 2% 1/3/2051	527,811	0.10
USD 494,599	Freddie Mac Gold Pool 4.5% 1/7/2048	479,580	0.09	USD 299,849	Freddie Mac Pool 2% 1/4/2051	243,164	0.04
USD 734,171	Freddie Mac Gold Pool 4.5% 1/8/2048	710,635	0.13	USD 226,164	Freddie Mac Pool 2% 1/5/2051	183,097	0.03
				USD 869,040	Freddie Mac Pool 2% 1/7/2051	708,840	0.13
				USD 49,900	Freddie Mac Pool 2% 1/9/2051	40,327	0.01
				USD 254,119	Freddie Mac Pool 2% 1/9/2051	204,247	0.04
				USD 41,183	Freddie Mac Pool 2% 1/10/2051	32,940	0.01
				USD 851,755	Freddie Mac Pool 2% 1/10/2051	681,549	0.12
				USD 99,539	Freddie Mac Pool 2% 1/12/2051	80,311	0.01
				USD 219,382	Freddie Mac Pool 2% 1/12/2051	177,220	0.03
				USD 267,899	Freddie Mac Pool 2% 1/12/2051	216,739	0.04
				USD 41,780	Freddie Mac Pool 2% 1/12/2051	34,130	0.01
				USD 302,653	Freddie Mac Pool 2% 1/12/2051	241,756	0.04
				USD 626,212	Freddie Mac Pool 2% 1/1/2052	506,618	0.09

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 459,050	Freddie Mac Pool 2% 1/1/2052	375,189	0.07	USD 582,138	Freddie Mac Pool 4% 1/3/2050	547,525	0.10
USD 1,859,106	Freddie Mac Pool 2% 1/1/2052	1,496,553	0.27	USD 600,783	Freddie Mac Pool 4% 1/6/2050	559,383	0.10
USD 257,492	Freddie Mac Pool 2% 1/1/2052	208,046	0.04	USD 64,280	Freddie Mac Pool 4.5% 1/7/2052	60,991	0.01
USD 87,109	Freddie Mac Pool 2% 1/2/2052	69,658	0.01	USD 396,084	Freddie Mac Pool 4.5% 1/7/2052	375,802	0.07
USD 73,652	Freddie Mac Pool 2.5% 1/7/2050	61,935	0.01	USD 126,194	Freddie Mac Pool 4.5% 1/8/2052	119,753	0.02
USD 493,256	Freddie Mac Pool 2.5% 1/2/2051	418,778	0.08	USD 91,213	Freddie Mac Pool 5% 1/11/2052	88,511	0.02
USD 370,271	Freddie Mac Pool 2.5% 1/5/2051	315,152	0.06	USD 190,554	Freddie Mac Pool 5% 1/12/2052	185,014	0.03
USD 2,100,036	Freddie Mac Pool 2.5% 1/5/2051	1,766,185	0.32	USD 101,010	Freddie Mac Pool 5% 1/12/2052	98,073	0.02
USD 1,703,840	Freddie Mac Pool 2.5% 1/11/2051	1,432,020	0.26	USD 114,123	Freddie Mac Pool 5% 1/12/2052	110,818	0.02
USD 365,180	Freddie Mac Pool 2.5% 1/11/2051	307,462	0.06	USD 118,212	Freddie Mac Pool 5% 1/1/2053	114,787	0.02
USD 1,140,268	Freddie Mac Pool 2.5% 1/12/2051	956,071	0.17	USD 44,609	Freddie Mac Pool 5% 1/2/2053	43,289	0.01
USD 1,112,488	Freddie Mac Pool 2.5% 1/1/2052	930,159	0.17	USD 141,937	Freddie Mac Pool 5.5% 1/1/2053	140,263	0.03
USD 4,490,918	Freddie Mac Pool 2.5% 1/1/2052	3,755,961	0.68	USD 51,580	Freddie Mac Pool 5.5% 1/1/2053	51,042	0.01
USD 1,302,773	Freddie Mac Pool 2.5% 1/4/2052	1,093,108	0.20	USD 361,282	Freddie Mac Pool 5.5% 1/3/2053	357,341	0.06
USD 17,698	Freddie Mac Pool 3% 1/9/2037	16,099	0.00	USD 397,811	Freddie Mac Pool 5.5% 1/5/2053	393,411	0.07
USD 345,600	Freddie Mac Pool 3% 1/6/2038	318,672	0.06	USD 434,081	Freddie Mac Pool 5.5% 1/5/2053	429,495	0.08
USD 724,995	Freddie Mac Pool 3% 1/6/2044	642,276	0.12	USD 70,802	Freddie Mac Pool 5.5% 1/8/2053	69,965	0.01
USD 141,509	Freddie Mac Pool 3% 1/2/2047	124,584	0.02	USD 40,267	Freddie Mac Pool 6% 1/11/2052	40,471	0.01
USD 5,324	Freddie Mac Pool 3% 1/7/2050	4,722	0.00	USD 235,396	Freddie Mac Pool 6% 1/4/2053	236,068	0.04
USD 45,838	Freddie Mac Pool 3% 1/7/2050	40,425	0.01	USD 127,259	Freddie Mac Pool 6% 1/2/2053	127,629	0.02
USD 12,258	Freddie Mac Pool 3% 1/7/2050	10,854	0.00	USD 80,432	Freddie Mac Pool 6% 1/3/2053	80,648	0.01
USD 5,960	Freddie Mac Pool 3% 1/7/2050	5,285	0.00	USD 153,458	Freddie Mac Pool 6% 1/4/2053	153,991	0.03
USD 666,350	Freddie Mac Pool 3% 1/8/2050	583,085	0.11	USD 363,318	Freddie Mac Pool 6% 1/5/2053	364,546	0.07
USD 209,945	Freddie Mac Pool 3% 1/8/2050	182,233	0.03	USD 134,262	Freddie Mac Pool 6% 1/5/2053	134,856	0.02
USD 862,503	Freddie Mac Pool 3% 1/8/2050	751,538	0.14	USD 275,384	Freddie Mac Pool 6% 1/6/2053	276,652	0.05
USD 36,519	Freddie Mac Pool 3% 1/8/2050	32,389	0.01	USD 676,009	Freddie Mac REMICS 3% 25/11/2051	90,116	0.02
USD 305,458	Freddie Mac Pool 3% 1/9/2050	270,940	0.05	USD 323,143	Freddie Mac REMICS 3% 25/2/2052	54,643	0.01
USD 72,512	Freddie Mac Pool 3% 1/7/2051	63,397	0.01	USD 189,038	Freddie Mac REMICS 3.5% 25/3/2051	32,786	0.01
USD 103,932	Freddie Mac Pool 3% 1/10/2051	90,470	0.02	USD 145,872	Freddie Mac REMICS 4% 25/12/2050	28,431	0.01
USD 53,491	Freddie Mac Pool 3% 1/2/2052	46,770	0.01	USD 2,930,339	Freddie Mac Strips 3% 15/10/2052	485,465	0.09
USD 1,305,575	Freddie Mac Pool 3% 1/3/2052	1,138,600	0.21	USD 100,000	FREMF 2017-KGS1 Mor tgage Trust 3.715% 25/10/2027	91,245	0.02
USD 3,480,323	Freddie Mac Pool 3% 1/8/2052	3,027,155	0.55	USD 7,624,173	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	28,208	0.01
USD 136,382	Freddie Mac Pool 3.5% 1/1/2034	129,622	0.02	USD 916,000	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	920,582	0.17
USD 507,344	Freddie Mac Pool 3.5% 1/5/2035	482,238	0.09	USD 779,000	Gilead Sciences 2.6% 1/10/2040	545,032	0.10
USD 15,564	Freddie Mac Pool 3.5% 1/9/2044	14,236	0.00	USD 250,000	Gilead Sciences 4.15% 1/3/2047	209,505	0.04
USD 304,266	Freddie Mac Pool 3.5% 1/3/2046	276,654	0.05	USD 128,000	Gilead Sciences 5.65% 1/12/2041	130,768	0.02
USD 112,107	Freddie Mac Pool 3.5% 1/9/2046	102,246	0.02	USD 65,690	Ginnie Mae I Pool 3% 15/2/2045	59,394	0.01
USD 49,765	Freddie Mac Pool 3.5% 1/1/2048	45,242	0.01	USD 18,018	Ginnie Mae I Pool 3.5% 15/1/2042	16,724	0.00
USD 517,556	Freddie Mac Pool 3.5% 1/1/2048	470,288	0.09	USD 30,503	Ginnie Mae I Pool 3.5% 15/5/2042	28,310	0.01
USD 202,767	Freddie Mac Pool 3.5% 1/6/2048	184,865	0.03	USD 9,520	Ginnie Mae I Pool 3.5% 15/11/2042	8,836	0.00
USD 983,950	Freddie Mac Pool 3.5% 1/8/2049	898,708	0.16	USD 26,087	Ginnie Mae I Pool 3.5% 15/12/2042	24,212	0.00
USD 134,154	Freddie Mac Pool 3.5% 1/1/2050	121,627	0.02	USD 26,425	Ginnie Mae I Pool 3.5% 15/12/2042	24,530	0.00
USD 355,988	Freddie Mac Pool 3.5% 1/6/2050	321,341	0.06	USD 19,096	Ginnie Mae I Pool 3.5% 15/1/2043	17,720	0.00
USD 497,141	Freddie Mac Pool 3.5% 1/8/2050	450,175	0.08	USD 18,807	Ginnie Mae I Pool 3.5% 15/2/2043	17,452	0.00
USD 38,963	Freddie Mac Pool 4% 1/1/2045	37,032	0.01	USD 24,327	Ginnie Mae I Pool 3.5% 15/4/2043	22,579	0.00
USD 792,130	Freddie Mac Pool 4% 1/1/2045	752,713	0.14	USD 24,906	Ginnie Mae I Pool 3.5% 15/4/2043	23,116	0.00
USD 928,803	Freddie Mac Pool 4% 1/9/2045	882,570	0.16				
USD 141,773	Freddie Mac Pool 4% 1/7/2047	133,748	0.02				
USD 362,064	Freddie Mac Pool 4% 1/4/2048	337,174	0.06				
USD 338,322	Freddie Mac Pool 4% 1/4/2048	320,941	0.06				
USD 301,417	Freddie Mac Pool 4% 1/8/2048	284,679	0.05				
USD 20,260	Freddie Mac Pool 4% 1/5/2049	19,060	0.00				

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 19,928	Ginnie Mae I Pool 3.5% 15/4/2043	18,503	0.00	USD 59,416	Ginnie Mae II Pool 3.5% 20/5/2043	55,218	0.01
USD 34,264	Ginnie Mae I Pool 3.5% 15/5/2043	31,812	0.01	USD 197,117	Ginnie Mae II Pool 3.5% 20/2/2044	182,729	0.03
USD 8,843	Ginnie Mae I Pool 3.5% 15/5/2043	8,210	0.00	USD 23,651	Ginnie Mae II Pool 3.5% 20/5/2045	21,834	0.00
USD 25,591	Ginnie Mae I Pool 3.5% 15/5/2043	23,754	0.00	USD 426,470	Ginnie Mae II Pool 3.5% 20/3/2046	393,326	0.07
USD 31,090	Ginnie Mae I Pool 3.5% 15/5/2043	28,849	0.01	USD 1,311,007	Ginnie Mae II Pool 3.5% 20/4/2046	1,209,027	0.22
USD 20,641	Ginnie Mae I Pool 3.5% 15/6/2043	19,158	0.00	USD 44,356	Ginnie Mae II Pool 3.5% 20/5/2046	40,961	0.01
USD 64,553	Ginnie Mae I Pool 3.5% 15/7/2043	59,908	0.01	USD 566,615	Ginnie Mae II Pool 3.5% 20/6/2046	523,535	0.09
USD 21,147	Ginnie Mae I Pool 3.5% 15/7/2043	19,624	0.00	USD 95,585	Ginnie Mae II Pool 3.5% 20/7/2046	88,150	0.02
USD 30,597	Ginnie Mae I Pool 4% 15/3/2041	29,076	0.01	USD 411,711	Ginnie Mae II Pool 3.5% 20/9/2046	379,946	0.07
USD 23,971	Ginnie Mae I Pool 4.5% 15/3/2047	23,333	0.00	USD 15,712	Ginnie Mae II Pool 3.5% 20/10/2046	14,494	0.00
USD 33,582	Ginnie Mae I Pool 4.5% 15/4/2047	32,660	0.01	USD 17,380	Ginnie Mae II Pool 3.5% 20/10/2046	16,035	0.00
USD 19,438	Ginnie Mae I Pool 4.5% 15/4/2047	18,968	0.00	USD 13,818	Ginnie Mae II Pool 3.5% 20/10/2046	12,737	0.00
USD 17,689	Ginnie Mae I Pool 4.5% 15/5/2047	17,298	0.00	USD 34,517	Ginnie Mae II Pool 3.5% 20/10/2046	31,851	0.01
USD 15,032	Ginnie Mae I Pool 5% 15/12/2038	15,005	0.00	USD 21,741	Ginnie Mae II Pool 3.5% 20/10/2046	20,045	0.00
USD 19,032	Ginnie Mae I Pool 5% 15/7/2039	18,913	0.00	USD 1,972	Ginnie Mae II Pool 4% 20/4/2039	1,884	0.00
USD 13,589	Ginnie Mae I Pool 5% 15/7/2039	13,427	0.00	USD 5,172	Ginnie Mae II Pool 4% 20/7/2039	4,941	0.00
USD 35,320	Ginnie Mae I Pool 5% 15/12/2040	35,107	0.01	USD 1,484	Ginnie Mae II Pool 4% 20/9/2040	1,418	0.00
USD 1,411,607	Ginnie Mae II Pool 2% 20/8/2050	1,173,735	0.21	USD 36,028	Ginnie Mae II Pool 4% 20/10/2040	34,447	0.01
USD 183,156	Ginnie Mae II Pool 2% 20/11/2050	152,177	0.03	USD 145,854	Ginnie Mae II Pool 4% 20/11/2040	139,395	0.03
USD 1,863,965	Ginnie Mae II Pool 2% 20/1/2051	1,546,068	0.28	USD 32,778	Ginnie Mae II Pool 4% 20/12/2040	31,336	0.01
USD 98,050	Ginnie Mae II Pool 2% 20/2/2051	81,378	0.02	USD 28,252	Ginnie Mae II Pool 4% 20/1/2041	27,012	0.01
USD 971,439	Ginnie Mae II Pool 2.5% 20/4/2051	829,361	0.15	USD 3,711	Ginnie Mae II Pool 4% 20/10/2046	3,496	0.00
USD 731,619	Ginnie Mae II Pool 2.5% 20/10/2051	624,612	0.11	USD 333,627	Ginnie Mae II Pool 4% 20/3/2047	315,664	0.06
USD 504,337	Ginnie Mae II Pool 2.5% 20/12/2051	430,513	0.08	USD 76,649	Ginnie Mae II Pool 4% 20/5/2047	72,582	0.01
USD 839,698	Ginnie Mae II Pool 2.5% 20/5/2052	716,341	0.13	USD 119,546	Ginnie Mae II Pool 4% 20/6/2047	113,184	0.02
USD 706,833	Ginnie Mae II Pool 2.5% 20/6/2052	603,263	0.11	USD 143,219	Ginnie Mae II Pool 4% 20/11/2047	135,287	0.02
USD 541,077	Ginnie Mae II Pool 2.5% 20/7/2052	461,799	0.08	USD 70,260	Ginnie Mae II Pool 4% 20/12/2047	66,433	0.01
USD 79,752	Ginnie Mae II Pool 2.5% 20/12/2052	68,071	0.01	USD 57,328	Ginnie Mae II Pool 4% 20/5/2050	54,191	0.01
USD 259,497	Ginnie Mae II Pool 2.5% 20/1/2053	221,542	0.04	USD 3,350	Ginnie Mae II Pool 4.5% 20/12/2039	3,280	0.00
USD 382,990	Ginnie Mae II Pool 3% 20/1/2051	339,598	0.06	USD 4,078	Ginnie Mae II Pool 4.5% 20/1/2040	3,991	0.00
USD 868,915	Ginnie Mae II Pool 3% 20/6/2051	766,989	0.14	USD 3,335	Ginnie Mae II Pool 4.5% 20/2/2040	3,265	0.00
USD 1,998,409	Ginnie Mae II Pool 3% 20/8/2051	1,763,018	0.32	USD 223	Ginnie Mae II Pool 4.5% 20/5/2040	219	0.00
USD 283,449	Ginnie Mae II Pool 3% 20/12/2051	250,051	0.05	USD 1,291	Ginnie Mae II Pool 4.5% 20/7/2040	1,263	0.00
USD 145,018	Ginnie Mae II Pool 3% 20/1/2052	127,657	0.02	USD 2,415	Ginnie Mae II Pool 4.5% 20/10/2040	2,362	0.00
USD 87,178	Ginnie Mae II Pool 3.5% 20/4/2043	80,896	0.01	USD 10,769	Ginnie Mae II Pool 4.5% 20/7/2041	10,388	0.00

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USD 25,612	Ginnie Mae II Pool 4.5% 20/7/2041	25,054	0.00	USD 68,769	GSAA Home Equity Trust 2006- 4 3.644% 25/3/2036	49,106	0.01
USD 58,667	Ginnie Mae II Pool 4.5% 20/9/2048	56,604	0.01	USD 582,319	GSAA Home Equity Trust 2006- 5 5.789% 25/3/2036	192,186	0.04
USD 229,467	Ginnie Mae II Pool 4.5% 20/3/2049	221,575	0.04	USD 29,454	GSAA Home Equity Trust 2007- 2 5.917% 25/3/2037	5,869	0.00
USD 89,042	Ginnie Mae II Pool 4.5% 20/4/2049	85,985	0.02	USD 50,000	GSAMP Trust 2007-HSBC1 8.804% 25/2/2047	46,595	0.01
USD 193,201	Ginnie Mae II Pool 4.5% 20/5/2049	186,273	0.03	USD 113,527	GSMPs Mortgage Loan Trust 2005-RP2 5.779% 25/3/2035	99,015	0.02
USD 60,240	Ginnie Mae II Pool 4.5% 20/8/2050	58,241	0.01	USD 124,854	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	44,788	0.01
USD 7,551	Ginnie Mae II Pool 5% 20/10/2039	7,609	0.00	USD 32,950	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	42,333	0.01
USD 18,443	Ginnie Mae II Pool 5% 20/7/2042	18,582	0.00	USD 322,305	GSR Mortgage Loan Trust 2007-OA2 2.929% 25/6/2047	206,647	0.04
USD 1,189	Ginnie Mae II Pool 5% 20/7/2044	1,198	0.00	USD 481,430	HarborView Mortgage Loan Trust 2006-12 5.838% 19/12/2036	380,097	0.07
USD 71,000	Glencore Funding 2.625% 23/9/2031*	56,555	0.01	USD 747,000	HCA 3.5% 1/9/2030	652,847	0.12
USD 388,000	Glencore Funding 5.7% 8/5/2033	380,237	0.07	USD 1,165,000	HCA 5.875% 1/2/2029	1,171,094	0.21
USD 391,000	Global Payments 3.2% 15/8/2029	340,287	0.06	USD 186,000	HCA 7.69% 15/6/2025	191,300	0.03
USD 122,000	Global Payments 5.3% 15/8/2029	118,970	0.02	USD 31,000	Herc 5.5% 15/7/2027	29,859	0.01
USD 269,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	216,975	0.04	USD 159,000	Hess 5.6% 15/2/2041	150,011	0.03
USD 715,000	GLP Capital / GLP Financing II 4% 15/1/2030	622,858	0.11	USD 261,000	Hewlett Packard Enterprise 5.25% 1/7/2028	258,681	0.05
USD 304,000	GLP Capital / GLP Financing II 5.3% 15/1/2029	286,677	0.05	USD 110,000	Home Equity Asset Trust 2006- 3 6.029% 25/7/2036	99,227	0.02
USD 129,000	GLP Capital / GLP Financing II 5.75% 1/6/2028	125,520	0.02	USD 80,345	Home Equity Asset Trust 2007- 1 5.729% 25/5/2037	61,439	0.01
USD 838,000	Goldman Sachs 0.657% 10/9/2024	837,213	0.15	USD 436,408	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 5.669% 25/4/2037	283,344	0.05
USD 200,000	Goldman Sachs 1.992% 27/1/2032	155,884	0.03	USD 17,180	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.726% 25/7/2034	16,527	0.00
USD 137,000	Goldman Sachs 2.615% 22/4/2032	110,964	0.02	USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	98,837	0.02
USD 1,229,000	Goldman Sachs 2.65% 21/10/2032	986,820	0.18	USD 1,326,000	Huntington Ingalls Industries 2.043% 16/8/2028	1,123,950	0.20
USD 973,000	Goldman Sachs 4.223% 1/5/2029	916,004	0.17	USD 1,155,000	Huntington Ingalls Industries 3.483% 1/12/2027	1,063,471	0.19
USD 238,317	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	184,048	0.03	USD 179,000	Huntington Ingalls Industries 4.2% 1/5/2030	165,543	0.03
USD 141,275	Government National Mortgage Association 0.923% 16/2/2050	3,286	0.00	USD 3,000	iHeartCommunications 4.75% 15/1/2028	2,316	0.00
USD 1,524,108	Government National Mortgage Association 3% 20/5/2051	223,764	0.04	USD 19,000	iHeartCommunications 5.25% 15/8/2027	15,095	0.00
USD 738,170	Government National Mortgage Association 3% 20/8/2051	111,376	0.02	USD 39,123	Impac Secured Assets Trust 2006-3 5.769% 25/11/2036	34,713	0.01
USD 17,777	Greenpoint Manufactured Housing 8.29% 15/12/2029	17,674	0.00	USD 100,000	IMT Trust 2017-APTS 3.613% 15/6/2034	95,771	0.02
USD 18,562	Greenpoint Manufactured Housing 9.23% 15/12/2029	16,328	0.00	USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	102,415	0.02
USD 12,490	GreenPoint Mortgage Funding Trust 2006-AR2 6.43% 25/3/2036	11,017	0.00	USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	92,586	0.02
USD 5,000,000	GS Mortgage II Series 2005- ROCK 0.395% 3/5/2032	18,953	0.00	USD 36,229	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.669% 25/7/2036	35,327	0.01
USD 100,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	83,575	0.02	USD 385,827	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.789% 25/1/2037	340,417	0.06
USD 100,000	GS Mortgage Trust 2015-GC32 4.554% 10/7/2048	89,618	0.02	USD 859,514	IXIS Real Estate Capital Trust 2007-HE1 5.659% 25/5/2037	206,732	0.04
USD 110,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	80,438	0.01	USD 206,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	173,824	0.03

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USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	126,572	0.02	USD 285,000	Los Angeles Unified School District 6.758% 1/7/2034	317,678	0.06
USD 339,180	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.567% 15/6/2035	316,905	0.06	USD 80,000	Louisiana Local Government Environmental Facilities & Community Development Auth 4.145% 1/2/2033	77,210	0.01
USD 153,514	JP Morgan Alternative Loan Trust 2007-A1 5.849% 25/3/2037	141,042	0.03	USD 630,000	Lowe's 2.8% 15/9/2041	433,552	0.08
USD 23,182	JP Morgan Alternative Loan Trust 2007-A2 4.47% 25/5/2037	21,138	0.00	USD 176,000	Lowe's 4.5% 15/4/2030	169,665	0.03
USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.652% 15/4/2046	22	0.00	USD 13,287	LSTAR Commercial Mortgage Trust 2015-3 3.279% 20/4/2048	12,809	0.00
USD 100,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.881% 15/1/2049	84,086	0.02	USD 160,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	122,860	0.02
USD 100,000	JPMBB Commercial Mortgage Trust 2015-C33 4.29% 15/12/2048	75,583	0.01	USD 143,000	Marsh & McLennan 2.9% 15/12/2051	93,070	0.02
USD 20,000	JPMCC Commercial Mortgage Trust 2017-JP7 4.05% 15/9/2050	17,248	0.00	USD 46,355	MASTR Resecuritization Trust 2008-3 5.472% 25/8/2037	27,685	0.01
USD 1,800,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	34,985	0.01	USD 6,000	Matador Resources 5.875% 15/9/2026	5,856	0.00
USD 22,000	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	19,618	0.00	USD 108,000	Medline Borrower 3.875% 1/4/2029	94,119	0.02
USD 880,000	JPMorgan Chase 2.963% 25/1/2033	731,842	0.13	USD 48,192	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.909% 25/5/2037	34,859	0.01
USD 300,000	JPMorgan Chase 4.565% 14/6/2030	286,539	0.05	USD 90,061	Merrill Lynch Mortgage Investors Trust Series 2006-A3 4.648% 25/5/2036	86,911	0.02
USD 190,000	JPMorgan Chase 5.35% 1/6/2034	188,101	0.03	USD 199,000	Meta Platforms 4.45% 15/8/2052	169,124	0.03
USD 499,305	KeyCorp Student Loan Trust 2004-A 6.869% 28/7/2042	466,713	0.08	USD 110,000	Meta Platforms 4.65% 15/8/2062	93,513	0.02
USD 329,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	269,313	0.05	USD 55,000	Metropolitan Transportation Authority 5.871% 15/11/2039	55,351	0.01
USD 277,000	Kinder Morgan Energy Partners 5.4% 1/9/2044	241,317	0.04	USD 135,000	Metropolitan Transportation Authority 6.668% 15/11/2039	145,861	0.03
USD 285,000	KLA 3.3% 1/3/2050	205,722	0.04	USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	65,000	0.01
USD 55,000	KLA 5% 15/3/2049	52,133	0.01	USD 2,000	MGM Resorts International 4.625% 1/9/2026	1,886	0.00
USD 84,000	KLA 5.25% 15/7/2062	81,694	0.01	USD 4,000	MGM Resorts International 5.5% 15/4/2027	3,816	0.00
USD 925,980	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.322% 15/2/2036	37,459	0.01	USD 4,000	MGM Resorts International 5.75% 15/6/2025	3,952	0.00
USD 4,000	Lamar Media 3.75% 15/2/2028	3,643	0.00	USD 62,000	Moody's 4.875% 17/12/2048	56,585	0.01
USD 225,338	Lehman ABS Manufactured Housing Contract Trust 2001-B 6.63% 15/4/2040	225,423	0.04	USD 411,000	Morgan Stanley 1.794% 13/2/2032	316,416	0.06
USD 118,013	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.879% 25/9/2036	102,511	0.02	USD 808,000	Morgan Stanley 2.239% 21/7/2032	635,662	0.12
USD 1,780	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 5.679% 25/3/2037	1,763	0.00	USD 71,000	Morgan Stanley 2.511% 20/10/2032	56,520	0.01
USD 85,972	Lehman XS Trust Series 2007-16N 7.329% 25/9/2047	107,855	0.02	USD 862,000	Morgan Stanley 2.699% 22/1/2031	725,627	0.13
USD 57,354	Long Beach Mortgage Loan Trust 2006-5 5.729% 25/6/2036	26,964	0.01	USD 596,000	Morgan Stanley 5.164% 20/4/2029	584,240	0.11
USD 610,133	Long Beach Mortgage Loan Trust 2006-7 5.749% 25/8/2036	243,894	0.04	USD 1,321,000	Morgan Stanley 5.25% 21/4/2034	1,281,932	0.23
USD 110,000	Los Angeles Community College District 6.6% 1/8/2042	127,084	0.02	USD 617,000	Morgan Stanley 5.424% 21/7/2034	607,138	0.11
				USD 746,000	Morgan Stanley 5.449% 20/7/2029	740,812	0.13
				USD 492,000	Morgan Stanley 6.342% 18/10/2033	516,273	0.09
				USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 6.029% 25/12/2034	21,784	0.00
				USD 122,938	Morgan Stanley ABS Capital I Trust 2005-HE5 6.299% 25/9/2035	101,083	0.02

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USD 27,135	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.229% 25/2/2047	24,797	0.00	USD 142,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	158,710	0.03
USD 495,000	Morgan Stanley Bank 4.754% 21/4/2026	488,014	0.09	USD 148,224	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	126,349	0.02
USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.328% 15/12/2047	3,856	0.00	USD 34,035	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	29,993	0.01
USD 142,589	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14 4.064% 15/2/2047	141,393	0.03	USD 119,000	Nasdaq 5.55% 15/2/2034	118,678	0.02
USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.468% 15/5/2048	118,962	0.02	USD 210,000	Nasdaq 6.1% 28/6/2063	206,975	0.04
USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.668% 15/10/2048	119,835	0.02	USD 150,000	Nationstar Home Equity Loan Trust 2007-B 5.839% 25/4/2037	135,229	0.02
USD 500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	466,702	0.08	USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	110,177	0.02
USD 20,000	Morgan Stanley Capital I Trust 2017-HR2 2.73% 15/12/2050	12,175	0.00	USD 13,000	Navient 5.875% 25/10/2024*	12,819	0.00
USD 12,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	9,516	0.00	USD 13,000	Navient 6.75% 25/6/2025	12,917	0.00
USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	72,514	0.01	USD 13,000	Navient 6.75% 15/6/2026	12,757	0.00
USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	86,321	0.02	USD 76,815	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	70,884	0.01
USD 60,000	Morgan Stanley Capital I Trust 2018-SUN 6.58% 15/7/2035	59,626	0.01	USD 76,815	Navient Private Education Loan Trust 2020-A 6.325% 15/11/2068	75,913	0.01
USD 100,000	Morgan Stanley Capital I Trust 2018-SUN 6.88% 15/7/2035	99,119	0.02	USD 147,000	NBCUniversal Media 4.45% 15/1/2043	128,549	0.02
USD 66,232	Morgan Stanley Home Equity Loan Trust 2006-3 5.749% 25/4/2036	47,649	0.01	USD 237,837	New Century Home Equity Loan Trust Series 2005-C 6.104% 25/12/2035	189,521	0.03
USD 167,213	Morgan Stanley Mortgage Loan Trust 2006-16AX 5.769% 25/11/2036	31,394	0.01	USD 161,000	New Jersey Turnpike Authority 7.414% 1/1/2040	197,831	0.04
USD 56,951	Morgan Stanley Resecuritization Trust 2013-R7 5.732% 26/12/2046	52,330	0.01	USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	124,221	0.02
USD 262,932	Mortgage Loan Resecuritization Trust 5.773% 16/4/2036	251,622	0.05	USD 150,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	164,791	0.03
USD 134,076	MortgageIT Trust 2004-1 6.209% 25/11/2034	128,101	0.02	USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	100,438	0.02
USD 113,441	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	103,290	0.02	USD 188,000	Newmont 2.25% 1/10/2030	152,861	0.03
USD 355,309	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	320,571	0.06	USD 29,000	Nexstar Media 5.625% 15/7/2027	27,291	0.01
USD 222,008	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	192,624	0.04	USD 1,003,000	NGPL PipeCo 3.25% 15/7/2031	823,610	0.15
USD 46,251	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	39,506	0.01	USD 280,000	NGPL PipeCo 4.875% 15/8/2027	268,101	0.05
USD 86,274	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	80,203	0.01	USD 214,000	NiSource 5.25% 30/3/2028	213,033	0.04
USD 286,000	Motorola Solutions 2.75% 24/5/2031	232,072	0.04	USD 160,000	NiSource 5.4% 30/6/2033	158,639	0.03
USD 198,000	Motorola Solutions 5.5% 1/9/2044	181,450	0.03	USD 81,000	NNN REIT 3.5% 15/4/2051	54,670	0.01
USD 344,000	Motorola Solutions 5.6% 1/6/2032	339,421	0.06	USD 112,420	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	107,938	0.02
USD 127,942	MSCG Trust 2018-SELF 7.508% 15/10/2037	125,249	0.02	USD 2,282,328	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 6.408% 25/5/2036	517,013	0.09
USD 447,797	MSCG Trust 2018-SELF 8.408% 15/10/2037	439,506	0.08	USD 400,000	Norfolk Southern 2.9% 25/8/2051	255,471	0.05
USD 323,000	MSCI 3.25% 15/8/2033	260,101	0.05	USD 206,000	Norfolk Southern 3.05% 15/5/2050	137,748	0.03
USD 421,000	MSCI 3.875% 15/2/2031	367,695	0.06	USD 250,000	Norfolk Southern 3.155% 15/5/2055	165,544	0.03
USD 115,000	MSCI 4% 15/11/2029	103,511	0.02	USD 258,000	Northern States Power 2.9% 1/3/2050	170,192	0.03
				USD 250,000	Northern States Power 3.2% 1/4/2052	170,402	0.03
				USD 149,000	Northern States Power 4% 15/8/2045	118,518	0.02
				USD 737,000	Northwest Pipeline 4% 1/4/2027	700,863	0.13
				USD 110,000	NRG Energy 2.45% 2/12/2027	93,328	0.02
				USD 19,000	NRG Energy 5.25% 15/6/2029	17,086	0.00
				USD 21,000	NRG Energy 5.75% 15/1/2028	19,963	0.00
				USD 22,349	Oakwood Mortgage Investors 6.93% 15/9/2031	11,990	0.00

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USD 172,488	Oakwood Mortgage Investors 7.475% 15/8/2027	139,778	0.03	USD 200,000	Pacific Gas and Electric 3.95% 1/12/2047	133,532	0.02
USD 101,335	Oakwood Mortgage Investors 7.62% 15/6/2032	88,969	0.02	USD 138,000	Pacific Gas and Electric 4.95% 1/7/2050	107,164	0.02
USD 171,000	Occidental Petroleum 6.45% 15/9/2036	174,502	0.03	USD 45,000	Pacific Gas and Electric 6.7% 1/4/2053	43,931	0.01
USD 181,000	Occidental Petroleum 7.875% 15/9/2031	200,631	0.04	USD 115,000	PECO Energy 2.8% 15/6/2050	73,242	0.01
USD 114,000	Ohio Power 1.625% 15/1/2031	89,201	0.02	USD 111,000	PECO Energy 2.85% 15/9/2051	70,355	0.01
USD 248,000	Ohio Power 2.9% 1/10/2051	158,301	0.03	USD 376,000	PECO Energy 3.05% 15/3/2051	251,128	0.04
USD 226,000	Ohio Power 4% 1/6/2049	177,464	0.03	USD 402,000	Penske Truck Leasing / PTL Finance 5.875% 15/11/2027	399,509	0.07
USD 410,000	Ohio Power 5% 1/6/2033	399,679	0.07	USD 27,000	Performance Food 5.5% 15/10/2027	25,935	0.00
USD 259,000	Oncor Electric Delivery 3.1% 15/9/2049	176,212	0.03	USD 137,000	Philip Morris International 5.125% 17/11/2027	136,614	0.02
USD 2,450,000	One Market Plaza Trust 2017- 1MKT 0% 10/2/2032	82	0.00	USD 71,000	Piedmont Natural Gas 4.1% 18/9/2034	60,870	0.01
USD 490,000	One Market Plaza Trust 2017- 1MKT 0.218% 10/2/2032	1,279	0.00	USD 106,000	Pioneer Natural Resources 2.15% 15/1/2031	85,937	0.01
USD 685,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	628,689	0.11	USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	77,133	0.01
USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	104,329	0.02	USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	138,273	0.03
USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	266,271	0.05	USD 20,000	Post 5.5% 15/12/2029	18,570	0.00
USD 49,204	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	49,084	0.01	USD 25,000	Post 5.625% 15/1/2028	24,126	0.00
USD 246,000	OneMain Financial Issuance Trust 2021-1 5.94% 16/6/2036	240,850	0.04	USD 277,394	PRPM 2020-4 2.951% 25/10/2025	272,858	0.05
USD 229,000	ONEOK 6.625% 1/9/2053	231,847	0.04	USD 241,000	Public Service Electric and Gas 2.05% 1/8/2050	135,992	0.02
USD 4,000	OPENLANE 5.125% 1/6/2025	3,869	0.00	USD 430,000	Public Service Electric and Gas 2.45% 15/1/2030	368,991	0.07
USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.164% 25/11/2035	155,754	0.03	USD 152,000	Public Service Electric and Gas 3.15% 1/1/2050	107,329	0.02
USD 353,064	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	282,879	0.05	USD 210,000	Public Service of New Hampshire 5.15% 15/1/2053	205,149	0.04
USD 237,473	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	195,656	0.04	USD 130,528	RAMP Series 2004-RS7 Trust 4.681% 25/7/2034	101,336	0.02
USD 98,422	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	85,482	0.02	USD 184,046	RASC Series 2006-EMX9 Trust 5.909% 25/11/2036	146,010	0.03
USD 1,016,000	Oracle 3.6% 1/4/2040	770,344	0.14	USD 1,103,431	Ready Capital Mortgage Financing 2022-FL10 7.867% 25/10/2039	1,104,200	0.20
USD 121,000	Oracle 3.85% 15/7/2036	100,305	0.02	USD 219,002	Ready Capital Mortgage Financing 2022-FL9 7.782% 25/6/2037	219,423	0.04
USD 655,000	Oracle 4% 15/7/2046	492,179	0.09	USD 108,000	Realty Income 4.65% 15/3/2047	94,117	0.02
USD 231,000	Oracle 4% 15/11/2047	172,795	0.03	USD 14,574	Reperforming Loan REMIC Trust 2005-R2 5.769% 25/6/2035	13,366	0.00
USD 424,000	Oracle 4.125% 15/5/2045	328,244	0.06	USD 186,000	Republic Services 2.375% 15/3/2033	147,945	0.03
USD 240,000	Oracle 4.375% 15/5/2055	184,798	0.03	USD 217,810	RFMSI Series 2006-SA2 Trust 5.341% 25/8/2036	154,725	0.03
USD 283,000	Otis Worldwide 5.25% 16/8/2028	284,756	0.05	USD 22,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	20,426	0.00
USD 3,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	2,441	0.00	USD 68,000	Ryder System 5.25% 1/6/2028	67,111	0.01
USD 34,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	30,806	0.01	USD 120,000	Ryder System 5.65% 1/3/2028	120,238	0.02
USD 74,892	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	64,305	0.01	USD 1,639,000	Sabine Pass Liquefaction 5.625% 1/3/2025	1,633,316	0.29
USD 1,379,000	Pacific Gas and Electric 3.5% 1/8/2050	869,599	0.16	USD 100,000	Sabine Pass Liquefaction 5.75% 15/5/2024	99,810	0.02
				USD 1,368,000	Sabine Pass Liquefaction 5.875% 30/6/2026	1,373,275	0.25
				USD 52,000	Sabine Pass Liquefaction 5.9% 15/9/2037	52,256	0.01

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持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 544,000	San Diego Gas & Electric 5.35% 1/4/2053	528,236	0.10	USD 1,170,543	Structured Adjustable Rate Mortgage Loan Trust Series 2007-6 4.348% 25/7/2037	762,890	0.14
USD 130,889	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	13,806	0.00	USD 758,835	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	429,206	0.08
USD 43,357	Securitized Asset Backed Receivables Trust 2007-BR1 5.649% 25/2/2037	18,392	0.00	USD 17,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	15,163	0.00
USD 461,988	Securitized Asset Backed Receivables Trust 2007-BR1 5.969% 25/2/2037	195,958	0.04	USD 246,000	Targa Resources 4.2% 1/2/2033	216,978	0.04
USD 15,000	Select Medical 6.25% 15/8/2026	14,869	0.00	USD 154,000	Targa Resources 6.125% 15/3/2033	156,770	0.03
USD 70,799	Sequoia Mortgage Trust 2007-3 3.922% 20/7/2037	57,006	0.01	USD 341,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	313,419	0.06
USD 17,000	Service Properties Trust 4.35% 1/10/2024	16,369	0.00	USD 563,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	542,530	0.10
USD 37,559	SG Mortgage Trust 2006-FRE2 5.749% 25/7/2036	7,936	0.00	USD 243,000	Targa Resources Partners / Targa Resources Partners Finance 5.5% 1/3/2030	233,801	0.04
USD 33,000	Sirius XM Radio 5.5% 1/7/2029	29,767	0.01	USD 5,000	TEGNA 4.625% 15/3/2028	4,490	0.00
USD 16,000	Six Flags Entertainment 5.5% 15/4/2027	15,054	0.00	USD 6,000	TEGNA 5% 15/9/2029	5,296	0.00
USD 2,525	SLM Private Credit Student Loan Trust 2004-B 5.882% 15/3/2024	2,524	0.00	USD 29,000	Tenet Healthcare 4.375% 15/1/2030	25,721	0.00
USD 653,366	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	691,440	0.13	USD 640,000	Texas Eastern Transmission 3.5% 15/1/2028	590,926	0.11
USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	85,205	0.02	USD 199,000	Thermo Fisher Scientific 2% 15/10/2031	160,449	0.03
USD 532,536	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	474,583	0.09	USD 348,000	Thermo Fisher Scientific 5.086% 10/8/2033	349,812	0.06
USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	253,294	0.05	USD 2,174	Thornburg Mortgage Trust 2007-3 7.376% 25/6/2047	2,118	0.00
USD 507,082	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	421,878	0.08	USD 546,000	T-Mobile USA 3.875% 15/4/2030	497,988	0.09
USD 145,100	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	131,341	0.02	USD 597,000	Transcontinental Gas Pipe Line 4% 15/3/2028	562,552	0.10
USD 120,917	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	108,679	0.02	USD 338,000	Transcontinental Gas Pipe Line 4.6% 15/3/2048	282,639	0.05
USD 907,000	Southern California Edison 2.25% 1/6/2030	754,245	0.14	USD 400,000	Tricon American Homes 2017- SFR2 Trust 5.104% 17/1/2036	395,655	0.07
USD 426,000	Southern California Edison 5.95% 1/11/2032	441,849	0.08	USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	181,183	0.03
USD 487,000	Southwestern Public Service 3.15% 1/5/2050	322,870	0.06	USD 99,000	Union Electric 5.45% 15/3/2053	97,475	0.02
USD 1,363,000	Sprint 7.125% 15/6/2024	1,374,385	0.25	USD 156,000	Union Pacific 3.55% 20/5/2061	110,602	0.02
USD 550,000	Sprint 7.625% 15/2/2025	561,503	0.10	USD 203,000	Union Pacific 3.75% 5/2/2070	148,243	0.03
USD 449,000	Sprint 7.625% 1/3/2026	465,942	0.08	USD 156,000	Union Pacific 3.95% 15/8/2059	121,426	0.02
USD 148,000	Sprint 7.875% 15/9/2023	147,902	0.03	USD 112,000	Union Pacific 5.15% 20/1/2063	107,567	0.02
USD 5,000	Standard Industries 4.75% 15/1/2028	4,609	0.00	USD 110,465	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	104,810	0.02
USD 13,000	Standard Industries 5% 15/2/2027	12,368	0.00	USD 168,543	United Airlines 2014-1 Class A Pass Through Trust 4% 11/4/2026	160,707	0.03
USD 300,000	State of California 4.6% 1/4/2038	282,247	0.05	USD 7,934	United Airlines 2016-2 Class B Pass Through Trust 3.65% 7/10/2025	7,488	0.00
USD 310,000	State of California 7.55% 1/4/2039	380,868	0.07	USD 188,979	United Airlines 2019-2 Class AA Pass Through Trust 2.7% 1/5/2032	159,466	0.03
USD 360,000	State of Illinois 5.1% 1/6/2033	349,385	0.06	USD 113,138	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	108,895	0.02
USD 155,000	State of Texas 5.517% 1/4/2039	161,890	0.03	USD 725,000	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	669,666	0.12
USD 163,943	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 4.196% 25/4/2047	77,801	0.01	USD 2,522,000	United States Treasury Note/ Bond 0.25% 30/6/2025	2,316,398	0.42
				USD 5,268,000	United States Treasury Note/ Bond 0.25% 31/7/2025	4,822,484	0.87

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USD 11,911,000	United States Treasury Note/ Bond 0.375% 30/4/2025	11,031,168	1.99	USD 327,000	United States Treasury Note/ Bond 2.25% 15/2/2052	220,802	0.04
USD 1,305,500	United States Treasury Note/ Bond 0.375% 30/9/2027	1,111,562	0.20	USD 1,542,000	United States Treasury Note/ Bond 2.375% 15/5/2027	1,433,397	0.26
USD 3,158,000	United States Treasury Note/ Bond 0.5% 28/2/2026	2,849,232	0.51	USD 619,000	United States Treasury Note/ Bond 2.375% 31/3/2029	560,872	0.10
USD 2,403,000	United States Treasury Note/ Bond 0.5% 31/5/2027	2,079,534	0.38	USD 307,000	United States Treasury Note/ Bond 2.375% 15/5/2029	277,859	0.05
USD 3,548,500	United States Treasury Note/ Bond 0.5% 31/8/2027	3,045,472	0.55	USD 992,000	United States Treasury Note/ Bond 2.375% 15/2/2042	737,800	0.13
USD 1,681,000	United States Treasury Note/ Bond 0.625% 31/7/2026	1,501,737	0.27	USD 2,009,200	United States Treasury Note/ Bond 2.375% 15/5/2051	1,397,493	0.25
USD 877,000	United States Treasury Note/ Bond 0.75% 30/4/2026	792,486	0.14	USD 3,101,000	United States Treasury Note/ Bond 2.5% 15/2/2045*†	2,276,570	0.41
USD 626,000	United States Treasury Note/ Bond 0.75% 31/5/2026	564,060	0.10	USD 2,611,000	United States Treasury Note/ Bond 2.625% 15/4/2025	2,512,068	0.45
USD 3,158,000	United States Treasury Note/ Bond 0.875% 30/6/2026	2,852,315	0.52	USD 307,000	United States Treasury Note/ Bond 2.625% 15/2/2029	282,404	0.05
USD 159,000	United States Treasury Note/ Bond 1% 31/7/2028	135,883	0.02	USD 2,592,100	United States Treasury Note/ Bond 2.75% 15/5/2025	2,496,213	0.45
USD 770,000	United States Treasury Note/ Bond 1.125% 15/5/2040	477,099	0.09	USD 6,170,000	United States Treasury Note/ Bond 2.75% 15/8/2032	5,535,647	1.00
USD 770,000	United States Treasury Note/ Bond 1.125% 15/8/2040	473,009	0.09	USD 3,101,000	United States Treasury Note/ Bond 2.75% 15/11/2047	2,348,886	0.42
USD 5,222,000	United States Treasury Note/ Bond 1.25% 15/8/2031	4,215,949	0.76	USD 2,500,000	United States Treasury Note/ Bond 2.875% 15/6/2025	2,409,863	0.44
USD 552,000	United States Treasury Note/ Bond 1.25% 15/5/2050	288,776	0.05	USD 258,800	United States Treasury Note/ Bond 2.875% 15/5/2032	235,094	0.04
USD 770,000	United States Treasury Note/ Bond 1.375% 15/11/2040	491,777	0.09	USD 2,731,000	United States Treasury Note/ Bond 2.875% 15/5/2043	2,174,879	0.39
USD 2,489,600	United States Treasury Note/ Bond 1.375% 15/8/2050	1,346,815	0.24	USD 1,669,000	United States Treasury Note/ Bond 2.875% 15/11/2046*	1,298,886	0.23
USD 6,443,000	United States Treasury Note/ Bond 1.5% 31/10/2024	6,169,676	1.11	USD 1,340,300	United States Treasury Note/ Bond 3% 15/5/2047	1,065,539	0.19
USD 2,500,000	United States Treasury Note/ Bond 1.5% 15/2/2025	2,372,852	0.43	USD 4,598,000	United States Treasury Note/ Bond 3% 15/2/2048*	3,650,740	0.66
USD 4,839,000	United States Treasury Note/ Bond 1.5% 15/8/2026	4,431,088	0.80	USD 4,897,500	United States Treasury Note/ Bond 3% 15/2/2049	3,889,878	0.70
USD 890,000	United States Treasury Note/ Bond 1.5% 15/2/2030	754,397	0.14	USD 3,025,500	United States Treasury Note/ Bond 3% 15/8/2052	2,413,191	0.44
USD 3,362,000	United States Treasury Note/ Bond 1.625% 30/11/2026	3,071,502	0.56	USD 1,200,000	United States Treasury Note/ Bond 3.125% 15/11/2028	1,135,125	0.21
USD 1,586,000	United States Treasury Note/ Bond 1.625% 15/8/2029	1,372,324	0.25	USD 1,739,000	United States Treasury Note/ Bond 3.125% 15/2/2043	1,444,151	0.26
USD 3,099,000	United States Treasury Note/ Bond 1.625% 15/5/2031	2,593,899	0.47	USD 1,305,000	United States Treasury Note/ Bond 3.125% 15/8/2044	1,073,617	0.19
USD 1,305,500	United States Treasury Note/ Bond 1.625% 15/11/2050	755,966	0.14	USD 5,268,000	United States Treasury Note/ Bond 3.5% 15/9/2025	5,127,040	0.93
USD 6,443,000	United States Treasury Note/ Bond 1.75% 31/12/2024	6,157,973	1.11	USD 2,500,000	United States Treasury Note/ Bond 3.625% 31/5/2030	2,430,273	0.44
USD 99,000	United States Treasury Note/ Bond 1.875% 28/2/2029	87,456	0.02	USD 2,984,000	United States Treasury Note/ Bond 3.625% 15/8/2043	2,667,358	0.48
USD 138,000	United States Treasury Note/ Bond 1.875% 15/2/2032	115,931	0.02	USD 2,239,500	United States Treasury Note/ Bond 3.625% 15/2/2053*	2,019,049	0.37
USD 992,000	United States Treasury Note/ Bond 1.875% 15/2/2051	612,521	0.11	USD 840,500	United States Treasury Note/ Bond 3.625% 15/5/2053	758,551	0.14
USD 1,252,000	United States Treasury Note/ Bond 1.875% 15/11/2051	769,882	0.14	USD 1,739,000	United States Treasury Note/ Bond 3.75% 15/11/2043	1,581,675	0.29
USD 2,963,900	United States Treasury Note/ Bond 2% 15/2/2025	2,834,345	0.51	USD 2,864,800	United States Treasury Note/ Bond 3.875% 31/3/2025	2,811,309	0.51
USD 861,000	United States Treasury Note/ Bond 2% 15/11/2026	796,391	0.14	USD 2,513,000	United States Treasury Note/ Bond 3.875% 30/11/2027	2,464,114	0.45
USD 29,000	United States Treasury Note/ Bond 2% 15/2/2050	18,584	0.00	USD 5,696,000	United States Treasury Note/ Bond 3.875% 30/9/2029	5,577,408	1.01
USD 3,667,000	United States Treasury Note/ Bond 2.125% 15/5/2025	3,493,677	0.63	USD 4,661,000	United States Treasury Note/ Bond 3.875% 31/12/2029	4,563,410	0.82
USD 5,746,000	United States Treasury Note/ Bond 2.25% 15/8/2027	5,300,012	0.96	USD 483,000	United States Treasury Note/ Bond 3.875% 15/8/2040	458,746	0.08
USD 1,681,000	United States Treasury Note/ Bond 2.25% 15/8/2049	1,144,393	0.21	USD 322,500	United States Treasury Note/ Bond 3.875% 15/2/2043	300,076	0.05

† 本證券全部或部分已質押或提供擔保。詳見附註 13。

* 本證券全部或部分代表借貸證券。

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USD 2,921,000	United States Treasury Note/ Bond 4% 15/12/2025	2,871,594	0.52	USD 123,000	Virginia Electric and Power 4.45% 15/2/2044	104,223	0.02
USD 5,673,000	United States Treasury Note/ Bond 4% 31/10/2029	5,592,115	1.01	USD 34,000	Vistra Operations 5% 31/7/2027	31,875	0.01
USD 1,245,000	United States Treasury Note/ Bond 4% 15/11/2052	1,202,106	0.22	USD 26,000	Vistra Operations 5.5% 1/9/2026	25,113	0.00
USD 845,000	United States Treasury Note/ Bond 4.125% 15/8/2053	834,107	0.15	USD 800,000	VNDO Trust 2016-350P 4.033% 10/1/2035	699,281	0.13
USD 3,099,100	United States Treasury Note/ Bond 4.25% 31/8/2030	3,083,362	0.56	USD 877,740	Voyager OPTONE Delaware Trust 7.495% 25/2/2038	210,333	0.04
USD 452,000	United States Treasury Note/ Bond 4.25% 15/5/2039	453,642	0.08	USD 44,625	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 5.669% 25/5/2037	38,204	0.01
USD 483,000	United States Treasury Note/ Bond 4.25% 15/11/2040	481,311	0.09	USD 270,532	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 5.43% 25/2/2046	236,776	0.04
USD 452,000	United States Treasury Note/ Bond 4.375% 15/11/2039	458,727	0.08	USD 24,255	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 5.42% 25/6/2046	21,142	0.00
USD 1,305,500	United States Treasury Note/ Bond 4.375% 15/5/2040	1,322,074	0.24	USD 172,633	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.18% 25/6/2047	139,499	0.03
USD 840,500	United States Treasury Note/ Bond 4.375% 15/5/2041	847,001	0.15	USD 62,150	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	42,704	0.01
USD 2,975,000	United States Treasury Note/ Bond 4.5% 15/7/2026	2,967,098	0.54	USD 24,597	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	18,719	0.00
USD 3,062,000	United States Treasury Note/ Bond 4.5% 15/8/2039	3,157,568	0.57	USD 123,596	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	99,290	0.02
USD 483,000	United States Treasury Note/ Bond 4.625% 15/2/2040	504,603	0.09	USD 145,468	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	129,474	0.02
USD 840,500	United States Treasury Note/ Bond 4.75% 15/2/2041	888,172	0.16	USD 47,352	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	37,959	0.01
USD 404,000	UnitedHealth 2.9% 15/5/2050	268,874	0.05	USD 259,098	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.298% 25/10/2036	82,313	0.02
USD 156,000	UnitedHealth 3.75% 15/10/2047	123,448	0.02	USD 202,835	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 5.68% 25/4/2047	171,496	0.03
USD 443,000	UnitedHealth 3.875% 15/8/2059	343,259	0.06	USD 237,647	Washington Mutual Asset- Backed Certificates WMABS Series 2006-HE4 Trust 5.789% 25/9/2036	66,308	0.01
USD 75,000	UnitedHealth 4.75% 15/5/2052	68,398	0.01	USD 121,849	Washington Mutual Asset- Backed Certificates WMABS Series 2006-HE5 Trust 4.162% 25/10/2036	90,268	0.02
USD 113,000	University of California 4.858% 15/5/2112	99,470	0.02	USD 95,000	Waste Management 2.95% 1/6/2041	68,491	0.01
USD 140,000	Verizon Communications 1.5% 18/9/2030	109,391	0.02	USD 151,000	Waste Management 4.875% 15/2/2034	147,334	0.03
USD 337,000	Verizon Communications 1.75% 20/1/2031	262,335	0.05	USD 13,000	Waste Pro USA 5.5% 15/2/2026	12,267	0.00
USD 1,479,000	Verizon Communications 2.355% 15/3/2032	1,169,947	0.21	USD 461,000	Wells Fargo 5.389% 24/4/2034	449,260	0.08
USD 192,000	Verizon Communications 2.55% 21/3/2031	157,992	0.03	USD 1,323,000	Wells Fargo 5.557% 25/7/2034	1,306,756	0.24
USD 179,000	Verizon Communications 2.65% 20/11/2040	119,725	0.02	USD 943,000	Wells Fargo 5.574% 25/7/2029	938,477	0.17
USD 267,000	Verizon Communications 2.987% 30/10/2056	159,810	0.03	USD 521,000	Wells Fargo Bank 5.45% 7/8/2026*	523,127	0.10
USD 164,000	Verizon Communications 3% 20/11/2060	96,140	0.02				
USD 197,000	Verizon Communications 4.4% 1/11/2034	178,388	0.03				
USD 342,000	Verizon Communications 4.5% 10/8/2033	316,068	0.06				
USD 262,000	VICI Properties 4.75% 15/2/2028	249,291	0.05				
USD 858,000	VICI Properties / VICI Note 3.75% 15/2/2027	787,734	0.14				
USD 721,000	VICI Properties / VICI Note 4.125% 15/8/2030	631,588	0.11				
USD 605,000	VICI Properties / VICI Note 4.25% 1/12/2026	570,185	0.10				
USD 16,000	VICI Properties / VICI Note 4.5% 1/9/2026	15,159	0.00				
USD 1,416,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,278,857	0.23				
USD 56,000	VICI Properties / VICI Note 5.625% 1/5/2024	55,612	0.01				
USD 25,000	VICI Properties / VICI Note 5.75% 1/2/2027	24,502	0.00				
USD 516,000	Viper Energy Partners 5.375% 1/11/2027	497,677	0.09				

* 本證券全部或部分代表借貸證券。

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
CAD	108,626	EUR	74,000	UBS	18/9/2023	(30)
CAD	38,129	USD	28,000	JP Morgan	18/9/2023	190
CAD	38,000	JPY	4,090,622	JP Morgan	15/9/2023	56
CLP	110,527,500	USD	127,000	Citigroup	15/9/2023	2,188
CLP	12,139,400	USD	14,000	BNP Paribas	15/9/2023	189
CLP	60,271,764	USD	70,000	JP Morgan	15/9/2023	449
CLP	72,702,000	USD	84,000	Toronto-Dominion	15/9/2023	978
CLP	11,838,582	USD	14,000	Goldman Sachs	15/9/2023	(163)
CLP	12,030,060	USD	14,000	Barclays	15/9/2023	61
COP	331,022,286	USD	78,005	BNY Mellon	20/12/2023	369
COP	222,596,000	GBP	44,000	Citigroup	18/9/2023	(1,824)
COP	562,857,000	USD	130,201	Morgan Stanley	15/8/2024	(2,272)
COP	410,157,000	USD	99,000	Standard Chartered Bank	18/9/2023	420
COP	230,608,000	USD	56,000	Bank of America	18/9/2023	(102)
COP	231,336,000	USD	56,000	Citigroup	18/9/2023	74
EUR	500,000	GBP	429,272	UBS	20/9/2023	(1,314)
EUR	1,410,000	USD	1,544,961	JP Morgan	20/9/2023	(14,003)
EUR	610,000	GBP	525,483	Bank of America	20/9/2023	(3,848)
EUR	710,000	USD	777,401	Deutsche Bank	20/9/2023	(6,491)
EUR	930,000	USD	1,019,192	HSBC Bank	20/9/2023	(9,410)
EUR	100,000	USD	109,426	Société Générale	20/9/2023	(847)
EUR	200,000	GBP	171,412	HSBC Bank	20/9/2023	(149)
EUR	250,000	USD	275,009	Citigroup	20/9/2023	(3,562)
EUR	170,000	USD	188,063	Goldman Sachs	20/9/2023	(3,480)
EUR	110,000	USD	121,022	Bank of America	20/9/2023	(1,586)
EUR	10,000	PLN	44,640	HSBC Bank	18/9/2023	28
EUR	88,000	USD	95,946	Citigroup	18/9/2023	(406)
EUR	895,000	USD	979,616	Credit Agricole	20/9/2023	(7,837)
EUR	65,000	USD	70,200	JP Morgan	18/9/2023	369
GBP	679,311	EUR	790,000	HSBC Bank	20/9/2023	3,419
GBP	170,000	USD	218,105	Deutsche Bank	20/9/2023	(2,589)
GBP	172,499	EUR	200,000	Deutsche Bank	20/9/2023	1,527
GBP	150,000	USD	193,010	HSBC Bank	20/9/2023	(2,849)
GBP	275,969	EUR	320,000	Bank of America	20/9/2023	2,406
GBP	45,000	USD	56,943	JP Morgan	18/9/2023	105
GBP	45,000	USD	56,949	Morgan Stanley	18/9/2023	99
HUF	19,919,943	USD	56,000	Deutsche Bank	18/9/2023	665
IDR	5,983,024,462	USD	402,735	UBS	20/9/2023	(9,972)
IDR	1,376,550,000	USD	90,000	Barclays	18/9/2023	368
IDR	1,109,141,980	USD	72,313	Barclays	26/9/2023	491
INR	6,950,076	USD	84,000	Citigroup	18/9/2023	(50)
JPY	351,387,045	USD	2,565,000	Morgan Stanley	20/9/2023	(154,625)
JPY	60,000,000	USD	419,460	HSBC Bank	20/9/2023	(7,883)
JPY	6,630,718	EUR	42,000	HSBC Bank	15/9/2023	(144)
JPY	14,177,511	USD	98,000	HSBC Bank	15/9/2023	(826)
JPY	4,080,511	CAD	38,000	JP Morgan	15/9/2023	(125)
JPY	4,058,149	USD	28,000	JP Morgan	15/9/2023	(185)
JPY	31,000,000	USD	213,159	Barclays	20/9/2023	(512)
JPY	13,000,000	USD	89,225	JP Morgan	20/9/2023	(50)
KRW	68,998,800	USD	52,000	Citigroup	18/9/2023	210
MXN	978,750	USD	57,000	JP Morgan	15/9/2023	1,372
MXN	717,367	GBP	33,000	JP Morgan	18/9/2023	926
MXN	717,325	GBP	33,000	UBS	18/9/2023	923
MXN	2,868,660	USD	169,000	Goldman Sachs	18/9/2023	1,996
MXN	438,574	USD	26,000	Toronto-Dominion	18/9/2023	142
MYR	494,424	USD	108,000	Barclays	18/9/2023	(1,336)
NOK	596,641	USD	57,000	Deutsche Bank	15/9/2023	(952)
NOK	595,560	USD	56,000	Deutsche Bank	18/9/2023	(48)
NOK	297,186	USD	28,000	Goldman Sachs	18/9/2023	(80)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
NOK	596,437	USD	56,000	JP Morgan	18/9/2023	34
PLN	172,616	USD	42,000	Citigroup	18/9/2023	(126)
SEK	607,354	USD	56,000	UBS	18/9/2023	(288)
THB	5,727,312	USD	162,500	Goldman Sachs	18/9/2023	1,283
USD	180,884	JPY	25,228,000	BNY Mellon	20/9/2023	7,830
USD	255,705	CAD	337,000	Bank of America	20/9/2023	6,542
USD	974,691	EUR	890,000	HSBC Bank	20/9/2023	8,341
USD	218,272	GBP	170,000	JP Morgan	20/9/2023	2,756
USD	212,858	AUD	310,000	Bank of America	20/9/2023	11,937
USD	170,544	GBP	133,000	BNP Paribas	20/9/2023	1,935
USD	3,790,891	EUR	3,454,499	BNP Paribas	20/9/2023	40,045
USD	2,151,686	EUR	1,960,501	Toronto-Dominion	20/9/2023	23,001
USD	173,457	EUR	157,904	Deutsche Bank	22/9/2023	1,992
USD	835,976	EUR	762,000	Deutsche Bank	20/9/2023	8,608
USD	823,029	EUR	750,000	JP Morgan	20/9/2023	8,691
USD	209,200	IDR	3,132,765,717	Citigroup	26/9/2023	3,564
USD	174,989	EUR	160,000	Société Générale	20/9/2023	1,263
USD	315,447	COP	1,372,432,310	Bank of America	20/12/2023	(9,494)
USD	79,000	TWD	2,457,690	BNP Paribas	11/10/2023	1,754
USD	978,156	EUR	900,000	Barclays	20/9/2023	949
USD	2,565,000	JPY	365,828,046	Deutsche Bank	20/9/2023	55,565
USD	415,500	EUR	380,000	Citigroup	20/9/2023	2,901
USD	191,929	GBP	150,000	Barclays	20/9/2023	1,768
USD	534,768	JPY	77,000,000	HSBC Bank	20/9/2023	6,577
USD	169,586	ZAR	3,199,553	Toronto-Dominion	7/11/2023	287
USD	56,767	EUR	51,648	UBS	7/11/2023	553
USD	17,516	COP	74,093,632	Citigroup	20/12/2023	(26)
USD	14,000	COP	57,475,880	Barclays	18/9/2023	68
USD	14,000	BRL	68,532	Credit Agricole	5/9/2023	92
USD	99,000	COP	397,935,000	Citigroup	18/9/2023	2,542
USD	70,000	CLP	59,731,000	Morgan Stanley	15/9/2023	184
USD	139,875	COP	562,857,000	Morgan Stanley	15/9/2023	3,305
USD	57,000	CLP	48,655,200	BNP Paribas	15/9/2023	130
USD	57,000	NOK	597,732	Deutsche Bank	15/9/2023	849
USD	56,000	CAD	75,405	Deutsche Bank	18/9/2023	250
USD	42,000	PLN	171,783	HSBC Bank	18/9/2023	328
USD	197,000	MXN	3,366,682	JP Morgan	18/9/2023	(3,682)
USD	86,000	CNH	624,636	Goldman Sachs	18/9/2023	82
USD	8,415	AUD	13,000	Citigroup	18/9/2023	(10)
USD	41,000	JPY	5,931,408	HSBC Bank	15/9/2023	345
USD	57,000	MXN	980,684	JP Morgan	15/9/2023	(1,487)
USD	84,000	JPY	12,229,283	JP Morgan	15/9/2023	179
USD	14,000	ZAR	269,381	Goldman Sachs	18/9/2023	(319)
USD	56,000	MXN	966,952	Citigroup	18/9/2023	(1,638)
USD	56,000	COP	231,560,000	Standard Chartered Bank	18/9/2023	(128)
USD	42,802	AUD	66,000	JP Morgan	18/9/2023	28
USD	56,000	THB	1,983,520	BNP Paribas	18/9/2023	(722)
USD	185,792	JPY	27,000,000	Bank of America	20/9/2023	583
USD	83,862	GBP	66,000	JP Morgan	18/9/2023	192
USD	73,142	AUD	114,000	Deutsche Bank	18/9/2023	(740)
USD	42,000	ZAR	786,873	Barclays	18/9/2023	175
USD	14,000	BRL	69,239	JP Morgan	5/9/2023	(51)
USD	70,000	NOK	747,938	Goldman Sachs	18/9/2023	(267)
USD	56,000	ZAR	1,038,595	Citigroup	18/9/2023	795
USD	28,000	CAD	37,921	JP Morgan	18/9/2023	(36)
USD	56,000	CLP	48,216,000	Toronto-Dominion	15/9/2023	(357)
USD	1,397,868	MXN	23,631,381	Barclays	28/9/2023	(8,308)
USD	111,000	MXN	1,873,114	Goldman Sachs	18/9/2023	(653)
USD	56,000	BRL	273,672	Citigroup	5/9/2023	462

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	42,000	ZAR	782,877	UBS	18/9/2023	387
USD	14,000	ZAR	260,477	HSBC Bank	18/9/2023	155
USD	28,000	ZAR	522,408	JP Morgan	18/9/2023	232
USD	78,000	BRL	381,284	HSBC Bank	5/9/2023	624
USD	28,185	EUR	26,000	Goldman Sachs	18/9/2023	(43)
USD	25,058	EUR	23,000	Morgan Stanley	18/9/2023	88
USD	84,000	CNH	612,670	Citigroup	18/9/2023	(272)
USD	17,484	EUR	16,000	Barclays	18/9/2023	113
USD	14,000	NOK	147,650	Morgan Stanley	18/9/2023	129
ZAR	1,003,300	EUR	48,000	Morgan Stanley	18/9/2023	1,216
ZAR	364,026	USD	19,000	Morgan Stanley	18/9/2023	350
ZAR	3,199,553	USD	166,477	Morgan Stanley	7/11/2023	2,822
ZAR	268,089	USD	14,000	State Street	18/9/2023	250
ZAR	266,479	USD	14,000	Barclays	18/9/2023	164
ZAR	523,594	USD	28,000	BNP Paribas	18/9/2023	(169)
ZAR	1,047,794	USD	56,000	Bank of America	18/9/2023	(306)
ZAR	1,578,556	USD	84,000	UBS	18/9/2023	(93)
ZAR	786,134	USD	42,000	JP Morgan	18/9/2023	(214)
未實現淨減值						(50,273)
歐元避險股份類別						
EUR	26,703,752	USD	29,298,984	BNY Mellon	15/9/2023	(311,277)
USD	496,270	EUR	454,255	BNY Mellon	15/9/2023	3,166
未實現淨減值						(308,111)
英鎊避險股份類別						
GBP	70,013	USD	89,083	BNY Mellon	15/9/2023	(326)
USD	1,838	GBP	1,444	BNY Mellon	15/9/2023	6
未實現淨減值						(320)
未實現淨減值總額 (美金曝險部位 - 美金 67,482,101)						(358,704)

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約 / 說明	失效日期	曝險部位 (美金)	未實現增值 / (減值) (美金)
4	EUR	Euro Bund	2023 年 9 月	577,191	1,237
(6)	JPY	Japanese 10 Year Bond (OSE)	2023 年 9 月	6,032,638	23,911
19	AUD	Australian 10 Year Bond	2023 年 9 月	1,431,970	(7,690)
(57)	AUD	Australian 3 Year Bond	2023 年 9 月	3,929,072	(14,562)
(3)	GBP	3 Month SONIA	2023 年 9 月	902,345	2,313
(6)	EUR	Euro BUXL	2023 年 12 月	868,520	(6,748)
1	USD	3 Month SOFR	2023 年 12 月	236,450	(188)
32	USD	US Long Bond (CBT)	2023 年 12 月	3,890,000	25,511
(113)	USD	US Treasury 10 Year Note (CBT)	2023 年 12 月	12,530,641	(93,288)
1	USD	US Ultra 10 Year Note	2023 年 12 月	115,984	1,234
(6)	USD	US Ultra Bond (CBT)	2023 年 12 月	776,812	(4,688)
(35)	USD	US Treasury 2 Year Note (CBT)	2023 年 12 月	7,128,516	(8,867)
297	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	31,720,992	135,731
4	EUR	3 Month EURIBOR	2024 年 6 月	1,045,833	(4,652)
399	USD	3 Month SOFR	2024 年 6 月	94,528,087	(182,793)
60	USD	3 Month SOFR	2024 年 9 月	14,259,750	(6,749)
3	GBP	3 Month SONIA	2024 年 9 月	897,211	3,233
(2)	CAD	Banker's Acceptance	2024 年 9 月	350,628	(277)
7	USD	3 Month SOFR	2024 年 12 月	1,670,025	(3,373)
(4)	USD	3 Month SOFR	2025 年 3 月	957,800	3,626
合計				183,850,465	(137,079)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	USD 109,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,488)	(766)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,503)	(773)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,503)	(773)
CDS	USD 107,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,449)	(752)
CDS	USD 150,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,030)	(1,054)
CDS	USD 66,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(894)	(464)
CDS	USD 217,500	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2028	(10,567)	9,563
CDS	USD 59,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/6/2028	(2,354)	1,585
CDS	USD 129,902	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/6/2028	(2,353)	(59)
CDS	USD 278,100	Fund receives default protection on American Electric Power; and pays Fixed 1%	BNP Paribas	20/6/2028	(807)	(7,230)
CDS	USD 139,050	Fund receives default protection on American Electric Power; and pays Fixed 1%	BNP Paribas	20/6/2028	(417)	(3,615)
CDS	USD 182,850	Fund receives default protection on American Electric Power; and pays Fixed 1%	BNP Paribas	20/6/2028	(588)	(4,754)
CDS	USD 393,000	Fund receives default protection on CDX.NA.HY.40.V1; and pays Fixed 5%	Bank of America	20/6/2028	(1,234)	(11,628)
CDS	EUR 346,850	Fund receives default protection on ITRAXX.XO.39.V1; and pays Fixed 5%	Bank of America	20/6/2028	(628)	(15,543)
CDS	USD (160,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	(6,945)	(14,294)
CDS	USD (80,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	(3,411)	(7,147)
CDS	USD 184,540	Fund receives default protection on American Express; and pays Fixed 1%	Goldman Sachs	20/6/2028	(47)	(4,385)
CDS	USD 123,026	Fund receives default protection on American Express; and pays Fixed 1%	Goldman Sachs	20/6/2028	(40)	(2,923)
CDS	USD 172,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2028	(1,675)	7,562
CDS	USD (60,000)	Fund provides default protection on CMBX.NA.BBB-14; and receives Fixed 3%	Goldman Sachs	16/12/2072	(4,563)	(14,703)
CDS	USD 78,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2028	(988)	3,430
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,492)	(1,486)
CDS	USD 4,968	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(44)	15
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	1,125	1,486
IFS	EUR 204,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.808%	Bank of America	15/8/2053	4,988	4,988
IFS	EUR 204,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.82%	Bank of America	15/8/2053	4,676	5,804
IRS	BRL 1,242,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(625)	(625)
IRS	COP 670,756,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 11.895%	Bank of America	19/10/2024	(507)	(507)
IRS	BRL 979,422	Fund receives Fixed 11.865%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	2,362	2,362
IRS	JPY 86,933,128	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2%	Bank of America	3/2/2025	(1,185)	(1,185)
IRS	JPY 86,933,128	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.205%	Bank of America	3/2/2025	(1,227)	(1,227)
IRS	ZAR 7,457,000	Fund receives Fixed 7.2%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/3/2025	(2,403)	(2,403)
IRS	CZK 17,050,000	Fund receives Floating CZK-PRIBOR-PRBO 3 Month; and pays Fixed 4.615%	Bank of America	19/6/2025	(2,956)	(2,956)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	USD 6,047,000	Fund receives Fixed 4.185%; and pays Floating USD SOFR 1 Day	Bank of America	29/7/2025	(6,817)	(6,818)
IRS	EUR 5,350,500	Fund receives Floating EUR ESTR 1 Day; and pays Fixed 3.225%	Bank of America	29/7/2025	(6,088)	(6,088)
IRS	USD 25,597,440	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.7915%	Bank of America	4/8/2025	26,370	26,370
IRS	USD 5,654,000	Fund receives Fixed 4.053%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(81,179)	(81,179)
IRS	USD 2,718,000	Fund receives Fixed 4.1115%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(35,925)	(35,925)
IRS	USD 2,827,000	Fund receives Fixed 4.1527%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(35,188)	(35,188)
IRS	USD 2,718,000	Fund receives Fixed 4.1005%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(36,468)	(36,468)
IRS	USD 2,827,000	Fund receives Fixed 4.1327%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(36,228)	(36,228)
IRS	USD 5,436,000	Fund receives Fixed 4.181%; and pays Floating USD SOFR 1 Day	Bank of America	28/8/2025	(64,583)	(64,583)
IRS	CAD 2,674,000	Fund receives Fixed 4.3815%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	20/7/2026	(8,987)	(8,987)
IRS	CAD 2,674,000	Fund receives Fixed 4.396%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	20/7/2026	(8,190)	(8,190)
IRS	KRW 367,232,375	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(3,631)	(3,631)
IRS	KRW 271,432,625	Fund receives Fixed 3.19%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(2,670)	(2,670)
IRS	KRW 146,827,649	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(1,005)	(1,005)
IRS	KRW 146,849,675	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(848)	(848)
IRS	KRW 146,849,676	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(840)	(840)
IRS	KRW 197,100,000	Fund receives Fixed 3.545%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(443)	(443)
IRS	BRL 523,000	Fund receives Fixed 10.04%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(1,005)	(1,005)
IRS	BRL 237,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.1%	Bank of America	4/1/2027	174	174
IRS	MXN 3,069,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	20/1/2028	(4,018)	(4,018)
IRS	MXN 1,789,000	Fund receives Fixed 8.35%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	28/4/2028	(2,531)	(2,531)
IRS	EUR 186,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	(66)	(66)
IRS	CZK 3,945,000	Fund receives Fixed 4.321%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	706	706
IRS	PLN 513,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.7005%	Bank of America	20/9/2028	(6,509)	(6,509)
IRS	EUR 274,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(5,219)	(5,219)
IRS	JPY 51,356,100	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	Bank of America	15/2/2033	(3,397)	(3,397)
IRS	JPY 51,356,100	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8975%	Bank of America	15/2/2033	(3,802)	(3,802)
IRS	JPY 102,712,200	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9%	Bank of America	15/2/2033	(7,765)	(7,765)
IRS	JPY 148,755,600	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9175%	Bank of America	15/2/2033	(12,884)	(12,884)
IRS	CAD 40,201	Fund receives Fixed 3.3%; and pays Floating CAD CDOR 3 Month	Bank of America	27/3/2033	(2,094)	(2,091)
IRS	CAD 40,864	Fund receives Fixed 3.35%; and pays Floating CAD CDOR 3 Month	Bank of America	30/3/2033	(1,911)	(1,997)
IRS	CAD 120,865	Fund receives Fixed 3.28%; and pays Floating CAD CDOR 3 Month	Bank of America	25/4/2033	(5,934)	(6,337)
IRS	CAD 40,969	Fund receives Fixed 3.442%; and pays Floating CAD CDOR 3 Month	Bank of America	9/5/2033	(1,717)	(1,717)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	CAD 41,620	Fund receives Fixed 3.3625%; and pays Floating CAD CDOR 3 Month	Bank of America	12/5/2033	(1,940)	(1,942)
IRS	CAD 124,712	Fund receives Fixed 3.43%; and pays Floating CAD CDOR 3 Month	Bank of America	15/5/2033	(4,682)	(5,293)
IRS	CAD 42,470	Fund receives Fixed 3.77%; and pays Floating CAD CDOR 3 Month	Bank of America	30/5/2033	(880)	(900)
IRS	CAD 42,948	Fund receives Fixed 3.6829%; and pays Floating CAD CDOR 3 Month	Bank of America	31/5/2033	(1,138)	(1,138)
IRS	CAD 43,470	Fund receives Fixed 3.677%; and pays Floating CAD CDOR 3 Month	Bank of America	1/6/2033	(1,166)	(1,166)
IRS	CAD 7,915	Fund receives Fixed 3.921%; and pays Floating CAD CDOR 3 Month	Bank of America	13/6/2033	(94)	(94)
IRS	CAD 1,717,266	Fund receives Fixed 3.54%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	15/6/2033	(25,678)	(25,678)
IRS	CAD 874,889	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.5675%	Bank of America	20/7/2033	10,812	10,812
IRS	CAD 875,000	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.569%	Bank of America	20/7/2033	10,734	10,734
IRS	MXN 744,000	Fund receives Fixed 8.5%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	28/7/2033	(790)	(790)
IRS	EUR 160,000	Fund receives Fixed 2.85708%; and pays Floating EUR ESTR 1 Day	Bank of America	28/8/2033	445	410
IRS	CAD 17,420	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.37%	Bank of America	27/3/2053	1,204	1,201
IRS	CAD 17,707	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.4%	Bank of America	30/3/2053	1,102	1,147
IRS	CAD 52,375	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.32%	Bank of America	25/4/2053	3,585	3,906
IRS	CAD 17,753	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.4841%	Bank of America	9/5/2053	917	917
IRS	CAD 18,035	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.375%	Bank of America	12/5/2053	1,209	1,194
IRS	CAD 54,042	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.44%	Bank of America	15/5/2053	2,858	3,098
IRS	CAD 18,404	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.66%	Bank of America	30/5/2053	444	498
IRS	CAD 18,611	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.5816%	Bank of America	31/5/2053	700	700
IRS	CAD 18,900	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.5595%	Bank of America	1/6/2053	766	766
IRS	CAD 3,430	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.7685%	Bank of America	13/6/2053	42	42
IRS	CAD 764,000	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.404%	Bank of America	15/6/2053	13,319	13,318
IRS	USD 68,132	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8417%	Bank of America	25/8/2053	(131)	(131)
IRS	GBP 800,000	Fund receives Fixed 5.65%; and pays Floating GBP SONIA 1 Day	Bank of America	22/8/2025	3,528	3,528
IRS	GBP 1,170,000	Fund receives Fixed 5.4%; and pays Floating GBP SONIA 1 Day	BNP Paribas	23/8/2025	1,921	1,874
IRS	GBP 1,250,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.75%	Bank of America	26/8/2026	(2,180)	(2,034)
IRS	MXN 370,000	Fund receives Fixed 8.58%; and pays Floating MXN MXIBTIE 1 Month	BNP Paribas	1/8/2033	(276)	(276)
IRS	EUR 640,000	Fund receives Fixed 3.0313%; and pays Floating EUR ESTR 1 Day	Bank of America	23/8/2033	6,578	6,578
IRS	USD 750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8642%	Bank of America	23/8/2033	(8,613)	(8,613)
IRS	EUR 430,000	Fund receives Fixed 2.87515%; and pays Floating EUR ESTR 1 Day	Bank of America	25/8/2033	1,510	1,461
IRS	USD 500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.71334%	Bank of America	25/8/2033	(3,297)	(2,914)
IRS	USD 180,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.828%	Bank of America	26/8/2035	(3,594)	(3,561)
IRS	BRL 5,460,565	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(186)	(186)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
IRS	COP 1,293,455,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 12.37%	Citibank	18/4/2024	249	249
IRS	BRL 932,000	Fund receives Fixed 11.745%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	5,821	5,821
IRS	BRL 968,552	Fund receives Fixed 11.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	6,347	6,347
IRS	BRL 1,257,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	10	10
IRS	BRL 591,352	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(1,221)	(1,221)
IRS	BRL 108,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.105%	Goldman Sachs	4/1/2027	86	86
TRS	USD 2,813,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Goldman Sachs	20/9/2023	(63,428)	(48,740)
TRS	USD 1,406,500	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Goldman Sachs	20/9/2023	(27,812)	(18,113)
合計 (美金曝險部位 - 美金 90,847,266)					(476,383)	(473,729)

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

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
20,000	Put	OTC EUR/USD	Bank of America	EUR 1.018	12/9/2023	(843)	-
114,000	Put	OTC USD/BRL	Bank of America	USD 4.65	27/9/2023	(279)	27
104,000	Put	OTC EUR/BRL	Bank of America	EUR 5.4	6/10/2023	64	2,187
940,000	Call	OTC USD/JPY	Bank of America	USD 150	1/5/2024	1,726	7,197
144,000	Put	OTC USD/CNH	Barclays	USD 7.1	28/9/2023	(1,121)	66
114,000	Put	OTC USD/MXN	Barclays	USD 17.2	6/10/2023	1,471	3,138
104,000	Put	OTC EUR/USD	Barclays	EUR 1.08	16/10/2023	111	786
14,000	Put	OTC CNH/USD	Citibank	USD 7.22	26/11/2024	650	2,372
102,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.105	11/9/2023	(1,014)	41
12,000	Put	OTC PLN/EUR	HSBC Bank	EUR 4.66	1/11/2023	1,327	2,850
9,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.05	16/11/2023	(4)	1,189
225	Put	3 Month SOFR	Exchange Traded	USD 94.875	13/10/2023	133,115	184,219
337	Put	SOFR 3 Month Index	Exchange Traded	USD 95	13/10/2023	281,217	374,912
562	Put	SOFR 3 Month Index	Exchange Traded	USD 95.625	13/10/2023	890,940	1,482,275
合計 (美金曝險部位 - 美金 239,209,023)						1,307,360	2,061,259

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
(104,000)	Call	OTC EUR/BRL	Bank of America	EUR 5.7	6/10/2023	798	(285)
(104,000)	Put	OTC EUR/BRL	Bank of America	EUR 5.2	6/10/2023	129	(514)
(196,000)	Put	OTC USD/CNH	Bank of America	USD 7.27	6/10/2023	96	(1,343)
(144,000)	Call	OTC USD/CNH	Barclays	USD 7.25	28/9/2023	(473)	(945)
(144,000)	Put	OTC USD/CNH	Barclays	USD 6.95	28/9/2023	317	(1)
(86,000)	Call	OTC USD/MXN	Barclays	USD 18.3	6/10/2023	554	(48)
(114,000)	Put	OTC USD/MXN	Barclays	USD 16.7	6/10/2023	(403)	(933)
(104,000)	Call	OTC EUR/USD	Barclays	EUR 1.115	16/10/2023	240	(207)
(154,000)	Call	OTC EUR/USD	Deutsche Bank	EUR 1.12	11/9/2023	722	(3)
(4)	Put	US Treasury 5 Year Note	Exchange Traded	USD 106.5	22/9/2023	1,525	(1,531)
(225)	Put	3 Month SOFR	Exchange Traded	USD 95.125	13/10/2023	(217,042)	(317,813)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日之賣出期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
(337)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	13/10/2023	(406,618)	(577,112)
(562)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.375	13/10/2023	(756,460)	(1,134,537)
(1)	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	27/10/2023	592	(500)
合計 (美金曝險部位 - 美金 245,846,566)						(1,376,023)	(2,035,772)

至 2023 年 8 月 31 日止之買入交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)		
USD 114,789,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 24/7/2024; and pays Floating USD SOFR annually from 24/1/2025	Citibank	22/1/2024	(143,807)	141,444		
USD 114,789,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed semi-annually from 26/7/2024; and pays Floating USD SOFR annually from 26/1/2025	Citibank	24/1/2024	(117,383)	158,684		
EUR 4,070,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 9/8/2025; and pays Floating EUR EURIBOR semi-annually from 9/11/2024	JP Morgan	7/8/2024	(1,115)	12,305		
EUR 4,040,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 29/8/2025; and pays Floating EUR EURIBOR semi-annually from 29/11/2024	JP Morgan	27/8/2024	(1,189)	13,219		
USD 233,400	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.235% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR annually from 17/6/2027	Barclays	15/6/2026	(2,663)	8,547		
USD 233,400	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/6/2027; and pays 3.235% Fixed semi-annually from 17/12/2026	Barclays	15/6/2026	3,645	14,854		
USD 326,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/7/2027; and pays 3.211% Fixed semi-annually from 22/1/2027	Barclays	20/7/2026	5,189	21,220		
USD 326,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.211% Fixed semi-annually from 22/1/2027; and pays Floating USD SOFR annually from 22/7/2027	Barclays	20/7/2026	(4,206)	11,825		
USD 626,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/7/2027; and pays 3.225% Fixed semi-annually from 22/1/2027	Barclays	20/7/2026	9,628	40,388		
USD 626,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.225% Fixed semi-annually from 22/1/2027; and pays Floating USD SOFR annually from 22/7/2027	Barclays	20/7/2026	(7,768)	22,992		
USD 580,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.582% Fixed semi-annually from 5/2/2027; and pays Floating USD SOFR annually from 5/8/2027	Barclays	3/8/2026	(1,045)	28,912		
USD 580,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/8/2027; and pays 3.582% Fixed semi-annually from 5/2/2027	Barclays	3/8/2026	(141)	29,816		
USD 2,093,875	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/8/2027; and pays 3.63% Fixed semi-annually from 13/2/2027	Barclays	11/8/2026	(4,948)	104,562		
USD 2,093,875	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.63% Fixed semi-annually from 13/2/2027; and pays Floating USD SOFR annually from 13/8/2027	Barclays	11/8/2026	(883)	108,627		
合計 (美金曝險部位 - 美金 78,131,567)						(266,686)	717,395

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值 / (減值) (美金)	市場價值 (美金)
USD (5,437,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.39% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	JP Morgan	5/9/2023	(28,116)	(42,959)
USD (5,436,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.605% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Barclays	5/9/2023	(5,869)	(21,497)

貝萊德美元優質債券基金 (US Dollar Bond Fund) 續

至 2023 年 8 月 31 日止之賣出交換選擇權

面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
USD (114,789,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/1/2025; and pays 3.8% Fixed semi-annually from 24/7/2024	Citibank	22/1/2024	73,473	(47,055)
USD (114,789,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/1/2025; and pays 3.85% Fixed semi-annually from 26/7/2024	Citibank	24/1/2024	54,467	(53,434)
EUR (4,070,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 9/11/2024; and pays 2% Fixed annually from 9/8/2024	JP Morgan	7/8/2024	508	(4,011)
EUR (4,040,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/11/2024; and pays 2% Fixed annually from 29/8/2025	JP Morgan	27/8/2024	(448)	(4,465)
USD (1,242,174)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/9/2026; and pays 3.585% Fixed semi-annually from 3/3/2026	Bank of America	29/8/2025	321	(55,685)
USD (1,242,174)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.585% Fixed semi-annually from 3/3/2026; and pays Floating USD SOFR annually from 3/9/2026	Bank of America	29/8/2025	66	(55,941)
合計 (美金曝險部位 - 美金 41,282,756)				94,402	(285,047)

至 2023 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
美國			
USD 315,028	Fannie Mae or Freddie Mac 1.5% TBA	268,910	0.05
USD 1,610,851	Fannie Mae or Freddie Mac 2% TBA	1,413,039	0.26
USD 12,655,345	Fannie Mae or Freddie Mac 3% TBA	10,906,353	1.97
USD 10,853,031	Fannie Mae or Freddie Mac 3.5% TBA	9,696,164	1.75
USD 15,713,473	Fannie Mae or Freddie Mac 5% TBA	15,239,896	2.75
USD 4,559,100	Ginnie Mae 2% TBA	3,771,943	0.68
USD 3,677,156	Ginnie Mae 2.5% TBA	3,135,164	0.57
USD 2,345,005	Ginnie Mae 3% TBA	2,063,424	0.37
USD 2,048,500	Ginnie Mae 4% TBA	1,907,114	0.34
USD 1,694,000	Ginnie Mae 4.5% TBA	1,614,466	0.29
USD 1,869,000	Ginnie Mae 5% TBA	1,820,483	0.33
USD 6,012,308	Fannie Mae or Freddie Mac 2% TBA	4,793,876	0.87
USD 993,181	Ginnie Mae 3.5% TBA	902,212	0.16
USD (47,800)	Fannie Mae or Freddie Mac 1.5% TBA	(36,119)	(0.01)
USD (583,500)	Fannie Mae or Freddie Mac 2.5% TBA	(525,188)	(0.09)

至 2023 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
USD (2,841,900)	Fannie Mae or Freddie Mac 2.5% TBA	(2,357,301)	(0.43)
USD (371,000)	Fannie Mae or Freddie Mac 3% TBA	(342,646)	(0.06)
USD (65,000)	Fannie Mae or Freddie Mac 3.5% TBA	(61,257)	(0.01)
USD 233,000	Fannie Mae or Freddie Mac 4% TBA	223,539	0.04
USD (6,891,400)	Fannie Mae or Freddie Mac 4% TBA	(6,360,844)	(1.15)
USD 294,000	Fannie Mae or Freddie Mac 4.5% TBA	286,154	0.05
USD (6,448,000)	Fannie Mae or Freddie Mac 4.5% TBA	(6,115,041)	(1.10)
USD 24,442,834	Fannie Mae or Freddie Mac 5.5% TBA	24,147,016	4.36
USD (2,524,100)	Fannie Mae or Freddie Mac 6% TBA	(2,530,048)	(0.46)
USD 1,598,000	Fannie Mae or Freddie Mac 6.5% TBA	1,622,740	0.29
USD 1,281,000	Ginnie Mae 5.5% TBA	1,268,699	0.23
USD 687,000	Ginnie Mae 6% TBA	689,048	0.12
USD 330,000	Ginnie Mae 6.5% TBA	334,490	0.06
將予宣佈證券總額 (美金曝險部位 - 美金 104,433,174)		67,776,286	12.23

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 635,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	631,077	0.03
基金				USD 1,760,000	Air Canada 3.875% 15/8/2026	1,627,910	0.08
	愛爾蘭			USD 849,000	ATS 4.125% 15/12/2028	755,511	0.04
206,000	iShares USD High Yield Corp Bond UCITS ETF [~]	18,793,380	1.00	USD 840,000	Baytex Energy 8.5% 30/4/2030	852,334	0.05
總基金數		18,793,380	1.00	USD 5,483,000	Bombardier 6% 15/2/2028	5,125,480	0.27
普通股 (股份)				USD 6,817,000	Bombardier 7.125% 15/6/2026	6,708,319	0.36
	法國			USD 856,000	Bombardier 7.45% 1/5/2034	974,984	0.05
260,348	Constellium*	4,621,177	0.25	USD 154,000	Bombardier 7.5% 15/3/2025	154,140	0.01
	盧森堡			USD 2,779,000	Bombardier 7.5% 1/2/2029	2,730,849	0.14
12,532	ADLER	6,948	0.00	USD 2,664,000	Bombardier 7.875% 15/4/2027	2,660,230	0.14
	巴拿馬			USD 2,211,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,823,427	0.10
69,155	Carnival*	1,093,341	0.06	USD 1,580,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	1,318,122	0.07
	美國			USD 1,798,000	Enerflex 9% 15/10/2027	1,789,026	0.09
7,658	Block	444,164	0.02	USD 1,681,000	ERO Copper 6.5% 15/2/2030	1,469,388	0.08
21,553	Catalent*	1,077,435	0.06	USD 1,962,000	First Quantum Minerals 8.625% 1/6/2031	1,998,850	0.11
70,139	Element Solutions*	1,458,891	0.08	USD 1,721,000	Garda World Security 4.625% 15/2/2027	1,593,646	0.08
89,638	Informatica*	1,873,434	0.10	USD 3,321,000	Garda World Security 7.75% 15/2/2028	3,316,052	0.18
2,730	Nine Energy Service	12,312	0.00	USD 402,000	Garda World Security 9.5% 1/11/2027	388,986	0.02
3,677	Twilio*	232,497	0.01	USD 518,000	GFL Environmental 3.5% 1/9/2028	458,597	0.02
28,994	Uber Technologies	1,356,339	0.07	USD 1,978,000	GFL Environmental 3.75% 1/8/2025	1,886,602	0.10
		6,455,072	0.34	USD 1,553,000	GFL Environmental 4% 1/8/2028	1,393,677	0.07
普通股 (股份) 總額		12,176,538	0.65	USD 752,000	GFL Environmental 4.25% 1/6/2025	728,235	0.04
債券				USD 1,232,000	GFL Environmental 4.375% 15/8/2029	1,096,145	0.06
	澳洲			USD 1,780,000	GFL Environmental 4.75% 15/6/2029	1,632,370	0.09
USD 715,000	Macquarie Bank 6.798% 18/1/2033	723,651	0.04	USD 1,575,000	GFL Environmental 5.125% 15/12/2026	1,525,687	0.08
	百慕達			USD 2,709,000	Husky III 13% 15/2/2025*	2,702,227	0.14
USD 781,000	Aircastle 6.5% 18/7/2028	775,015	0.04	USD 3,109,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	3,176,590	0.17
USD 13,929,000	Carnival Bermuda 10.375% 1/5/2028	15,175,714	0.81	USD 1,620,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	1,650,774	0.08
USD 50,785	Digicel 8.75% 25/5/2024	46,518	0.00	USD 1,245,000	Masonite International 3.5% 15/2/2030	1,043,796	0.06
USD 1,051,000	Nabors Industries 7.25% 15/1/2026	1,012,562	0.05	USD 1,343,000	Mattamy 4.625% 1/3/2030	1,185,829	0.06
USD 1,954,000	Nabors Industries 7.5% 15/1/2028	1,800,125	0.10	USD 956,000	Mattamy 5.25% 15/12/2027	899,966	0.05
USD 2,084,000	NCL 5.875% 15/3/2026	1,966,035	0.10	USD 4,829,000	New Gold 7.5% 15/7/2027	4,611,560	0.24
USD 388,000	NCL 7.75% 15/2/2029	370,540	0.02	USD 1,692,000	NOVA Chemicals 4.875% 1/6/2024	1,664,218	0.09
USD 863,000	NCL 8.375% 1/2/2028	889,737	0.05	USD 5,392,000	Open Text 6.9% 1/12/2027	5,473,716	0.29
USD 1,328,000	NCL Finance 6.125% 15/3/2028	1,191,601	0.06	USD 403,000	Precision Drilling 6.875% 15/1/2029*	383,492	0.02
USD 1,160,000	Seadrill Finance 8.375% 1/8/2030	1,189,719	0.06	USD 658,000	Tervita 11% 1/12/2025	688,227	0.04
USD 213,000	Seadrill Finance 8.375% 1/8/2030	218,457	0.01	USD 7,488,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	7,275,662	0.39
USD 4,273,000	Valaris 8.375% 30/4/2030	4,360,169	0.23	USD 706,000	TransAlta 7.75% 15/11/2029	727,338	0.04
USD 1,239,000	Weatherford International 6.5% 15/9/2028*	1,242,176	0.06	USD 1,315,000	Vermilion Energy 6.875% 1/5/2030*	1,253,438	0.07
USD 2,965,000	Weatherford International 8.625% 30/4/2030	3,041,470	0.16			79,327,742	4.21
		33,279,838	1.75	開曼群島			
	英屬維京群島			USD 264,000	GGAM Finance 7.75% 15/5/2026	265,362	0.01
EUR 166,000	Global Switch 2.25% 31/5/2027	167,651	0.01	USD 264,000	GGAM Finance 8% 15/6/2028	267,827	0.02
	加拿大						
USD 796,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	725,046	0.04				
USD 815,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	694,151	0.04				
USD 579,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	532,068	0.03				

[~] 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借債證券。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,975,615	Global Aircraft Leasing 6.5% 15/9/2024	1,854,319	0.10	GBP 300,000	Clariane 4.125% 15/3/2024	294,177	0.01
USD 1,650,174	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026*	1,527,824	0.08	USD 3,585,000	Constellium 3.75% 15/4/2029	3,081,556	0.16
USD 772,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	776,671	0.04	EUR 1,017,000	Constellium 4.25% 15/2/2026*	1,084,830	0.06
USD 1,200,000	Melco Resorts Finance 4.875% 6/6/2025	1,139,622	0.06	USD 1,639,000	Constellium 5.625% 15/6/2028	1,550,782	0.08
USD 3,200,000	Melco Resorts Finance 5.375% 4/12/2029	2,680,032	0.14	USD 2,226,000	Constellium 5.875% 15/2/2026	2,193,966	0.12
USD 400,000	Melco Resorts Finance 5.75% 21/7/2028*	354,842	0.02	USD 2,075,000	Credit Agricole 4.75% 23/3/2029*	1,628,507	0.09
USD 529,000	MGM China 4.75% 1/2/2027*	478,263	0.03	EUR 111,000	Crown European 3.375% 15/5/2025	118,282	0.01
USD 200,000	MGM China 5.25% 18/6/2025	192,417	0.01	EUR 100,000	Crown European 5% 15/5/2028*	109,215	0.01
USD 400,000	MGM China 5.875% 15/5/2026*	382,954	0.02	EUR 200,000	Electricite de France 3% 3/9/2027	185,743	0.01
USD 800,000	Sable International Finance 5.75% 7/9/2027	744,936	0.04	EUR 600,000	Electricite de France 3.375% 15/6/2030	507,103	0.03
USD 2,119,000	Seagate HDD Cayman 8.25% 15/12/2029	2,226,535	0.12	EUR 200,000	Electricite de France 4% 4/7/2024	211,076	0.01
USD 2,686,000	Seagate HDD Cayman 8.5% 15/7/2031	2,815,750	0.15	USD 577,000	Electricite de France 9.125% 15/3/2033	602,504	0.03
USD 355,069	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	355,459	0.02	EUR 200,000	Elior 3.75% 15/7/2026	172,888	0.01
USD 1,139,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	1,142,489	0.06	EUR 300,000	Eutelsat 1.5% 13/10/2028*	248,681	0.01
USD 3,213,000	Transocean 7.5% 15/1/2026	3,161,103	0.17	EUR 200,000	Forvia 2.75% 15/2/2027	198,111	0.01
USD 1,469,000	Transocean 8% 1/2/2027	1,430,064	0.08	EUR 210,000	Forvia 7.25% 15/6/2026	237,184	0.01
USD 6,009,700	Transocean 8.75% 15/2/2030	6,175,856	0.33	EUR 172,000	Goldstory 5.375% 1/3/2026*	180,410	0.01
USD 2,323,000	Transocean 11.5% 30/1/2027	2,448,407	0.13	EUR 100,000	iliad 1.875% 11/2/2028	93,212	0.00
USD 1,130,000	Transocean Titan Financing 8.375% 1/2/2028	1,162,489	0.06	EUR 200,000	iliad 5.375% 14/6/2027	215,368	0.01
USD 644,000	Wynn Macau 5.5% 15/1/2026	604,462	0.03	EUR 100,000	iliad 5.625% 15/2/2030	105,674	0.01
USD 3,899,000	Wynn Macau 5.625% 26/8/2028*	3,425,096	0.18	USD 6,107,000	Iliad 6.5% 15/10/2026	5,824,065	0.31
		35,612,779	1.90	USD 1,099,000	Iliad 7% 15/10/2028	1,023,892	0.05
				EUR 200,000	La Financiere Atalian 5.125% 15/5/2025	149,076	0.01
	賽普勒斯			EUR 100,000	Loxam 5.75% 15/7/2027*	100,824	0.00
EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	96,799	0.01	EUR 115,000	Loxam 6.375% 15/5/2028	123,906	0.01
	芬蘭			EUR 100,000	Novafives 5% 15/6/2025	102,580	0.00
EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028	90,956	0.00	EUR 172,000	Paprec 3.5% 1/7/2028	170,945	0.01
USD 200,000	Ahlstrom 3 Oy 4.875% 4/2/2028	166,850	0.01	EUR 168,000	Picard Groupe 3.875% 1/7/2026	168,356	0.01
EUR 224,000	SBB Treasury 0.75% 14/12/2028	136,350	0.01	EUR 900,000	RCI Banque 2.625% 18/2/2030	919,084	0.05
EUR 100,000	SBB Treasury 1.125% 26/11/2029	60,231	0.00	USD 247,000	Societe Generale 7.875% 18/12/2023	246,355	0.01
		454,387	0.02	EUR 100,000	Societe Generale 7.875% 18/1/2029	106,052	0.01
	法國			EUR 150,000	Tereos Finance Groupe I 7.25% 15/4/2028	168,951	0.01
EUR 200,000	Accor 4.375% 31/1/2024	214,673	0.01	EUR 200,000	Vallourec 8.5% 30/6/2026	216,965	0.01
EUR 100,000	Air France-KLM 1.875% 16/1/2025*	103,267	0.00			31,725,551	1.68
EUR 100,000	Air France-KLM 8.125% 31/5/2028	113,158	0.01		德國		
EUR 200,000	Altice France 2.125% 15/2/2025	201,257	0.01	EUR 400,000	Bayer 4.5% 25/3/2082	412,708	0.02
EUR 100,000	Altice France 2.5% 15/1/2025	100,616	0.01	EUR 132,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	144,804	0.01
USD 1,095,000	Altice France 5.125% 15/1/2029	785,149	0.04	EUR 400,000	Commerzbank 6.125% 9/10/2025	394,161	0.02
USD 1,338,000	Altice France 5.125% 15/7/2029	951,724	0.05	EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	136,900	0.01
USD 4,754,000	Altice France 5.5% 15/10/2029	3,433,947	0.18	EUR 200,000	Deutsche Lufthansa 3.5% 14/7/2029	197,320	0.01
EUR 112,000	Altice France 5.875% 1/2/2027	98,494	0.01	EUR 147,000	Gruenthal 4.125% 15/5/2028	149,261	0.01
USD 3,332,000	Altice France 8.125% 1/2/2027	2,818,980	0.15	EUR 100,000	Gruenthal 6.75% 15/5/2030*	111,695	0.01
EUR 200,000	Atos 0% 6/11/2024	182,960	0.01	EUR 177,000	HT Troplast 9.375% 15/7/2028	192,729	0.01
EUR 100,000	Atos 1.75% 7/5/2025	89,426	0.01	EUR 152,000	IHO Verwaltungs 3.875% 15/5/2027	149,919	0.01
EUR 100,000	Atos 2.5% 7/11/2028	77,303	0.00	EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	113,327	0.01
EUR 200,000	BNP Paribas 7.375% 11/6/2030	214,277	0.01	EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029*	1,594,988	0.08
				EUR 229,000	PCF 4.75% 15/4/2026*	193,749	0.01
				EUR 260,000	Renk/Frankfurt am Main 5.75% 15/7/2025	279,979	0.02
				EUR 175,839	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	187,651	0.01
				EUR 250,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	261,605	0.01

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
EUR 366,000	Tele Columbus 3.875% 2/5/2025*	254,793	0.01	EUR 100,000	Palmer Square European CLO 2023-1 10.05% 15/7/2036	110,384	0.01
EUR 737,100	TK Elevator Holdco 6.625% 15/7/2028	692,040	0.04	GBP 117,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	121,961	0.01
USD 4,913,000	TK Elevator Holdco 7.625% 15/7/2028*	4,531,126	0.24	USD 2,094,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,854,890	0.10
EUR 1,570,000	TK Elevator Midco 4.375% 15/7/2027*	1,555,410	0.08			37,996,355	2.01
EUR 122,000	TUI Cruises 6.5% 15/5/2026	125,629	0.01		義大利		
EUR 300,000	ZF Finance 2% 6/5/2027	289,518	0.01	EUR 411,000	Azzurra Aeroporti 2.125% 30/5/2024	434,539	0.02
EUR 300,000	ZF Finance 2.75% 25/5/2027	296,113	0.01	EUR 125,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	136,265	0.01
EUR 100,000	ZF Finance 5.75% 3/8/2026	109,253	0.01	EUR 150,000	Banco BPM 2.875% 29/6/2031	145,654	0.01
		12,374,678	0.66	EUR 244,000	Banco BPM 4.25% 1/10/2029	261,087	0.01
	愛爾蘭			EUR 250,000	Banco BPM 6% 14/6/2028	273,003	0.02
EUR 328,000	AIB 5.25% 9/10/2024	334,688	0.02	EUR 125,000	Cedacri Mergeco 8.424% 15/5/2028	132,610	0.01
EUR 183,000	Aqueduct European CLO 2-2017 8.063% 15/10/2030	188,751	0.01	EUR 100,000	Cedacri Mergeco 9.281% 15/5/2028	106,874	0.00
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	96,883	0.01	EUR 100,000	Enel 6.375% 16/4/2028	110,908	0.01
EUR 1,367,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	1,323,715	0.07	EUR 138,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	149,682	0.01
USD 400,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	374,374	0.02	USD 2,816,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	2,588,202	0.14
GBP 200,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	200,186	0.01	EUR 203,000	Fiber Bidco 11% 25/10/2027*	237,596	0.01
USD 1,799,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	1,758,524	0.09	EUR 249,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	253,020	0.01
USD 769,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	660,867	0.04	EUR 140,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	135,985	0.01
USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	171,877	0.01	EUR 347,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	332,037	0.02
EUR 5,880,000	Aurium CLO II 5.737% 22/6/2034	6,059,532	0.32	EUR 230,000	Inter Media and Communication 6.75% 9/2/2027	241,379	0.01
EUR 5,100,000	Aurium CLO II 6.687% 22/6/2034	5,230,743	0.28	USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032*	1,209,628	0.06
EUR 440,000	Avoca CLO XV 7.793% 15/4/2031	424,266	0.02	USD 1,160,000	Intesa Sanpaolo 4.95% 1/6/2042	774,207	0.04
EUR 227,000	Bank of Ireland 7.5% 19/5/2025	241,857	0.01	GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030	159,638	0.01
EUR 200,000	Bridgepoint CLO I 7.913% 15/1/2034	215,009	0.01	USD 400,000	Intesa Sanpaolo 5.71% 15/1/2026	383,408	0.02
EUR 2,700,000	Contego CLO V 5.463% 15/1/2031	2,821,327	0.15	EUR 202,000	Lottomatica 7.6% 1/6/2028	221,029	0.01
EUR 1,920,000	Contego CLO V 6.313% 15/1/2031	1,982,162	0.10	EUR 113,000	Lottomatica 9.75% 30/9/2027	133,063	0.01
USD 646,000	James Hardie International Finance 5% 15/1/2028*	610,070	0.03	EUR 500,000	Nexi 0% 24/2/2028	424,423	0.02
USD 639,000	Jazz 4.375% 15/1/2029	573,441	0.03	EUR 154,000	Rekeep 7.25% 1/2/2026	155,505	0.01
USD 2,308,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,176,663	0.11	EUR 146,000	Telecom Italia 1.625% 18/1/2029	124,848	0.01
EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 5.631% 15/2/2031	2,945,554	0.16	EUR 100,000	Telecom Italia 3% 30/9/2025	104,885	0.01
EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 6.581% 15/2/2031	6,236,890	0.33	USD 985,000	Telecom Italia 5.303% 30/5/2024	973,286	0.05
EUR 100,000	Margay CLO I 10.25% 15/7/2036	110,066	0.00	EUR 200,000	Telecom Italia 6.875% 15/2/2028	219,427	0.01
USD 717,000	Motion Bondco 6.625% 15/11/2027*	666,647	0.03	EUR 412,000	Telecom Italia 7.875% 31/7/2028	465,279	0.02
EUR 298,000	OCP Euro CLO 2017-2 8.663% 15/1/2032	312,075	0.02	EUR 200,000	UniCredit 2.731% 15/1/2032	194,477	0.01
EUR 200,000	OCP Euro CLO 2017-2 10.063% 15/1/2032	192,953	0.01			11,081,944	0.59
					牙買加		
				USD 2,078,000	Digicel International Finance/ Digicel international 8.75% 25/5/2024	1,903,417	0.10
					日本		
				EUR 224,000	SoftBank 2.125% 6/7/2024	235,075	0.01
				EUR 200,000	SoftBank 3.875% 6/7/2032	169,999	0.01
				EUR 100,000	SoftBank 4.5% 20/4/2025	106,540	0.01
				EUR 100,000	SoftBank 4.75% 30/7/2025	106,433	0.00
						618,047	0.03
					澤西島		
				EUR 29,891	Adient Global 3.5% 15/8/2024	31,931	0.00

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

至 2023 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
EUR 500,000	Telefonica Europe 6.135% 3/2/2030	530,913	0.03	EUR 100,000	EDP - Energias de Portugal 1.7% 20/7/2080	100,276	0.00
EUR 100,000	Telefonica Europe 7.125% 23/8/2028	111,684	0.01	EUR 200,000	EDP - Energias de Portugal 1.875% 2/8/2081	194,205	0.01
EUR 176,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	175,032	0.01	EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	107,627	0.01
EUR 295,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	328,548	0.02			2,151,582	0.11
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	113,817	0.01		羅馬尼亞		
USD 3,235,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	2,929,842	0.15	EUR 200,000	RCS & RDS 2.5% 5/2/2025	208,193	0.01
USD 1,089,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,014,796	0.05		西班牙		
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	199,657	0.01	EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024	214,741	0.01
USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	434,367	0.02	EUR 400,000	Banco de Sabadell 2.5% 15/4/2031	387,914	0.02
USD 1,875,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029*	1,957,547	0.10	EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	107,852	0.01
USD 1,218,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	1,292,121	0.07	EUR 100,000	Banco de Sabadell 6% 16/8/2033	102,582	0.01
USD 2,576,000	Trivium Packaging Finance 5.5% 15/8/2026	2,434,635	0.13	USD 1,200,000	Banco Santander 6.921% 8/8/2033*	1,202,296	0.06
EUR 102,000	Trivium Packaging Finance 7.531% 15/8/2026	109,039	0.01	EUR 200,000	Bankinter 7.375% 15/8/2028	207,458	0.01
USD 5,770,000	Trivium Packaging Finance 8.5% 15/8/2027*	5,478,738	0.29	EUR 200,000	CaixaBank 6.75% 13/6/2024	213,915	0.01
EUR 100,000	United 4% 15/11/2027*	93,682	0.00	EUR 100,000	Cellnex Finance 1% 15/9/2027	94,491	0.01
EUR 106,000	UPC 3.875% 15/6/2029	95,818	0.01	EUR 200,000	Cellnex Finance 1.5% 8/6/2028*	188,471	0.01
USD 1,009,000	UPC Broadband Finco 4.875% 15/7/2031	834,039	0.04	EUR 100,000	Cellnex Finance 2% 15/9/2032	85,830	0.00
EUR 170,000	VZ Secured Financing 3.5% 15/1/2032	145,546	0.01	EUR 300,000	Cellnex Finance 2% 15/2/2033	256,321	0.01
EUR 100,000	VZ Vendor Financing II 2.875% 15/1/2029	84,619	0.00	EUR 300,000	Cellnex Telecom 0.75% 20/11/2031	250,352	0.01
EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	96,130	0.01	EUR 200,000	Cellnex Telecom 1.75% 23/10/2030*	178,176	0.01
USD 1,007,000	Ziggo 4.875% 15/1/2030	847,139	0.04	EUR 100,000	Cellnex Telecom 2.125% 11/8/2030	105,495	0.01
USD 732,000	Ziggo Bond 5.125% 28/2/2030*	568,108	0.03	EUR 100,000	Grifols 3.2% 1/5/2025	104,859	0.01
USD 680,000	Ziggo Bond 6% 15/1/2027	633,339	0.03	EUR 104,000	Grifols 3.875% 15/10/2028	98,192	0.00
		32,436,781	1.72	EUR 131,000	Grupo Antolin-Irausa 3.5% 30/4/2028	105,320	0.01
				EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029*	94,928	0.00
				EUR 338,000	Lorca Telecom Bondco 4% 18/9/2027	341,232	0.02
						4,340,425	0.23
					瑞典		
				EUR 100,000	Dometic 3% 8/5/2026	102,211	0.01
				EUR 100,000	Fastighets Balder 2.873% 2/6/2081	72,984	0.00
				EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026	90,702	0.01
				EUR 850,000	Heimstaden Bostad 2.625% 1/2/2027	400,375	0.02
				EUR 88,068	Intrum 3.125% 15/7/2024	91,042	0.01
				EUR 200,000	Intrum 4.875% 15/8/2025*	188,230	0.01
				EUR 542,000	Verisure 3.25% 15/2/2027	530,253	0.03
				EUR 100,000	Verisure 9.25% 15/10/2027	115,849	0.00
						1,591,646	0.09
					瑞士		
				USD 1,820,000	UBS 4.375% 10/2/2031	1,347,710	0.07
				USD 200,000	UBS 7% 19/2/2025*	195,236	0.01
				EUR 161,000	UBS 7.75% 1/3/2029	197,510	0.01
						1,740,456	0.09
					英國		
				EUR 400,000	Agps Bondco 5.5% 13/11/2026	145,925	0.01
				EUR 100,000	Agps Bondco 6% 5/8/2025	42,199	0.00
				EUR 311,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	344,656	0.02
				USD 1,000,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029*	1,016,525	0.05

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*** 此證券處於違約狀態，詳見附註 2(b)。

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USD 627,254	Ardonagh Midco 2 11.5% 15/1/2027*	615,676	0.03	GBP 136,000	Virgin Media Secured Finance 5% 15/4/2027	157,488	0.01
USD 4,605,000	Barclays 4.375% 15/3/2028	3,167,698	0.17	GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	215,977	0.01
USD 1,400,000	Barclays 5.2% 12/5/2026	1,359,034	0.07	GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	203,270	0.01
USD 252,000	Barclays 8% 15/6/2024	247,216	0.01	GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	462,079	0.02
USD 1,345,000	Barclays 8% 15/3/2029*	1,200,829	0.07	USD 1,271,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,058,886	0.06
GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	312,045	0.02	EUR 300,000	Vodafone 2.625% 27/8/2080	297,459	0.02
GBP 300,000	Bellis Acquisition 3.25% 16/2/2026	326,959	0.02	EUR 100,000	Vodafone 3% 27/8/2080	89,150	0.00
GBP 350,000	Bellis Acquisition 4.5% 16/2/2026	389,655	0.02	EUR 100,000	Vodafone 4.2% 3/10/2078	100,493	0.01
USD 200,000	British Telecommunications 4.25% 23/11/2081	176,598	0.01	GBP 189,000	Vodafone 4.875% 3/10/2078	225,822	0.01
GBP 250,000	British Telecommunications 8.375% 20/12/2083	317,408	0.02	EUR 100,000	Vodafone 6.5% 30/8/2084*	109,973	0.01
GBP 200,000	BUPA Finance 4% 24/9/2031*	152,828	0.01			27,275,788	1.46
EUR 107,710	Codere New Topco 7.5% 30/11/2027	5,552	0.00	美國			
GBP 149,000	Constellation Automotive Financing 4.875% 15/7/2027*	151,466	0.01	USD 498,000	Acadia Healthcare 5% 15/4/2029	459,990	0.02
EUR 190,000	EC Finance 3% 15/10/2026	193,964	0.01	USD 778,000	Acadia Healthcare 5.5% 17/2/2028	735,970	0.04
USD 2,870,000	eG Global Finance 6.75% 7/2/2025	2,822,343	0.15	USD 1,721,000	ACI Worldwide 5.75% 15/8/2026*	1,685,075	0.09
USD 1,768,000	eG Global Finance 8.5% 30/10/2025	1,752,479	0.09	USD 997,000	Acrisure / Acrisure Finance 6% 1/8/2029	866,396	0.05
USD 252,000	EnQuest 11.625% 1/11/2027	238,709	0.01	USD 4,238,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	3,436,785	0.18
GBP 159,000	Gatwick Airport Finance 4.375% 7/4/2026*	184,925	0.01	USD 267,000	AdaptHealth 5.125% 1/3/2030	220,208	0.01
GBP 100,000	Greene King Finance 6.903% 15/12/2034	100,924	0.01	USD 546,000	AdaptHealth 6.125% 1/8/2028	493,298	0.03
GBP 100,000	Greene King Finance 7.08% 15/3/2036	100,109	0.01	USD 349,000	ADT Security 4.875% 15/7/2032	301,556	0.02
USD 773,000	Harbour Energy 5.5% 15/10/2026	722,484	0.04	USD 1,538,000	Advanced Drainage Systems 5% 30/9/2027	1,468,304	0.08
GBP 186,000	Heathrow Finance 4.125% 1/9/2029	190,927	0.01	USD 2,589,000	Advanced Drainage Systems 6.375% 15/6/2030	2,561,531	0.14
GBP 120,000	Heathrow Finance 4.75% 1/3/2024	149,474	0.01	USD 5,376,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	5,407,718	0.29
USD 965,000	HSBC 4.6% 17/12/2030	748,798	0.04	USD 1,467,000	Ahead DB 6.625% 1/5/2028	1,268,321	0.07
EUR 127,000	INEOS Finance 6.625% 15/5/2028*	137,094	0.01	USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	2,936,428	0.16
EUR 307,000	INEOS Quattro Finance 2 2.5% 15/1/2026	303,759	0.01	USD 1,050,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	977,313	0.05
GBP 120,000	Iron Mountain UK 3.875% 15/11/2025	143,395	0.01	USD 1,293,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	1,121,236	0.06
USD 1,535,000	Lloyds Banking 8% 27/9/2029	1,393,230	0.08	USD 1,924,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,821,682	0.10
USD 1,983,000	Merlin Entertainments 5.75% 15/6/2026	1,912,680	0.10	USD 329,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	302,259	0.02
GBP 250,000	Mobico 4.25% 26/11/2025	276,617	0.01	USD 1,179,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,144,984	0.06
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027	218,235	0.01	USD 976,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	972,126	0.05
USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	597,540	0.03	USD 1,000,000	Alexander Funding Trust II 7.467% 31/7/2028	1,010,970	0.05
USD 434,000	Odeon Finco 12.75% 1/11/2027	427,416	0.02	USD 849,000	Allegiant Travel 7.25% 15/8/2027	831,854	0.04
GBP 100,000	Pinewood Finance 3.625% 15/11/2027*	110,197	0.01	USD 7,156,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	6,517,606	0.35
GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	217,918	0.01	USD 6,623,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	5,799,519	0.31
GBP 200,000	Santander UK 6.75% 24/6/2024	245,725	0.01	USD 12,971,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	12,264,085	0.65
GBP 192,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	225,122	0.01	USD 3,633,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	3,583,933	0.19
EUR 207,000	Synthomer 3.875% 1/7/2025*	207,970	0.01	USD 6,434,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	4,925,893	0.26
GBP 100,000	Thames Water Kemble Finance 4.625% 19/5/2026	85,883	0.00				
EUR 100,000	Thames Water Utilities Finance 4% 18/4/2027	103,884	0.01				
GBP 142,000	Unique Pub Finance 6.464% 30/3/2032	174,792	0.01				
USD 469,000	Virgin Media Secured Finance 4.5% 15/8/2030	396,329	0.02				

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USD 6,301,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	6,005,397	0.32	USD 1,945,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,906,850	0.10
USD 4,048,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	3,719,704	0.20	USD 810,000	Ares Capital 7% 15/1/2027	811,857	0.04
USD 1,541,000	Alteryx 8.75% 15/3/2028*	1,490,918	0.08	USD 1,798,000	Arko 5.125% 15/11/2029	1,479,017	0.08
USD 789,000	AMC Networks 4.25% 15/2/2029	504,480	0.03	USD 802,000	Arsenal AIC Parent 8% 1/10/2030	818,015	0.04
USD 292,000	AMC Networks 4.75% 1/8/2025*	273,645	0.01	USD 31,000	Asbury Automotive 4.75% 1/3/2030	27,176	0.00
USD 353,000	American Airlines 7.25% 15/2/2028	347,331	0.02	USD 1,034,000	Asbury Automotive 5% 15/2/2032	886,328	0.05
USD 1,115,519	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	1,097,008	0.06	USD 1,288,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,174,031	0.06
USD 3,584,412	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029*	3,444,697	0.18	USD 4,488,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	5,661,724	0.30
USD 150,000	American Builders & Contractors Supply 3.875% 15/11/2029	129,750	0.01	USD 1,161,000	Ashland 3.375% 1/9/2031	930,673	0.05
USD 1,225,000	American Express 5.625% 28/7/2034*	1,203,244	0.06	USD 1,525,000	Ashtead Capital 5.95% 15/10/2033	1,497,095	0.08
USD 1,760,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	1,799,974	0.10	USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	723,512	0.04
USD 740,000	AMN Healthcare 4% 15/4/2029	633,404	0.03	USD 1,342,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,145,417	0.06
USD 973,000	Amsted Industries 5.625% 1/7/2027	945,776	0.05	USD 12,565,000	AthenaHealth 6.5% 15/2/2030	10,896,378	0.58
USD 2,743,000	AmWINS 4.875% 30/6/2029	2,462,959	0.13	USD 1,010,000	ATI 4.875% 1/10/2029	912,873	0.05
USD 1,511,000	ANGI 3.875% 15/8/2028	1,209,301	0.06	USD 2,749,000	ATI 5.125% 1/10/2031	2,433,030	0.13
USD 1,789,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	1,678,341	0.09	USD 1,072,000	ATI 5.875% 1/12/2027	1,044,375	0.05
USD 1,007,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	977,217	0.05	USD 3,006,000	ATI 7.25% 15/8/2030	3,036,270	0.16
USD 573,000	Antero Resources 7.625% 1/2/2029	584,683	0.03	EUR 300,000	Avantor Funding 2.625% 1/11/2025	310,064	0.02
USD 2,120,000	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,927,068	0.10	EUR 165,000	Avantor Funding 3.875% 15/7/2028	165,323	0.01
USD 797,000	Apache 5.35% 1/7/2049	640,345	0.03	USD 1,028,000	Avantor Funding 3.875% 1/11/2029	901,659	0.05
USD 1,348,000	API DE 4.125% 15/7/2029	1,166,226	0.06	USD 2,214,000	Avantor Funding 4.625% 15/7/2028	2,056,539	0.11
USD 997,000	API DE 4.75% 15/10/2029	902,394	0.05	USD 658,000	Avient 7.125% 1/8/2030	659,464	0.03
USD 1,873,000	APX 5.75% 15/7/2029	1,617,037	0.09	USD 2,003,000	Axalta Coating Systems 3.375% 15/2/2029	1,700,557	0.09
USD 1,096,000	APX 6.75% 15/2/2027	1,061,698	0.06	USD 937,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	882,138	0.05
USD 886,000	Aramark Services 5% 1/4/2025	875,868	0.05	USD 331,000	Ball 3.125% 15/9/2031	268,673	0.01
USD 2,916,000	Aramark Services 5% 1/2/2028	2,723,846	0.14	USD 1,141,000	Ball 6% 15/6/2029	1,123,935	0.06
USD 984,000	Aramark Services 6.375% 1/5/2025*	987,608	0.05	EUR 200,000	Banff Merger Sub 8.375% 1/9/2026	212,063	0.01
USD 256,000	Arches Buyer 4.25% 1/6/2028	223,216	0.01	USD 2,512,000	BCPE Empire 7.625% 1/5/2027	2,369,821	0.13
USD 7,341,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	7,026,438	0.37	USD 1,089,000	Beacon Roofing Supply 4.125% 15/5/2029	938,895	0.05
USD 2,890,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	2,845,639	0.15	USD 1,488,000	Beacon Roofing Supply 6.5% 1/8/2030	1,467,420	0.08
USD 3,649,000	Arcosa 4.375% 15/4/2029	3,267,132	0.17	USD 8,879,000	Big River Steel / BRS Finance 6.625% 31/1/2029	8,840,330	0.47
EUR 684,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029*	558,005	0.03	USD 1,565,000	Black Knight InfoServ 3.625% 1/9/2028	1,451,538	0.08
USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	608,760	0.03	USD 504,000	Blackstone Private Credit Fund 3.25% 15/3/2027	439,355	0.02
USD 7,929,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029*	6,446,040	0.34	USD 516,000	Blackstone Private Credit Fund 7.05% 29/9/2025	519,326	0.03
				USD 3,590,000	Block 2.75% 1/6/2026	3,261,965	0.17
				USD 6,623,000	Block 3.5% 1/6/2031	5,446,189	0.29
				USD 625,000	Block Communications 4.875% 1/3/2028	517,818	0.03
				USD 428,000	Blue Owl Capital 3.4% 15/7/2026	385,727	0.02
				USD 1,199,000	Blue Owl Capital 3.75% 22/7/2025	1,124,408	0.06
				USD 288,000	Blue Owl Credit Income 3.125% 23/9/2026	253,751	0.01

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USD 1,456,000	Blue Owl Credit Income 5.5% 21/3/2025	1,411,516	0.08	USD 797,000	CCM Merger 6.375% 1/5/2026	774,402	0.04
USD 2,191,000	Blue Owl Credit Income 7.75% 16/9/2027	2,177,344	0.12	USD 4,443,000	CCO / CCO Capital 4.25% 1/2/2031	3,658,220	0.19
USD 2,171,000	Booz Allen Hamilton 3.875% 1/9/2028	1,968,782	0.10	USD 945,000	CCO / CCO Capital 4.25% 15/1/2034	724,674	0.04
USD 1,912,000	Booz Allen Hamilton 4% 1/7/2029	1,713,123	0.09	USD 568,000	CCO / CCO Capital 4.5% 15/8/2030	478,842	0.03
EUR 2,843,000	Boxer Parent 6.5% 2/10/2025	3,064,759	0.16	USD 1,935,000	CCO / CCO Capital 4.75% 1/3/2030	1,670,292	0.09
USD 2,437,000	Boxer Parent 7.125% 2/10/2025	2,442,240	0.13	USD 2,168,000	CCO / CCO Capital 4.75% 1/2/2032	1,799,906	0.10
USD 4,344,000	Boxer Parent 9.125% 1/3/2026	4,351,599	0.23	USD 1,227,000	CCO / CCO Capital 5% 1/2/2028	1,131,818	0.06
USD 1,786,000	Boyd Gaming 4.75% 1/12/2027	1,674,947	0.09	USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,145,242	0.06
USD 1,857,000	Boyd Gaming 4.75% 15/6/2031	1,642,906	0.09	USD 912,000	CCO / CCO Capital 5.375% 1/6/2029	833,661	0.04
USD 2,196,000	Boyne USA 4.75% 15/5/2029	1,981,816	0.10	USD 4,466,000	CCO / CCO Capital 6.375% 1/9/2029	4,238,028	0.22
USD 8,918,000	Brand Industrial Services 10.375% 1/8/2030	9,158,926	0.49	USD 7,531,000	CCO / CCO Capital 7.375% 1/3/2031	7,492,854	0.40
USD 604,000	Brink's 5.5% 15/7/2025	595,239	0.03	USD 2,081,000	CD&R Smokey Buyer 6.75% 15/7/2025*	2,028,143	0.11
USD 1,446,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco LL 4.5% 1/4/2027	1,209,130	0.06	USD 2,998,000	CDI Escrow Issuer 5.75% 1/4/2030	2,801,441	0.15
USD 1,334,000	Buckeye Partners 4.125% 1/3/2025	1,283,575	0.07	USD 868,000	CDW / CDW Finance 3.25% 15/2/2029	754,899	0.04
USD 663,000	Buckeye Partners 5.6% 15/10/2044	488,083	0.03	USD 538,000	Cedar Fair 5.25% 15/7/2029*	484,854	0.03
USD 867,000	Buckeye Partners 5.85% 15/11/2043	670,343	0.04	USD 990,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	983,490	0.05
USD 569,000	Cable One 0% 15/3/2026	470,523	0.02	USD 476,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	460,872	0.02
USD 2,259,000	Cable One 1.125% 15/3/2028	1,712,928	0.09	USD 3,726,000	Centene 3% 15/10/2030	3,096,171	0.16
USD 2,059,000	Cable One 4% 15/11/2030	1,607,744	0.08	USD 844,000	Central Garden & Pet 4.125% 15/10/2030	727,271	0.04
USD 800,000	Cablevision Lightpath 3.875% 15/9/2027	666,281	0.04	USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031*	1,359,792	0.07
USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028*	853,510	0.04	USD 2,590,000	Central Parent / CDK Global 7.25% 15/6/2029	2,559,609	0.14
USD 2,455,000	Caesars Entertainment 4.625% 15/10/2029*	2,153,897	0.11	USD 2,624,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	2,659,436	0.14
USD 5,816,000	Caesars Entertainment 6.25% 1/7/2025	5,774,577	0.31	USD 730,000	Charles River Laboratories International 4.25% 1/5/2028	669,978	0.04
USD 7,510,000	Caesars Entertainment 7% 15/2/2030	7,526,793	0.40	USD 4,025,000	Chart Industries 7.5% 1/1/2030	4,135,269	0.22
USD 5,428,000	Caesars Entertainment 8.125% 1/7/2027*	5,521,459	0.29	USD 600,000	Chart Industries 9.5% 1/1/2031	647,373	0.03
USD 1,253,000	Callon Petroleum 6.375% 1/7/2026	1,237,776	0.07	USD 516,000	Chemours 4.625% 15/11/2029	429,396	0.02
USD 5,391,000	Callon Petroleum 7.5% 15/6/2030*	5,307,512	0.28	USD 1,184,000	Chemours 5.75% 15/11/2028	1,061,146	0.06
USD 4,267,000	Callon Petroleum 8% 1/8/2028	4,328,415	0.23	USD 2,480,000	Cheniere Energy Partners 3.25% 31/1/2032	2,048,537	0.11
USD 236,000	Calpine 4.625% 1/2/2029	205,327	0.01	USD 2,361,000	Cheniere Energy Partners 4.5% 1/10/2029	2,179,430	0.12
USD 495,000	Calpine 5% 1/2/2031	420,053	0.02	USD 3,727,000	Chesapeake Energy 6.75% 15/4/2029	3,703,109	0.20
USD 2,198,000	Calpine 5.125% 15/3/2028	2,010,040	0.11	USD 5,664,000	Chobani / Chobani Finance 4.625% 15/11/2028	5,087,456	0.27
USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028*	1,551,572	0.08	USD 5,822,000	Chobani / Chobani Finance 7.5% 15/4/2025	5,813,619	0.31
USD 805,000	Capital One Financial 6.312% 8/6/2029	804,338	0.04	USD 2,990,000	CHS/Community Health Systems 4.75% 15/2/2031	2,249,676	0.12
USD 575,000	Capital One Financial 6.377% 8/6/2034	569,345	0.03	USD 2,978,000	CHS/Community Health Systems 5.25% 15/5/2030	2,349,482	0.13
USD 1,841,000	Capstone Borrower 8% 15/6/2030	1,814,793	0.10	USD 910,000	CHS/Community Health Systems 5.625% 15/3/2027	804,723	0.04
USD 870,000	Carpenter Technology 6.375% 15/7/2028	851,121	0.04	USD 5,052,000	CHS/Community Health Systems 6% 15/1/2029	4,236,759	0.22
USD 1,247,000	Carpenter Technology 7.625% 15/3/2030	1,257,072	0.07				
EUR 229,000	Catalent Pharma Solutions 2.375% 1/3/2028	208,093	0.01				
USD 1,668,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,402,621	0.07				
USD 1,368,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,151,397	0.06				
USD 827,000	Catalent Pharma Solutions 5% 15/7/2027	773,009	0.04				

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 2,221,000	Churchill Downs 4.75% 15/1/2028	2,052,829	0.11	USD 1,490,000	Covanta 4.875% 1/12/2029	1,282,853	0.07
USD 1,052,000	Churchill Downs 5.5% 1/4/2027	1,014,382	0.05	USD 497,000	Covanta 5% 1/9/2030	422,357	0.02
USD 2,395,000	Churchill Downs 6.75% 1/5/2031	2,336,609	0.12	USD 5,099,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	4,645,582	0.25
USD 2,435,000	Citigroup 6.174% 25/5/2034	2,432,741	0.13	USD 6,572,000	Crescent Energy Finance 7.25% 1/5/2026	6,467,122	0.34
USD 4,759,000	Civitas Resources 8.375% 1/7/2028	4,892,268	0.26	USD 1,678,000	Crescent Energy Finance 9.25% 15/2/2028	1,717,544	0.09
USD 3,739,000	Civitas Resources 8.75% 1/7/2031	3,864,674	0.20	USD 469,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	455,605	0.02
USD 1,522,000	Clarios Global 6.75% 15/5/2025	1,524,819	0.08	USD 2,514,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	2,447,948	0.13
EUR 1,820,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,912,223	0.10	USD 627,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	2,447,948	0.13
USD 3,234,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026*	3,204,673	0.17	USD 516,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	533,370	0.03
USD 4,843,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	4,835,459	0.26	USD 1,243,000	Crocs 4.125% 15/8/2031	986,196	0.05
USD 14,939,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	15,117,237	0.80	USD 129,000	Crocs 4.25% 15/3/2029	108,891	0.01
USD 6,482,000	Clarivate Science 3.875% 1/7/2028	5,716,345	0.30	USD 260,000	Crowdstrike 3% 15/2/2029	223,053	0.01
USD 3,773,000	Clarivate Science 4.875% 1/7/2029	3,296,066	0.18	USD 130,000	Crown Americas 5.25% 1/4/2030*	122,254	0.01
USD 467,000	Clean Harbors 4.875% 15/7/2027	447,424	0.02	USD 474,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	447,224	0.02
USD 895,000	Clean Harbors 5.125% 15/7/2029	847,261	0.04	USD 340,000	Crown Cork & Seal 7.375% 15/12/2026	351,645	0.02
USD 708,000	Clean Harbors 6.375% 1/2/2031	704,843	0.04	USD 516,000	CrownRock / CrownRock Finance 5% 1/5/2029	477,909	0.02
USD 5,680,000	Clear Channel Outdoor 5.125% 15/8/2027	5,099,582	0.27	USD 6,528,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	6,419,635	0.34
USD 4,937,000	Clear Channel Outdoor 7.5% 1/6/2029	3,683,875	0.20	USD 2,389,000	CSC 4.125% 1/12/2030	1,705,724	0.09
USD 1,178,000	Clear Channel Outdoor 7.75% 15/4/2028	923,241	0.05	USD 759,000	CSC 4.5% 15/11/2031	541,030	0.03
USD 4,641,000	Clear Channel Outdoor 9% 15/9/2028	4,663,741	0.25	USD 3,044,000	CSC 5.5% 15/4/2027	2,627,019	0.14
USD 1,667,000	Clearway Energy Operating 3.75% 15/1/2032	1,361,901	0.07	USD 662,000	CSC 6.5% 1/2/2029	547,900	0.03
USD 458,000	Clearway Energy Operating 4.75% 15/3/2028	424,840	0.02	USD 8,240,000	CSC 11.25% 15/5/2028	8,134,115	0.43
USD 22,535,000	Cloud Software 6.5% 31/3/2029	20,156,714	1.07	USD 2,281,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	2,158,864	0.11
USD 8,974,000	Cloud Software 9% 30/9/2029	8,025,920	0.43	USD 854,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	863,505	0.05
USD 3,736,000	Clydesdale Acquisition 6.625% 15/4/2029	3,560,247	0.19	USD 2,786,000	Darling Ingredients 6% 15/6/2030	2,729,409	0.14
USD 3,062,000	Clydesdale Acquisition 8.75% 15/4/2030	2,770,454	0.15	USD 668,000	DCP Midstream Operating 6.45% 3/11/2036	681,615	0.04
USD 1,858,000	CMG Media 8.875% 15/12/2027	1,459,417	0.08	USD 1,133,000	Dealer Tire / DT Issuer 8% 1/2/2028*	1,058,758	0.06
USD 1,765,000	CNX Midstream Partners 4.75% 15/4/2030	1,524,765	0.08	USD 1,514,000	Diamondback Energy 6.25% 15/3/2033	1,562,103	0.08
USD 705,000	CNX Resources 7.375% 15/1/2031	703,673	0.04	USD 3,999,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	3,552,631	0.19
USD 2,342,000	Coherent 5% 15/12/2029	2,074,083	0.11	USD 545,000	Discover Financial Services 6.7% 29/11/2032	542,834	0.03
USD 2,329,000	CommScope 4.75% 1/9/2029	1,732,382	0.09	USD 261,000	Drawbridge Special Opportunities Fund / Drawbridge Special Opportunities Fin 3.875% 15/2/2026	233,422	0.01
USD 2,191,000	CommScope 6% 1/3/2026	1,986,874	0.11	USD 660,000	Dream Finders Homes 8.25% 15/8/2028	669,782	0.04
USD 2,192,000	CommScope Technologies 6% 15/6/2025	2,005,860	0.11	USD 3,219,000	DT Midstream 4.125% 15/6/2029	2,850,616	0.15
USD 1,594,000	Compass Diversified 5.25% 15/4/2029*	1,465,095	0.08	USD 2,561,000	DT Midstream 4.375% 15/6/2031	2,212,431	0.12
USD 717,000	Consensus Cloud Solutions 6% 15/10/2026	668,302	0.04	USD 3,825,000	Dun & Bradstreet 5% 15/12/2029*	3,418,741	0.18
USD 644,000	Consensus Cloud Solutions 6.5% 15/10/2028*	579,641	0.03	USD 1,019,000	Dycom Industries 4.5% 15/4/2029	911,516	0.05
USD 7,697,000	CoreLogic 4.5% 1/5/2028	6,299,225	0.33				
EUR 279,000	Coty 3.875% 15/4/2026*	294,445	0.02				
USD 127,000	Coty/HFC Prestige Products/ HFC Prestige International US 4.75% 15/1/2029	116,479	0.01				
USD 1,503,000	Coty/HFC Prestige Products/ HFC Prestige International US 6.625% 15/7/2030*	1,498,794	0.08				

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

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USD 10,332,000	Element Solutions 3.875% 1/9/2028	9,086,120	0.48	GBP 263,000	Ford Motor Credit 4.535% 6/3/2025	318,849	0.02
USD 675,000	Embecta 6.75% 15/2/2030	595,630	0.03	USD 698,000	Ford Motor Credit 4.687% 9/6/2025	673,337	0.04
EUR 935,000	Emerald Debt Merger Sub 6.375% 15/12/2030	1,013,526	0.05	USD 799,000	Ford Motor Credit 5.113% 3/5/2029	735,161	0.04
EUR 100,000	Emerald Debt Merger Sub 6.375% 15/12/2030	108,519	0.01	USD 1,171,000	Ford Motor Credit 5.125% 16/6/2025	1,140,631	0.06
USD 14,898,000	Emerald Debt Merger Sub 6.625% 15/12/2030	14,660,554	0.78	EUR 100,000	Ford Motor Credit 6.125% 15/5/2028	111,410	0.01
USD 3,523,000	Enact 6.5% 15/8/2025	3,494,023	0.19	USD 3,574,000	Ford Motor Credit 6.8% 12/5/2028*	3,574,804	0.19
USD 281,000	Encompass Health 4.5% 1/2/2028	261,771	0.01	GBP 174,000	Ford Motor Credit 6.86% 5/6/2026	215,301	0.01
USD 1,728,000	Encompass Health 4.625% 1/4/2031	1,514,831	0.08	USD 4,147,000	Ford Motor Credit 7.2% 10/6/2030	4,198,862	0.22
GBP 317,000	Encore Capital 4.25% 1/6/2028	309,927	0.02	USD 714,000	Ford Motor Credit 7.35% 4/11/2027	727,340	0.04
GBP 100,000	Encore Capital 5.375% 15/2/2026*	114,305	0.01	USD 4,710,000	Ford Motor Credit 7.35% 6/3/2030	4,799,410	0.25
USD 1,902,000	EnLink Midstream 5.375% 1/6/2029	1,818,058	0.10	USD 1,146,000	Fortrea 7.5% 1/7/2030	1,132,248	0.06
USD 2,751,000	EnLink Midstream 5.625% 15/1/2028	2,664,298	0.14	USD 813,000	Foundation Building Materials 6% 1/3/2029	688,224	0.04
USD 1,739,000	EnLink Midstream 6.5% 1/9/2030	1,747,309	0.09	USD 2,923,000	Frontier Communications 5% 1/5/2028	2,505,551	0.13
USD 788,000	EnLink Midstream Partners 4.15% 1/6/2025	757,404	0.04	USD 730,000	Frontier Communications 5.875% 15/10/2027	665,221	0.04
USD 601,000	EnLink Midstream Partners 4.85% 15/7/2026	577,519	0.03	USD 7,902,000	Frontier Communications 8.75% 15/5/2030	7,671,241	0.41
USD 539,000	EnLink Midstream Partners 5.45% 1/6/2047	447,893	0.02	USD 1,530,000	Garden Spinco 8.625% 20/7/2030	1,631,707	0.09
USD 1,579,000	EnLink Midstream Partners 5.6% 1/4/2044	1,329,204	0.07	USD 425,000	Gartner 4.5% 1/7/2028	396,905	0.02
USD 1,279,000	EnPro Industries 5.75% 15/10/2026	1,248,361	0.07	USD 2,621,000	Gates Global / Gates 6.25% 15/1/2026	2,603,659	0.14
USD 11,615,000	Entegris Escrow 4.75% 15/4/2029	10,794,949	0.57	USD 1,707,000	GCI 4.75% 15/10/2028	1,482,743	0.08
USD 955,000	EQM Midstream Partners 4.125% 1/12/2026	897,633	0.05	USD 838,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	826,224	0.04
USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	136,236	0.01	USD 605,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	590,364	0.03
USD 1,018,000	EQM Midstream Partners 4.75% 15/1/2031	901,159	0.05	USD 1,001,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	996,680	0.05
USD 1,033,000	EQM Midstream Partners 6% 1/7/2025	1,024,076	0.05	USD 2,292,000	Global Payments 5.4% 15/8/2032	2,243,968	0.12
USD 754,000	EQM Midstream Partners 6.5% 1/7/2027	748,947	0.04	USD 1,547,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	1,247,808	0.07
USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	695,077	0.04	USD 880,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	758,080	0.04
USD 1,663,000	Fair Isaac 4% 15/6/2028	1,521,886	0.08	USD 641,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	612,751	0.03
USD 472,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	407,544	0.02	USD 1,226,000	Goodyear Tire & Rubber 5% 15/7/2029	1,088,619	0.06
USD 512,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	423,690	0.02	USD 327,000	Goodyear Tire & Rubber 5.625% 30/4/2033	280,968	0.01
USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	5,468,987	0.29	USD 245,000	GrafTech Finance 4.625% 15/12/2028	192,318	0.01
USD 830,000	Ford Motor 3.25% 12/2/2032*	649,156	0.03	USD 2,112,000	GrafTech Global Enterprises 9.875% 15/12/2028*	2,049,443	0.11
USD 2,208,000	Ford Motor 6.1% 19/8/2032	2,107,417	0.11	USD 459,000	Graham 5.75% 1/6/2026	449,079	0.02
USD 273,000	Ford Motor Credit 2.7% 10/8/2026	244,798	0.01	EUR 596,000	Graphic Packaging International 2.625% 1/2/2029	570,856	0.03
GBP 100,000	Ford Motor Credit 2.748% 14/6/2024	122,122	0.01	USD 417,000	Graphic Packaging International 3.5% 15/3/2028	372,089	0.02
USD 1,244,000	Ford Motor Credit 3.625% 17/6/2031	1,008,233	0.05	USD 620,000	Graphic Packaging International 4.75% 15/7/2027	589,638	0.03
USD 502,000	Ford Motor Credit 3.664% 8/9/2024	486,620	0.03	USD 801,000	Gray Television 5.875% 15/7/2026	733,773	0.04
USD 589,000	Ford Motor Credit 3.81% 9/1/2024	584,034	0.03	USD 480,000	Gray Television 7% 15/5/2027	431,450	0.02
USD 747,000	Ford Motor Credit 4.134% 4/8/2025	712,189	0.04	USD 2,509,000	GTCR AP Finance 8% 15/5/2027	2,484,803	0.13
USD 548,000	Ford Motor Credit 4.389% 8/1/2026	519,483	0.03				

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至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 311,000	Gulfport Energy 8% 17/5/2026	316,113	0.02	USD 820,000	Installed Building Products 5.75% 1/2/2028	770,794	0.04
USD 2,585,000	GYP III 4.625% 1/5/2029	2,276,353	0.12	EUR 336,000	IQVIA 1.75% 15/3/2026*	339,080	0.02
USD 285,000	H&E Equipment Services 3.875% 15/12/2028	249,520	0.01	EUR 100,000	IQVIA 2.25% 15/3/2029	93,344	0.00
USD 796,000	Hanesbrands 4.875% 15/5/2026*	745,490	0.04	USD 1,965,000	IQVIA 5% 15/10/2026	1,901,633	0.10
USD 2,046,000	Hanesbrands 9% 15/2/2031*	2,055,117	0.11	USD 799,000	IQVIA 5% 15/5/2027	768,233	0.04
USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026	1,624,803	0.09	USD 955,000	IQVIA 6.5% 15/5/2030	961,008	0.05
USD 1,005,000	HB Fuller 4.25% 15/10/2028	898,023	0.05	USD 1,466,000	IRB 7% 15/6/2025*	1,467,319	0.08
USD 4,784,000	HealthEquity 4.5% 1/10/2029	4,245,853	0.22	USD 211,000	Iron Mountain 5.625% 15/7/2032	189,580	0.01
USD 620,000	HEICO 5.35% 1/8/2033	614,804	0.03	USD 3,488,000	Iron Mountain 7% 15/2/2029	3,485,738	0.19
USD 1,065,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	919,661	0.05	USD 926,000	Iron Mountain Information Management Services 5% 15/7/2032	801,117	0.04
USD 2,999,000	Herc 5.5% 15/7/2027	2,888,601	0.15	USD 3,408,000	ITT 6.5% 1/8/2029	3,096,134	0.16
USD 647,000	Hertz 4.625% 1/12/2026	584,096	0.03	USD 2,269,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,947,329	0.10
USD 1,159,000	Hertz 5% 1/12/2029	953,610	0.05	USD 1,184,000	JELD-WEN 4.625% 15/12/2025	1,146,858	0.06
USD 1,413,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	1,312,112	0.07	USD 365,000	K Hovnanian Enterprises 7.75% 15/2/2026	361,593	0.02
USD 126,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	117,064	0.01	USD 2,478,000	Kaiser Aluminum 4.5% 1/6/2031	2,002,278	0.11
USD 827,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	796,900	0.04	USD 1,047,000	Kaiser Aluminum 4.625% 1/3/2028	923,550	0.05
USD 30,000	Hilton Domestic Operating 3.625% 15/2/2032	24,953	0.00	USD 533,000	KB Home 7.25% 15/7/2030	537,557	0.03
USD 631,000	Hilton Domestic Operating 3.75% 1/5/2029	556,955	0.03	USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	821,320	0.04
USD 97,000	Hilton Domestic Operating 4% 1/5/2031	84,122	0.00	USD 2,422,000	Kinetik 5.875% 15/6/2030	2,344,871	0.12
USD 1,093,000	Hilton Domestic Operating 4.875% 15/1/2030	1,020,301	0.05	USD 2,429,000	Kobe US Midco 2 9.25% 1/11/2026	1,776,206	0.09
USD 777,000	Hilton Domestic Operating 5.375% 1/5/2025	772,241	0.04	USD 983,000	Kontoor Brands 4.125% 15/11/2029	834,792	0.04
USD 881,000	Hilton Domestic Operating 5.75% 1/5/2028	865,139	0.05	EUR 234,000	Kronos International 3.75% 15/9/2025	231,386	0.01
USD 7,824,000	Home Point Capital 5% 1/2/2026	7,335,777	0.39	USD 1,317,000	LABL 5.875% 1/11/2028	1,193,391	0.06
USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,214,633	0.06	USD 65,000	LABL 6.75% 15/7/2026	63,586	0.00
USD 327,000	Howard Hughes 4.375% 1/2/2031	260,296	0.01	USD 2,682,000	LABL 9.5% 1/11/2028	2,764,179	0.15
USD 245,000	Howard Hughes 5.375% 1/8/2028	221,254	0.01	USD 920,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	833,006	0.04
USD 1,532,000	Howard Midstream Energy Partners 8.875% 15/7/2028	1,576,046	0.08	USD 591,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	497,302	0.03
USD 42,000	Howmet Aerospace 5.125% 1/10/2024	41,606	0.00	USD 273,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	263,049	0.01
USD 5,022,000	HUB International 7% 1/5/2026	5,018,608	0.27	USD 421,000	Lamb Weston 4.125% 31/1/2030	371,184	0.02
USD 9,340,000	HUB International 7.25% 15/6/2030	9,466,566	0.50	USD 1,172,000	Lamb Weston 4.375% 31/1/2032	1,015,187	0.05
USD 543,000	Hughes Satellite Systems 5.25% 1/8/2026	495,761	0.03	USD 2,048,000	Lamb Weston 4.875% 15/5/2028	1,937,182	0.10
USD 1,752,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029*	1,386,664	0.07	USD 2,701,000	LCM Investments II 4.875% 1/5/2029	2,346,552	0.12
USD 975,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	943,418	0.05	USD 1,468,000	LCM Investments II 8.25% 1/8/2031	1,470,099	0.08
USD 4,556,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	3,993,667	0.21	USD 1,430,000	Legacy LifePoint Health 4.375% 15/2/2027	1,236,950	0.07
USD 1,396,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	1,296,336	0.07	EUR 7,949,053	Lehman Brothers 0% 5/2/2014***	44,846	0.00
USD 4,429,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028*	4,104,688	0.22	USD 1,610,000	Lehman Brothers 0% 1/3/2015***	3,623	0.00
USD 2,905,000	Imola Merger 4.75% 15/5/2029	2,587,480	0.14	EUR 3,724,306	Lehman Brothers 4.75% 16/1/2014***	21,011	0.00
USD 664,000	Ingevity 3.875% 1/11/2028	563,044	0.03	EUR 639,529	Lehman Brothers 5.375% 17/10/2012***	3,608	0.00
				USD 5,760,000	Lehman Brothers 5.75% 17/5/2013***	12,960	0.00
				USD 5,060,000	Level 3 Financing 3.4% 1/3/2027	4,632,741	0.24

* 本證券全部或部分代表借貸證券。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 531,000	Level 3 Financing 3.625% 15/1/2029	316,604	0.02	USD 1,104,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	1,042,971	0.06
USD 5,799,000	Level 3 Financing 4.625% 15/9/2027	4,368,332	0.23	USD 1,181,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,028,560	0.05
USD 5,477,000	Level 3 Financing 10.5% 15/5/2030	5,566,579	0.30	USD 2,192,149	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	2,186,156	0.12
USD 1,428,000	Levi Strauss 3.5% 1/3/2031	1,158,233	0.06	USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,563,172	0.14
EUR 193,000	Liberty Mutual 3.625% 23/5/2059	199,875	0.01	USD 2,088,000	ModivCare 5.875% 15/11/2025*	1,983,308	0.10
USD 2,740,000	Life Time 5.75% 15/1/2026	2,674,661	0.14	USD 404,000	Molina Healthcare 3.875% 15/11/2030	345,551	0.02
USD 2,178,000	Life Time 8% 15/4/2026*	2,175,713	0.12	USD 534,000	Molina Healthcare 3.875% 15/5/2032	443,036	0.02
USD 2,045,000	LifePoint Health 9.875% 15/8/2030	2,018,614	0.11	USD 462,000	Molina Healthcare 4.375% 15/6/2028	425,417	0.02
USD 1,067,000	Light & Wonder International 7% 15/5/2028	1,065,145	0.06	GBP 1,336,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026	1,330,892	0.07
USD 132,000	Light & Wonder International 7.25% 15/11/2029	132,284	0.01	GBP 654,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	802,054	0.04
USD 1,098,000	Light & Wonder International 7.5% 1/9/2031	1,113,238	0.06	USD 2,130,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	1,382,261	0.07
USD 2,521,000	Lindblad Expeditions 6.75% 15/2/2027	2,444,387	0.13	USD 3,597,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	2,605,868	0.14
USD 1,500,000	Lindblad Expeditions 9% 15/5/2028	1,542,690	0.08	USD 298,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	253,616	0.01
USD 2,007,000	Lions Gate Capital 5.5% 15/4/2029	1,214,745	0.06	USD 397,000	MSCI 3.25% 15/8/2033	319,691	0.02
USD 1,152,000	Lithia Motors 3.875% 1/6/2029	990,320	0.05	USD 653,000	Mueller Water Products 4% 15/6/2029	576,857	0.03
USD 915,000	Live Nation Entertainment 3.75% 15/1/2028	816,965	0.04	USD 3,000	Murphy Oil 5.75% 15/8/2025	2,971	0.00
USD 1,528,000	Live Nation Entertainment 4.75% 15/10/2027*	1,419,262	0.07	USD 704,000	Murphy Oil 5.875% 1/12/2027	692,653	0.04
USD 297,000	Live Nation Entertainment 4.875% 1/11/2024	291,944	0.02	USD 196,000	Murphy Oil 5.875% 1/12/2042	165,327	0.01
USD 104,000	Live Nation Entertainment 5.625% 15/3/2026	100,963	0.01	USD 3,601,000	Nabors Industries 5.75% 1/2/2025	3,534,724	0.18
USD 8,145,000	Live Nation Entertainment 6.5% 15/5/2027	8,156,354	0.43	USD 1,752,000	Nabors Industries 7.375% 15/5/2027	1,714,770	0.09
USD 1,265,000	LSF11 A5 HoldCo 6.625% 15/10/2029	1,056,299	0.06	USD 367,000	Nationstar Mortgage 5.125% 15/12/2030	310,048	0.02
USD 2,535,000	Lumen Technologies 4% 15/2/2027	1,586,771	0.09	USD 906,000	Nationstar Mortgage 5.75% 15/11/2031	777,865	0.05
USD 2,487,000	Madison IAQ 5.875% 30/6/2029	2,095,217	0.11	USD 88,000	Nationstar Mortgage 6% 15/1/2027	83,900	0.00
USD 248,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	240,603	0.01	USD 518,000	Navient 5.5% 15/3/2029	443,412	0.02
USD 335,000	MasTec 4.5% 15/8/2028	305,644	0.02	USD 386,000	Navient 5.875% 25/10/2024	380,633	0.02
USD 2,589,000	Mataador Resources 5.875% 15/9/2026	2,526,693	0.13	USD 381,000	Navient 6.125% 25/3/2024	379,496	0.02
USD 1,510,000	Mataador Resources 6.875% 15/4/2028	1,511,838	0.08	USD 264,000	Navient 7.25% 25/9/2023	264,396	0.01
USD 1,022,000	Match II 3.625% 1/10/2031	831,295	0.04	USD 895,000	Navient 9.375% 25/7/2030	897,587	0.05
USD 1,037,000	Match II 4.625% 1/6/2028	956,363	0.05	USD 507,000	NCR 5% 1/10/2028	465,623	0.02
USD 39,000	Match II 5.625% 15/2/2029	36,806	0.00	USD 104,000	NCR 5.125% 15/4/2029	94,582	0.00
USD 611,000	Mattel 5.45% 1/11/2041	526,743	0.03	USD 1,923,000	Neptune Bidco US 9.29% 15/4/2029	1,793,028	0.10
USD 2,407,000	Mattel 6.2% 1/10/2040	2,250,758	0.12	USD 2,151,000	NESCO II 5.5% 15/4/2029	1,955,291	0.10
USD 17,910,000	Mauser Packaging Solutions 7.875% 15/8/2026	17,616,833	0.93	USD 1,019,000	New Enterprise Stone & Lime 5.25% 15/7/2028	941,095	0.05
USD 580,000	Mauser Packaging Solutions 9.25% 15/4/2027	526,630	0.03	USD 1,108,000	New Enterprise Stone & Lime 9.75% 15/7/2028	1,099,460	0.06
USD 5,726,000	McAfee 7.375% 15/2/2030	5,015,873	0.27	USD 2,839,000	New Fortress Energy 6.5% 30/9/2026	2,640,337	0.14
USD 1,344,000	Medline Borrower 3.875% 1/4/2029	1,171,254	0.06	USD 4,943,000	New Fortress Energy 6.75% 15/9/2025	4,783,071	0.26
USD 8,922,000	Medline Borrower 5.25% 1/10/2029*	7,944,721	0.42	USD 1,604,000	NextEra Energy Operating Partners 4.25% 15/7/2024	1,575,374	0.08
USD 1,547,000	Metis Merger Sub 6.5% 15/5/2029*	1,346,732	0.07	USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	62,439	0.00
USD 1,225,000	MGIC Investment 5.25% 15/8/2028	1,169,179	0.06	USD 3,481,000	NFP 4.875% 15/8/2028	3,111,007	0.17
USD 1,323,000	MGM Resorts International 5.75% 15/6/2025	1,307,042	0.07	USD 11,875,000	NFP 6.875% 15/8/2028	10,464,048	0.56
USD 3,373,000	MicroStrategy 6.125% 15/6/2028	3,021,771	0.16	USD 789,000	NFP 7.5% 1/10/2030	767,636	0.04

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 3,328,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	3,306,872	0.18	USD 770,000	PBF / PBF Finance 7.875% 15/9/2030	768,833	0.04
USD 546,000	Nine Energy Service 13% 1/2/2028	496,029	0.03	USD 136,000	PDC Energy 5.75% 15/5/2026	135,915	0.01
USD 1,862,000	Noble Finance II 8% 15/4/2030	1,927,445	0.10	USD 1,483,000	Penske Automotive 3.5% 1/9/2025	1,416,458	0.08
USD 1,555,000	Northern Trust 6.125% 2/11/2032	1,586,288	0.08	USD 670,000	Permian Resources Operating 5.375% 15/1/2026	649,162	0.03
USD 1,892,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,651,384	0.09	USD 3,844,000	Permian Resources Operating 5.875% 1/7/2029	3,720,048	0.20
USD 6,562,000	Novelis 3.25% 15/11/2026	5,955,642	0.32	USD 1,246,000	Permian Resources Operating 6.875% 1/4/2027	1,239,080	0.07
USD 3,114,000	Novelis 3.875% 15/8/2031	2,581,669	0.14	USD 3,654,000	Permian Resources Operating 7.75% 15/2/2026	3,695,217	0.20
USD 2,768,000	Novelis 4.75% 30/1/2030	2,483,471	0.13	USD 708,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	635,923	0.03
USD 1,145,000	NRG Energy 7% 15/3/2033	1,131,237	0.06	USD 4,192,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	4,007,302	0.21
USD 2,307,000	NuStar Logistics 5.75% 1/10/2025	2,263,781	0.12	USD 445,000	Playtika 4.25% 15/3/2029	384,769	0.02
USD 811,000	NuStar Logistics 6% 1/6/2026	796,035	0.04	USD 77,000	Post 4.5% 15/9/2031	66,226	0.00
USD 228,000	NuStar Logistics 6.375% 1/10/2030	219,668	0.01	USD 328,000	Post 4.625% 15/4/2030	290,874	0.02
USD 1,095,000	Occidental Petroleum 6.2% 15/3/2040	1,079,555	0.06	USD 16,000	Post 5.75% 1/3/2027	15,657	0.00
USD 588,000	Occidental Petroleum 6.45% 15/9/2036	600,042	0.03	USD 3,204,000	PRA Health Sciences 2.875% 15/7/2026	2,917,061	0.15
EUR 260,000	Olympus Water US 9.625% 15/11/2028	282,566	0.01	USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	818,304	0.04
USD 3,180,000	Olympus Water US 9.75% 15/11/2028*	3,206,210	0.17	USD 1,268,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	957,213	0.05
USD 797,000	OneMain Finance 3.5% 15/1/2027	691,237	0.04	USD 299,000	Presidio 4.875% 1/2/2027	279,637	0.01
USD 561,000	OneMain Finance 4% 15/9/2030	437,476	0.02	USD 990,000	Prestige Brands 3.75% 1/4/2031	820,116	0.04
USD 435,000	OneMain Finance 5.375% 15/11/2029	378,423	0.02	USD 1,598,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	1,570,245	0.08
USD 1,130,000	OneMain Finance 6.625% 15/1/2028	1,058,972	0.06	USD 2,170,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,075,144	0.11
USD 2,107,000	OneMain Finance 6.875% 15/3/2025	2,098,690	0.11	USD 1,235,000	PTC 3.625% 15/2/2025	1,194,541	0.06
USD 1,515,000	OneMain Finance 7.125% 15/3/2026	1,493,335	0.08	USD 2,546,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,988,921	0.11
USD 1,417,000	Option Care Health 4.375% 31/10/2029	1,248,198	0.07	USD 6,783,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	3,670,351	0.19
USD 1,467,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,327,952	0.07	USD 1,628,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,527,670	0.08
USD 2,138,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,823,523	0.10	USD 65,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	45,765	0.00
USD 1,144,000	OT Merger 7.875% 15/10/2029	758,112	0.04	USD 70,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	50,740	0.00
USD 1,689,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,387,124	0.07	USD 3,829,000	Regal Rexnord 6.05% 15/4/2028	3,790,537	0.20
USD 355,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	288,880	0.01	USD 1,260,000	Regal Rexnord 6.3% 15/2/2030	1,254,287	0.07
USD 2,779,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	2,517,913	0.14	USD 1,305,000	Regal Rexnord 6.4% 15/4/2033	1,293,394	0.07
USD 231,000	Owens-Brockway Glass Container 6.625% 13/5/2027	228,866	0.01	USD 508,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	473,855	0.02
USD 1,376,000	Owens-Brockway Glass Container 7.25% 15/5/2031	1,383,497	0.07	USD 445,000	Resideo Funding 4% 1/9/2029	372,556	0.02
USD 1,430,000	Pacific Gas and Electric 6.1% 15/1/2029	1,412,741	0.08	USD 1,466,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,283,823	0.07
USD 2,110,000	Pacific Gas and Electric 6.4% 15/6/2033	2,088,404	0.11	USD 2,217,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	2,058,425	0.11
USD 447,000	Pacific Gas and Electric 6.75% 15/1/2053	434,540	0.02	USD 1,929,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	1,940,381	0.10
USD 1,592,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,453,698	0.08	USD 485,000	Ritchie Bros 6.75% 15/3/2028	488,918	0.03
				USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,146,437	0.06
				USD 374,000	RLJ Lodging Trust 4% 15/9/2029	313,207	0.02
				USD 2,334,000	Rockcliff Energy II 5.5% 15/10/2029	2,151,861	0.11
				USD 5,888,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	5,238,848	0.28

* 本證券全部或部分代表借貸證券。

404 頁至 414 頁的附註是這些財務報表不可分割的一部份。

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

至 2023 年 8 月 31 日止之投資組合

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USD 516,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	418,568	0.02	USD 141,000	Southwestern Energy 5.7% 23/1/2025	139,634	0.01
USD 588,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	465,000	0.03	USD 1,972,000	Spectrum Brands 5% 1/10/2029	1,805,064	0.10
USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	348,567	0.02	USD 3,355,000	SRS Distribution 4.625% 1/7/2028	2,992,681	0.16
USD 1,511,000	Ryan Specialty 4.375% 1/2/2030	1,353,193	0.07	USD 3,108,000	SRS Distribution 6% 1/12/2029	2,660,666	0.14
USD 2,060,000	Sabre GLBL 7.375% 1/9/2025	2,026,857	0.11	USD 5,291,000	SRS Distribution 6.125% 1/7/2029	4,603,475	0.25
USD 273,000	Sabre GLBL 9.25% 15/4/2025	269,210	0.01	USD 4,200,000	SS&C Technologies 5.5% 30/9/2027	4,051,430	0.21
USD 2,459,000	SBA Communications 3.125% 1/2/2029	2,103,712	0.11	USD 921,000	Stagwell Global 5.625% 15/8/2029	770,458	0.04
USD 3,951,000	SBA Communications 3.875% 15/2/2027	3,658,354	0.19	EUR 660,000	Standard Industries 2.25% 21/11/2026	634,665	0.03
USD 2,708,000	Science Applications International 4.875% 1/4/2028	2,495,841	0.13	USD 560,000	Standard Industries 3.375% 15/1/2031	445,375	0.02
USD 715,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	630,916	0.03	USD 1,520,000	Standard Industries 4.375% 15/7/2030	1,295,647	0.07
EUR 100,000	SCIL IV / SCIL USA 8.1% 1/11/2026	108,380	0.00	USD 309,000	Standard Industries 4.75% 15/1/2028	284,860	0.02
EUR 104,000	SCIL IV / SCIL USA 9.5% 15/7/2028	114,843	0.01	USD 873,000	Standard Industries 5% 15/2/2027	830,528	0.04
USD 1,077,000	Scotts Miracle-Gro 4% 1/4/2031	853,189	0.05	USD 1,255,000	Staples 7.5% 15/4/2026	1,041,283	0.06
USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	210,679	0.01	USD 355,000	Starwood Property Trust 4.375% 15/1/2027	318,465	0.02
USD 796,000	Sealed Air 4% 1/12/2027	727,029	0.04	USD 1,522,000	Starwood Property Trust 5.5% 1/11/2023	1,517,019	0.08
USD 341,000	Sealed Air 5% 15/4/2029	316,180	0.02	USD 1,247,000	Station Casinos 4.5% 15/2/2028	1,116,011	0.06
USD 1,052,000	Sealed Air/Sealed Air US 6.125% 1/2/2028	1,038,949	0.05	USD 910,000	Station Casinos 4.625% 1/12/2031	746,838	0.04
USD 2,530,000	Sensata Technologies 4.375% 15/2/2030	2,239,503	0.12	USD 350,000	Stericycle 3.875% 15/1/2029	305,678	0.02
USD 426,000	Service International 3.375% 15/8/2030	354,666	0.02	USD 686,000	Suburban Propane Partners/ Suburban Energy Finance 5% 1/6/2031	587,414	0.03
USD 1,938,000	Service International 4% 15/5/2031	1,644,916	0.09	USD 386,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	358,978	0.02
USD 578,000	Service International 5.125% 1/6/2029	545,487	0.03	USD 334,000	Sunoco / Sunoco Finance 6% 15/4/2027	330,789	0.02
USD 3,479,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	3,256,066	0.17	USD 2,564,000	Surgery Center 6.75% 1/7/2025*	2,564,115	0.14
USD 1,296,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	1,076,994	0.06	USD 1,553,000	Surgery Center 10% 15/4/2027	1,581,653	0.08
USD 4,207,000	Sinclair Television 4.125% 1/12/2030	2,714,327	0.14	USD 3,244,000	SWF Escrow Issuer 6.5% 1/10/2029*	2,093,255	0.11
USD 2,203,000	Sirius XM Radio 3.125% 1/9/2026	1,978,771	0.10	USD 1,455,000	Synaptics 4% 15/6/2029	1,233,434	0.07
USD 4,303,000	Sirius XM Radio 5% 1/8/2027	3,973,433	0.21	USD 797,000	Talen Energy Supply 8.625% 1/6/2030	829,909	0.05
USD 3,721,000	Six Flags Entertainment 7.25% 15/5/2031	3,577,838	0.19	USD 222,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	205,896	0.01
USD 1,254,000	Six Flags Theme Parks 7% 1/7/2025	1,254,811	0.07	USD 368,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	352,163	0.02
USD 1,548,000	SLM 3.125% 2/11/2026	1,379,191	0.07	USD 252,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	226,018	0.01
USD 1,164,000	SM Energy 5.625% 1/6/2025	1,146,492	0.06	USD 1,097,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	969,474	0.05
USD 1,367,000	SM Energy 6.5% 15/7/2028	1,334,055	0.07	USD 83,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.5% 1/10/2025	83,204	0.00
USD 187,000	SM Energy 6.625% 15/1/2027	185,620	0.01	USD 963,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	831,749	0.04
USD 1,782,000	SM Energy 6.75% 15/9/2026	1,773,856	0.09	USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	280,196	0.01
USD 3,297,000	Smyrna Ready Mix Concrete 6% 1/11/2028	3,164,752	0.17	USD 1,890,000	Taylor Morrison Communities 5.875% 15/6/2027	1,858,909	0.10
USD 5,700,000	Sotheby's 7.375% 15/10/2027*	5,191,443	0.28	USD 285,000	TEGNA 4.75% 15/3/2026	271,790	0.01
USD 2,795,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,161,718	0.12	USD 744,000	Teleflex 4.25% 1/6/2028	685,088	0.04
USD 5,000	Southwestern Energy 4.75% 1/2/2032	4,440	0.00				
USD 1,553,000	Southwestern Energy 5.375% 1/2/2029	1,475,763	0.08				

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 308,000	Teleflex 4.625% 15/11/2027	289,157	0.02	USD 1,145,000	Univision Communications 5.125% 15/2/2025*	1,126,498	0.06
USD 3,221,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	3,169,496	0.17	USD 366,000	Univision Communications 6.625% 1/6/2027	355,409	0.02
USD 738,000	Tempur Sealy International 3.875% 15/10/2031	594,194	0.03	USD 613,000	Univision Communications 7.375% 30/6/2030*	595,815	0.03
USD 635,000	Tempur Sealy International 4% 15/4/2029*	547,687	0.03	USD 1,986,000	Univision Communications 8% 15/8/2028	1,988,937	0.11
USD 566,000	Tenet Healthcare 4.625% 15/6/2028	521,621	0.03	USD 306,000	US Foods 4.625% 1/6/2030	272,141	0.01
USD 2,176,000	Tenet Healthcare 4.875% 1/1/2026	2,111,057	0.11	USD 1,049,000	US Foods 4.75% 15/2/2029	957,139	0.05
USD 964,000	Tenet Healthcare 5.125% 1/11/2027	918,989	0.05	USD 1,089,000	US Foods 6.25% 15/4/2025	1,092,100	0.06
USD 496,000	Tenet Healthcare 6.125% 1/10/2028*	477,978	0.03	USD 6,205,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	6,145,528	0.32
USD 1,148,000	Tenet Healthcare 6.125% 15/6/2030	1,113,277	0.06	USD 2,688,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,623,548	0.14
USD 1,405,000	Tenet Healthcare 6.25% 1/2/2027	1,385,978	0.07	USD 1,166,000	Vail Resorts 6.25% 15/5/2025	1,163,321	0.06
USD 6,546,000	Tenet Healthcare 6.75% 15/5/2031	6,531,114	0.35	USD 4,985,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	4,316,215	0.23
USD 1,189,000	Tenneco 8% 17/11/2028	978,381	0.05	USD 1,788,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,454,985	0.08
USD 2,436,000	Terex 5% 15/5/2029	2,238,867	0.12	USD 4,944,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	4,198,503	0.23
USD 340,000	TerraForm Power Operating 5% 31/1/2028	309,182	0.02	USD 7,746,000	Venture Global LNG 8.125% 1/6/2028	7,806,984	0.41
USD 614,000	Titan International 7% 30/4/2028	585,245	0.03	USD 11,870,000	Venture Global LNG 8.375% 1/6/2031	11,977,008	0.63
USD 9,914,000	TK Elevator US Newco 5.25% 15/7/2027	9,340,311	0.50	USD 1,900,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,559,911	0.08
USD 561,000	Tri Pointe Homes 5.25% 1/6/2027	534,903	0.03	USD 13,913,000	Verscend Escrow 9.75% 15/8/2026	13,837,905	0.73
USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	436,225	0.02	USD 3,275,000	Vertiv 4.125% 15/11/2028	2,943,480	0.16
USD 627,000	Trident TPI 12.75% 31/12/2028	653,015	0.03	USD 1,629,000	Viavi Solutions 3.75% 1/10/2029	1,358,570	0.07
USD 5,306,000	Triumph 9% 15/3/2028	5,326,280	0.28	USD 1,428,000	VICI Properties 4.95% 15/2/2030	1,344,512	0.07
USD 1,076,000	TTMT Escrow Issuer 8.625% 30/9/2027	1,110,264	0.06	USD 1,469,000	VICI Properties 5.625% 15/5/2052	1,294,157	0.07
USD 869,000	Twilio 3.625% 15/3/2029	747,019	0.04	USD 382,000	VICI Properties / VICI Note 3.875% 15/2/2029	336,253	0.02
USD 2,204,000	Twilio 3.875% 15/3/2031	1,853,800	0.10	USD 1,847,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,617,950	0.09
USD 3,259,000	Uber Technologies 0% 15/12/2025	3,050,893	0.16	USD 551,000	VICI Properties / VICI Note 4.5% 15/1/2028	511,816	0.03
USD 6,344,000	Uber Technologies 4.5% 15/8/2029	5,824,103	0.31	USD 3,612,000	VICI Properties / VICI Note 4.625% 1/12/2029	3,262,170	0.17
USD 853,000	Uber Technologies 6.25% 15/1/2028	845,327	0.04	USD 1,992,000	Wabash National 4.5% 15/10/2028	1,690,814	0.09
USD 3,223,000	Uber Technologies 7.5% 15/5/2025	3,254,639	0.17	USD 4,582,000	Warnermedia 5.141% 15/3/2052	3,658,755	0.19
USD 3,301,000	Uber Technologies 7.5% 15/9/2027	3,364,822	0.18	USD 525,000	Warnermedia 5.391% 15/3/2062	417,075	0.02
USD 1,068,000	Uber Technologies 8% 1/11/2026	1,088,222	0.06	USD 7,549,000	Waste Pro USA 5.5% 15/2/2026	7,123,463	0.38
EUR 237,000	UGI International 2.5% 1/12/2029*	201,162	0.01	USD 1,926,000	Wells Fargo 5.557% 25/7/2034	1,902,352	0.10
USD 2,805,000	United Airlines 4.375% 15/4/2026	2,642,733	0.14	USD 4,590,000	WESCO Distribution 7.125% 15/6/2025	4,613,850	0.24
USD 3,284,000	United Airlines 4.625% 15/4/2029	2,924,131	0.15	USD 2,068,000	WESCO Distribution 7.25% 15/6/2028	2,099,302	0.11
USD 3,385,488	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	3,381,073	0.18	USD 3,149,000	Western Midstream Operating 5.25% 1/2/2050	2,556,358	0.14
USD 345,877	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	332,907	0.02	USD 1,022,000	Western Midstream Operating 5.45% 1/4/2044	858,974	0.05
USD 637,000	United Natural Foods 6.75% 15/10/2028	530,959	0.03	USD 849,000	Western Midstream Operating 5.5% 15/8/2048	704,296	0.04
USD 10,766,000	United Rentals North America 6% 15/12/2029	10,712,362	0.57	USD 9,526,000	White Cap Buyer 6.875% 15/10/2028	8,741,582	0.46
USD 4,561,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	4,545,962	0.24	USD 2,289,000	White Cap Parent 8.25% 15/3/2026*	2,244,404	0.12
				USD 895,000	William Carter 5.625% 15/3/2027	868,459	0.05

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至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 1,700,000	Williams Scotsman International 4.625% 15/8/2028	1,547,225	0.08	3,743	英國 New Topco**	-	0.00
USD 1,712,000	Williams Scotsman International 6.125% 15/6/2025	1,697,769	0.09	2,388	美國 Alliant**	2,264,040	0.12
USD 812,000	WR Grace 4.875% 15/6/2027	758,319	0.04	315,073	AMP PIPE**	1,124,811	0.06
USD 5,708,000	WR Grace 5.625% 15/8/2029	4,803,682	0.25	974	Archibald Candy**	-	0.00
USD 1,345,000	WR Grace 7.375% 1/3/2031	1,329,151	0.07	8,000	Australis Media (Wts 15/5/2003)**,**	-	0.00
USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	969,603	0.05	65,370	Critical Care Systems International**	-	0.00
USD 2,100,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	1,987,206	0.11	26	IssuerCo-U**	-	0.00
USD 3,651,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	3,272,189	0.18	240,000	Southern Energy Homes**,**	-	0.00
USD 1,930,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	1,895,802	0.10	1,368	Verscend Intermediate**	1,793,967	0.09
USD 595,000	XPO Escrow Sub 7.5% 15/11/2027	605,608	0.03			5,182,818	0.27
USD 20,998,000	Zayo 4% 1/3/2027*	15,790,653	0.84		債券		
USD 5,182,000	Zayo 6.125% 1/3/2028	3,371,058	0.18	USD 197,801	美國 Archibald Candy 10% 31/12/2049**,**	-	0.00
USD 4,729,000	ZoomInfo Technologies/ ZoomInfo Finance 3.875% 1/2/2029*	4,024,244	0.21	USD 4,000,000	Consolidated Hydro 0% 31/12/2049**	-	0.00
		1,376,399,661	72.97	USD 850,000	Erscrew Adelpia 0% 31/12/2049**	-	0.00
總債券		1,778,928,736	94.33	USD 290,000	Mirant Escrow 0% 15/7/2049**	-	0.00
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		1,809,898,654	95.98	USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,**	-	0.00
其他可轉讓證券				USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**	-	0.00
普通股/優先股(股份)及認股權證						-	0.00
百慕達					總債券	-	0.00
22,200 Loral Space & Communications (Wts 26/12/2006)**,**		-	0.00		其他可轉讓證券總額	5,185,888	0.27
盧森堡					普通股/優先股(股份)總額	1,815,084,542	96.25
5,660 ADLER**		3,070	0.00		其他淨資產	70,803,202	3.75
					淨資產總額(美金)	1,885,887,744	100.00

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** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
EUR	3,621,000	USD	4,038,680	Morgan Stanley	20/9/2023	(107,049)
GBP	166,000	USD	213,481	JP Morgan	20/9/2023	(3,036)
USD	157,616	EUR	146,000	RBS	20/9/2023	(909)
USD	506,765	GBP	400,000	State Street	20/9/2023	(331)
USD	8,009,183	GBP	6,246,000	BNP Paribas	20/9/2023	90,865
USD	83,792,623	EUR	76,357,000	BNP Paribas	20/9/2023	885,266
USD	1,201,316	EUR	1,090,000	State Street	20/9/2023	17,809
USD	109,739	EUR	100,000	Deutsche Bank	20/9/2023	1,161
USD	175,006	EUR	159,000	Morgan Stanley	20/9/2023	2,366
USD	31,881	EUR	29,000	Société Générale	20/9/2023	393
USD	303,573	EUR	278,000	Citigroup	20/9/2023	1,725
USD	266,248	EUR	241,000	BNY Mellon	20/9/2023	4,573
USD	97,531	EUR	88,000	UBS	20/9/2023	1,981

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至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
USD	430,618	GBP	337,000	Morgan Stanley	20/9/2023	3,388
USD	838,416	GBP	655,000	BNY Mellon	20/9/2023	8,046
未實現淨增值						906,248
澳幣避險股份類別						
AUD	78,370,982	USD	51,038,029	BNY Mellon	15/9/2023	(252,440)
USD	666,856	AUD	1,037,753	BNY Mellon	15/9/2023	(5,620)
未實現淨減值						(258,060)
加拿大幣避險股份類別						
CAD	5,928,904	USD	4,408,670	BNY Mellon	15/9/2023	(25,419)
USD	68,123	CAD	92,207	BNY Mellon	15/9/2023	(46)
未實現淨減值						(25,465)
瑞士法郎避險股份類別						
CHF	3,563,869	USD	4,080,976	BNY Mellon	15/9/2023	(40,965)
USD	27,240	CHF	23,911	BNY Mellon	15/9/2023	134
未實現淨減值						(40,831)
離岸人民幣避險股份類別						
CNY	8,811,689	USD	1,220,809	BNY Mellon	15/9/2023	(8,944)
USD	7,100	CNY	51,826	BNY Mellon	15/9/2023	(28)
未實現淨減值						(8,972)
歐元避險股份類別						
EUR	37,485,017	USD	41,078,668	BNY Mellon	15/9/2023	(387,606)
USD	5,117,526	EUR	4,687,905	BNY Mellon	15/9/2023	28,682
未實現淨減值						(358,924)
英鎊避險股份類別						
GBP	16,189,753	USD	20,598,625	BNY Mellon	15/9/2023	(74,654)
USD	160,679	GBP	126,110	BNY Mellon	15/9/2023	808
未實現淨減值						(73,846)
港幣避險股份類別						
HKD	184,734,573	USD	23,669,698	BNY Mellon	15/9/2023	(102,861)
USD	286,518	HKD	2,242,782	BNY Mellon	15/9/2023	405
未實現淨減值						(102,456)
紐元避險股份類別						
NZD	3,009,389	USD	1,817,962	BNY Mellon	15/9/2023	(28,082)
USD	13,862	NZD	23,397	BNY Mellon	15/9/2023	(53)
未實現淨減值						(28,135)
新加坡幣避險股份類別						
USD	1,078	SGD	1,460	BNY Mellon	5/9/2023	(2)
SGD	25,745,813	USD	19,126,549	BNY Mellon	15/9/2023	(70,206)
USD	1,281,532	SGD	1,736,923	BNY Mellon	15/9/2023	(4,088)
未實現淨減值						(74,296)
南非幣避險股份類別						
USD	71,147	ZAR	1,356,297	BNY Mellon	15/9/2023	(966)
ZAR	118,613,531	USD	6,289,413	BNY Mellon	15/9/2023	17,079
未實現淨增值						16,113
未實現淨減值總額 (美金曝險部位 - 美金 278,941,292)						(48,624)

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

至 2023 年 8 月 31 日止之開放式交易所買賣期貨合約

合約數量	貨幣	合約/說明	失效日期	曝險部位 (美金)	未實現增值/ (減值) (美金)
(4)	USD	US Long Bond (CBT)	2023 年 12 月	486,250	(6,062)
(31)	USD	US Ultra Bond (CBT)	2023 年 12 月	4,013,531	(53,658)
89	USD	US Treasury 5 Year Note (CBT)	2023 年 12 月	9,505,617	58,840
合計				14,005,398	(880)

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
CDS	EUR (55,219)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Barclays	20/12/2026	(648)	1,684
CDS	EUR (40,611)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	(100)	(10,071)
CDS	EUR (114,152)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	(282)	(28,309)
CDS	EUR (67,564)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	64	(16,755)
CDS	EUR (103,978)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	11,164	(4,745)
CDS	EUR (89,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/6/2026	6,479	4,019
CDS	EUR (33,123)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	157	(8,214)
CDS	EUR (78,946)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Credit Suisse	20/12/2026	(1,119)	2,407
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Credit Suisse	20/12/2026	(1,464)	4,116
CDS	EUR (190,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	13,578	22,472
CDS	EUR 88,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	Goldman Sachs	20/6/2028	203	18,824
CDS	EUR 88,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	HSBC Bank	20/6/2028	(61)	18,824
CDS	EUR (170,000)	Fund provides default protection on K And S 500; and receives Fixed 5%	JP Morgan	20/12/2026	7,683	22,265
CDS	EUR (230,000)	Fund provides default protection on Ladbrokes Finance; and receives Fixed 1%	JP Morgan	20/6/2027	35,450	(5,022)
CDS	EUR (90,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	8,209	(1,965)
CDS	EUR (100,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	12,853	(2,184)
CDS	EUR (70,022)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	8,280	(3,196)
CDS	EUR 50,144	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(296)	74
CDS	EUR 62,856	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(448)	93
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(8,762)	6,988
CDS	EUR (50,260)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	(76)	(12,464)
CDS	USD (18,577,272)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Goldman Sachs	20/6/2028	469,275	549,667
TRS	USD 8,198,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/12/2023	215,407	190,112
TRS	USD 2,275,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/3/2024	53,102	35,813
TRS	USD 525,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	14,042	11,687
TRS	USD 1,049,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	32,931	27,972
TRS	USD 2,099,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	89,712	77,061

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

至 2023 年 8 月 31 日止之交換交易

類型	面值	說明	交易對手	失效日期	未實現增值/ (減值) (美金)	市場價值 (美金)
TRS	USD 7,609,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	179,381	121,556
TRS	USD 11,528,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	309,841	220,769
合計 (美金曝險部位 - 美金 55,103,847)					1,454,555	1,243,478

CDS: 信用違約交換
TRS: 總收益交換

至 2023 年 8 月 31 日之買入期權

合約數量	買權 / 賣權	說明	交易對手	履約價格	失效日期	未實現減值 (美金)	市場價值 (美金)
333	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/9/2023	(183,360)	8,159
合計 (美金曝險部位 - 美金 499,028)						(183,360)	8,159

貝萊德美元儲備基金 (US Dollar Reserve Fund)

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具				德國			
債券				USD 11,000,000	Bayerische Landesbank 0% 1/9/2023	10,996,783	2.14
	美國			USD 4,000,000	Kreditanstalt fuer Wiederaufbau 0% 5/2/2024	3,902,727	0.76
USD 1,360,000	Toyota Motor Credit 5.692% 22/2/2024	1,360,477	0.26	USD 2,000,000	Kreditanstalt fuer Wiederaufbau 0% 2/5/2024	1,924,888	0.37
USD 8,000,000	United States Treasury Floating Rate Note 5.398% 31/1/2024	8,000,935	1.56			16,824,398	3.27
		9,361,412	1.82	荷蘭			
總債券		9,361,412	1.82	USD 12,000,000	BNG Bank 0% 18/9/2023	11,966,275	2.33
商業票據				USD 7,000,000	BNG Bank 0% 21/9/2023	6,977,199	1.36
	澳洲			USD 2,000,000	Cooperatieve Rabobank UA 0% 1/12/2023	1,972,349	0.38
USD 4,000,000	ANZ 0% 8/11/2023	3,958,428	0.77			20,915,823	4.07
USD 1,500,000	Australia & New Zealand Banking 0% 30/7/2024	1,423,625	0.28	紐西蘭			
USD 1,000,000	Australia & New Zealand Banking 5.81% 2/4/2024	1,000,610	0.19	USD 2,000,000	ANZ New Zealand Int'l 0% 9/11/2023	1,978,913	0.38
USD 2,000,000	Commonwealth Bank of Australia 5.4% 16/2/2024	1,997,886	0.39	USD 2,800,000	BNZ International Funding 5.688% 27/10/2023	2,801,132	0.55
USD 1,000,000	Commonwealth Bank of Australia 5.8% 18/3/2024	1,000,674	0.19			4,780,045	0.93
USD 2,500,000	Macquarie Bank 0% 23/10/2023	2,479,544	0.48	挪威			
USD 975,000	Macquarie Bank 0% 6/11/2023	964,858	0.19	USD 1,000,000	DNB Bank 0% 30/7/2024	947,945	0.18
USD 2,000,000	Macquarie Bank 0% 12/2/2024	1,947,922	0.38	USD 1,250,000	DNB Bank 5.78% 29/4/2024	1,250,701	0.24
USD 3,000,000	Macquarie Bank 5.68% 16/2/2024	2,999,940	0.58			2,198,646	0.42
USD 3,500,000	Macquarie Bank 5.72% 16/1/2024	3,500,940	0.68	瑞典			
USD 2,500,000	National Australia Bank 5.79% 2/2/2024	2,501,703	0.49	USD 1,000,000	Svenska Handelsbanken 0% 12/12/2023	984,319	0.19
USD 2,000,000	National Australia Bank 5.8% 8/4/2024	2,001,315	0.39	USD 2,000,000	Swedbank 5.58% 1/9/2023	2,000,022	0.39
USD 2,000,000	National Australia Bank 5.8% 12/4/2024	2,001,650	0.39			2,984,341	0.58
USD 4,000,000	Suncorp-Metway 0% 6/9/2023	3,995,609	0.78	瑞士			
USD 1,500,000	Westpac Banking 0% 13/3/2024	1,454,585	0.28	USD 1,250,000	UBS 5.624% 26/9/2023	1,250,445	0.24
USD 1,500,000	Westpac Banking 5.8% 19/4/2024	1,500,895	0.29	英國			
USD 1,000,000	Westpac Banking 5.82% 19/4/2024	1,000,723	0.19	USD 7,000,000	Bedford Row Funding 0% 6/9/2023	6,992,752	1.36
		35,730,907	6.94	USD 1,250,000	HSBC Bank 5.72% 26/1/2024	1,250,308	0.24
				USD 4,000,000	Lloyds Bank 0% 10/10/2023	3,975,218	0.77
				USD 12,000,000	Nationwide Building Society 0% 5/9/2023	11,989,336	2.33
						24,207,614	4.70
				美國			
				USD 4,000,000	Alinghi Funding 0% 9/1/2024	3,918,233	0.76
				USD 8,300,000	Archer-Daniels-Midland 0% 11/9/2023	8,285,367	1.61
				USD 3,000,000	Britannia Funding 0% 10/10/2023	2,981,506	0.58
				USD 3,000,000	Columbia Funding 0% 12/9/2023	2,994,212	0.58
				USD 2,000,000	Columbia Funding 0% 1/2/2024	1,951,408	0.38
				USD 4,000,000	Concord Minutemen Capital 5.65% 7/12/2023	4,001,063	0.78
				USD 2,500,000	Credit Industriel et Commercial 0% 9/2/2024	2,435,739	0.47
				USD 12,000,000	Credit Industriel et Commercial (New York Branch) 5.44% 1/9/2023	12,000,006	2.33
				USD 1,000,000	FMS Wertmanagement 0% 2/5/2024	962,902	0.19
				USD 1,000,000	FMS Wertmanagement 0% 3/5/2024	962,744	0.19
				USD 2,000,000	Gotham Funding 0% 2/11/2023	1,980,555	0.39
				USD 9,700,000	ING US Funding 0% 16/10/2023	9,631,628	1.87
				USD 1,750,000	ING US Funding 0% 8/11/2023	1,731,506	0.34
				USD 5,000,000	ING US Funding 5.45% 5/9/2023	5,000,042	0.97
				USD 4,000,000	Starbird Funding 5.63% 10/11/2023	4,000,820	0.78
						62,837,731	12.22
				總商業票據		218,211,706	42.41

貝萊德美元儲備基金 (US Dollar Reserve Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %	
定期存單								
加拿大								
USD 1,000,000	Bank of Nova Scotia/Houston 5.79% 26/1/2024	1,000,727	0.19	USD 3,000,000	Sumitomo Mitsui Trust Bank/ New York 5.62% 8/9/2023	3,000,165	0.58	
USD 2,000,000	Canadian Imperial Bank of Commerce 5.4% 8/2/2024	1,996,750	0.39	USD 2,330,000	Sumitomo Mitsui Trust Bank/ New York 5.62% 5/10/2023	2,330,412	0.45	
USD 2,000,000	Canadian Imperial Bank of Commerce 5.6% 1/12/2023	2,000,276	0.39	USD 3,000,000	Sumitomo Mitsui Trust Bank/ New York 5.72% 29/1/2024	3,000,959	0.58	
USD 2,000,000	Canadian Imperial Bank of Commerce 5.6% 4/3/2024	1,997,231	0.39				47,835,764	9.30
USD 2,000,000	Canadian Imperial Bank of Commerce 5.93% 28/6/2024	2,000,001	0.39	韓國				
USD 2,000,000	Royal Bank of Canada/New York NY 6.1% 19/10/2023	2,001,569	0.39	USD 1,000,000	Korea Development Bank/The (New York Branch) 5.82% 16/2/2024	1,000,013	0.19	
USD 1,500,000	Toronto Dominion Bank (New York Branch) 0% 29/1/2024	1,500,953	0.29	瑞典				
USD 2,000,000	Toronto Dominion Bank (New York Branch) 5.27% 24/1/2024	1,995,271	0.39	USD 1,500,000	Svenska Handelsbanken/New York NY 5.85% 29/4/2024	1,501,473	0.29	
			14,492,778	2.82	英國			
芬蘭								
USD 2,000,000	Nordea Bank 5.82% 18/4/2024	2,001,390	0.39	USD 2,500,000	Standard Chartered Bank (New York Branch) 5.21% 31/10/2023	2,498,627	0.48	
法國								
USD 2,000,000	BNP Paribas 5.93% 5/2/2024	2,002,435	0.39	USD 2,000,000	Standard Chartered Bank (New York Branch) 5.63% 1/3/2024	1,995,563	0.39	
USD 2,000,000	BNP Paribas (New York Branch) 5.25% 31/1/2024	1,994,697	0.39				4,494,190	0.87
USD 1,000,000	Credit Agricole 5.69% 13/12/2023	1,000,251	0.19	美國				
USD 2,000,000	Credit Agricole Corporate and Investment Bank/New York 5.68% 17/11/2023	2,001,174	0.39	USD 2,500,000	Bank of America 0% 15/9/2023	2,500,175	0.49	
USD 2,000,000	Natixis (New York Branch) 5.22% 13/10/2023	1,999,233	0.39	USD 1,500,000	Bank of America 0% 14/12/2023	1,500,162	0.29	
			8,997,790	1.75	USD 2,500,000	Bank of America 5.25% 31/1/2024	2,493,502	0.48
德國								
USD 1,500,000	DG Bank (New York Branch) 5.4% 9/11/2023	1,499,443	0.29	USD 1,839,000	Bank of America 5.44% 6/2/2024	1,835,290	0.36	
日本								
USD 2,500,000	Mitsubishi UFJ Trust & Banking 5.7% 14/2/2024	2,500,222	0.49	USD 4,000,000	Bank of America 5.53% 15/9/2023	4,000,091	0.78	
USD 6,000,000	Mitsubishi UFJ Trust and Banking (New York Branch) 5.33% 5/9/2023	5,999,997	1.17	USD 2,500,000	Bank of America 5.75% 9/1/2024	2,500,119	0.48	
USD 2,500,000	Mizuho Bank 5.65% 20/10/2023	2,500,607	0.49	USD 1,500,000	Citibank 5.92% 21/9/2023	1,500,471	0.29	
USD 3,000,000	Mizuho Bank 5.71% 20/2/2024	3,000,438	0.58	USD 2,000,000	Citibank (New York Branch) 4.16% 1/9/2023	1,999,846	0.39	
USD 4,000,000	Mizuho Bank (New York Branch) 5.39% 1/9/2023	4,000,008	0.78	USD 725,000	Citibank (New York Branch) 5.8% 26/2/2024	724,919	0.14	
USD 4,000,000	MUFG Bank (New York Branch) 5.62% 1/11/2023	4,001,266	0.78	USD 2,000,000	Citibank (New York Branch) 5.8% 4/3/2024	1,999,044	0.39	
USD 5,000,000	Sumitomo Mitsui Banking 5.45% 8/9/2023	5,000,029	0.97	USD 1,500,000	Citibank (New York Branch) 5.8% 18/3/2024	1,499,706	0.29	
USD 3,000,000	Sumitomo Mitsui Banking 5.7% 20/2/2024	3,000,520	0.58	USD 1,000,000	Citibank (New York Branch) 5.89% 10/5/2024	999,978	0.19	
USD 2,500,000	Sumitomo Mitsui Banking 5.72% 7/2/2024	2,500,815	0.49	USD 2,500,000	State Street Bank & Trust 5.8% 28/3/2024	2,501,276	0.49	
USD 4,000,000	Sumitomo Mitsui Trust Bank 5.54% 21/9/2023	4,000,311	0.78	USD 2,500,000	Wells Fargo Bank 5.8% 22/1/2024	2,501,846	0.49	
USD 3,000,000	Sumitomo Mitsui Trust Bank 5.6% 29/11/2023	3,000,015	0.58	USD 1,000,000	Wells Fargo Bank 5.94% 17/7/2024	1,000,715	0.19	
						29,557,140	5.74	
						定期存單總額	111,379,981	21.64
						允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	338,953,099	65.87
						普通股/優先股(股份)總額	338,953,099	65.87
						其他淨資產	175,627,077	34.13
						淨資產總額(美金)	514,580,176	100.00

貝萊德美元儲備基金 (US Dollar Reserve Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
英鎊避險股份類別						
GBP	15,551,048	USD	19,785,544	BNY Mellon	15/9/2023	(71,268)
USD	104,210	GBP	82,116	BNY Mellon	15/9/2023	110
未實現淨減值						(71,158)
未實現淨減值總額 (美金曝險部位 - 美金 19,816,408)						(71,158)

貝萊德美國靈活股票基金 (US Flexible Equity Fund)

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %		
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具									
普通股 (股份)									
	百慕達			538,475	Fidelity National Financial	22,158,246	1.18		
809,079	Axalta Coating Systems	23,155,841	1.23	105,456	FleetCor Technologies	28,993,018	1.54		
	丹麥			517,110	Fortive	40,944,770	2.18		
195,952	Novo Nordisk	36,462,748	1.94	142,895	Fortrea	3,916,752	0.21		
	法國			441,183	Fox*	14,761,983	0.79		
734,485	Sanofi*	39,691,569	2.11	761,309	General Motors	25,534,304	1.36		
	愛爾蘭			47,558	Humana	22,435,486	1.19		
182,897	Allegion	20,875,864	1.11	283,766	Intercontinental Exchange	33,481,551	1.78		
396,230	Medtronic	32,669,163	1.74	208,571	JPMorgan Chase	30,828,880	1.63		
		53,545,027	2.85	142,108	Laboratory of America	30,220,688	1.60		
	日本			329,582	Las Vegas Sands	18,242,364	0.97		
332,640	Sony*	27,668,995	1.47	106,490	LPL Financial	24,894,167	1.32		
	澤西島			400,911	Marvell Technology*	23,449,284	1.25		
276,338	Aptiv	28,150,552	1.49	162,723	Meta Platforms	48,598,851	2.58		
	英國			422,063	Microsoft	138,884,051	7.38		
728,966	BP	27,183,142	1.44	439,539	Mondelez International	31,308,363	1.66		
772,788	Shell	23,702,020	1.26	351,812	Monster Beverage	20,320,661	1.09		
439,661	Unilever*	22,695,301	1.21	229,298	Otis Worldwide	19,850,328	1.05		
		73,580,463	3.91	150,505	Progressive	20,193,256	1.07		
	美國			124,622	Reinsurance of America	17,422,156	0.93		
269,520	Advanced Micro Devices	28,946,448	1.54	279,109	Ross Stores	33,989,894	1.80		
397,742	Alphabet	54,387,241	2.88	341,398	Skechers USA	17,117,696	0.91		
293,472	Alphabet	40,449,245	2.15	303,638	Tenet Healthcare	23,796,110	1.27		
686,264	Amazon.com	94,539,729	5.03	78,926	UnitedHealth	38,673,740	2.05		
123,259	Analog Devices	22,449,162	1.19	99,609	Veeva Systems	20,393,947	1.08		
431,145	Apple	81,081,128	4.31	46,108	Visa*	11,387,292	0.61		
305,465	Applied Materials	46,415,407	2.47	235,752	Voya Financial	16,787,900	0.89		
1,137,052	Avantor*	25,071,997	1.33	183,218	World Wrestling Entertainment*	19,789,377	1.05		
144,543	Berkshire Hathaway	52,229,167	2.78	59,030	Zebra Technologies	16,451,661	0.87		
96,996	Caterpillar	27,424,649	1.46			1,573,391,665	83.61		
644,858	Ciena*	31,630,285	1.68	普通股 (股份) 總額			1,855,646,860	98.61	
498,811	Cognizant Technology Solutions	35,759,761	1.90	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額				1,855,646,860	98.61
1,310,078	Comcast*	61,914,286	3.29	其他可轉讓證券					
280,240	ConocoPhillips	33,300,919	1.77	普通股 (股份)					
715,494	Corteva	36,561,743	1.94	美國					
174,026	Dollar General*	22,821,769	1.21	28,100	World Access	-	0.00		
167,368	Dollar Tree	20,311,780	1.08	普通股 (股份) 總額				-	0.00
1,940,154	Dun & Bradstreet*	21,167,080	1.13	其他可轉讓證券總額				-	0.00
48,408	Elevance Health	22,103,093	1.18	普通股 / 優先股 (股份) 總額				1,855,646,860	98.61
				其他淨資產				26,100,891	1.39
				淨資產總額 (美金)				1,881,747,751	100.00

* 本證券全部或部分代表借貸證券。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
離岸人民幣避險股份類別						
CNY	2,237,832	USD	309,521	BNY Mellon	15/9/2023	(1,753)
USD	15,838	CNY	115,160	BNY Mellon	15/9/2023	(1)
未實現淨減值						(1,754)
捷克克朗避險股份類別						
CZK	111,073	USD	5,011	BNY Mellon	15/9/2023	(4)
USD	278	CZK	6,138	BNY Mellon	15/9/2023	-
未實現淨減值						(4)
歐元避險股份類別						
EUR	161,048,464	USD	176,570,442	BNY Mellon	15/9/2023	(1,747,663)
USD	23,407,755	EUR	21,476,636	BNY Mellon	15/9/2023	94,313
未實現淨減值						(1,653,350)
英鎊避險股份類別						
GBP	4,101	USD	5,217	BNY Mellon	15/9/2023	(18)
USD	288	GBP	228	BNY Mellon	15/9/2023	-
未實現淨減值						(18)
日圓避險股份類別						
JPY	871,497	USD	6,113	BNY Mellon	15/9/2023	(139)
USD	338	JPY	48,978	BNY Mellon	15/9/2023	2
未實現淨減值						(137)
未實現淨減值總額 (美金曝險部位 - 美金 198,370,756)						(1,655,263)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	23.19
科技	21.99
通訊	19.45
金融	12.19
週期性消費品	10.29
工業	5.80
能源	4.47
基本材料	1.23
其他淨資產	1.39
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			USD 35,132	Ginnie Mae I Pool 4.5% 15/5/2040	34,314	0.04
	債券			USD 52,492	Ginnie Mae I Pool 4.5% 15/7/2040	51,187	0.06
	美國			USD 182,306	Ginnie Mae I Pool 5% 15/12/2034	182,406	0.21
USD 3,150,530	Fannie Mae Pool 2% 1/5/2051	2,528,455	2.90	USD 89,670	Ginnie Mae I Pool 5% 15/9/2035	89,222	0.10
USD 1,125,685	Fannie Mae Pool 2% 1/8/2051	903,366	1.04	USD 146,427	Ginnie Mae I Pool 5% 15/7/2037	145,663	0.17
USD 749,064	Fannie Mae Pool 2% 1/8/2051	604,550	0.69	USD 53,048	Ginnie Mae I Pool 5.5% 15/7/2038	53,812	0.06
USD 947,629	Fannie Mae Pool 2% 1/8/2051	763,263	0.88	USD 55,976	Ginnie Mae I Pool 5.5% 15/12/2040	56,706	0.07
USD 813,164	Fannie Mae Pool 2% 1/8/2051	651,282	0.75	USD 78	Ginnie Mae I Pool 6.5% 15/9/2036	79	0.00
USD 563,940	Fannie Mae Pool 2% 1/9/2051	451,485	0.52	USD 327	Ginnie Mae I Pool 6.5% 15/9/2036	328	0.00
USD 305,094	Fannie Mae Pool 2% 1/9/2051	245,738	0.28	USD 20,012	Ginnie Mae I Pool 6.5% 15/5/2038	19,946	0.02
USD 294,271	Fannie Mae Pool 2% 1/9/2051	236,154	0.27	USD 43,534	Ginnie Mae I Pool 6.5% 15/5/2038	44,158	0.05
USD 462,055	Fannie Mae Pool 2% 1/10/2051	369,256	0.42	USD 15,598	Ginnie Mae I Pool 6.5% 15/10/2038	15,947	0.02
USD 52,692	Fannie Mae Pool 2% 1/11/2051	42,545	0.05	USD 18,247	Ginnie Mae I Pool 6.5% 15/12/2038	18,846	0.02
USD 1,757,835	Fannie Mae Pool 2.5% 1/9/2050	1,472,452	1.69	USD 315	Ginnie Mae I Pool 6.5% 15/12/2038	312	0.00
USD 4,583,359	Fannie Mae Pool 2.5% 1/11/2050	3,839,046	4.40	USD 223,691	Ginnie Mae II Pool 2.5% 20/11/2040	190,853	0.22
USD 464,314	Fannie Mae Pool 2.5% 1/5/2051	391,591	0.45	USD 14,971	Ginnie Mae II Pool 2.5% 20/1/2041	13,396	0.02
USD 802,425	Fannie Mae Pool 2.5% 1/5/2051	675,732	0.78	USD 17,154	Ginnie Mae II Pool 2.5% 20/3/2041	15,296	0.02
USD 2,804,271	Fannie Mae Pool 2.5% 1/9/2051	2,332,888	2.68	USD 88,090	Ginnie Mae II Pool 2.5% 20/10/2045	74,768	0.09
USD 57,412	Fannie Mae Pool 2.5% 1/11/2051	48,157	0.06	USD 282,735	Ginnie Mae II Pool 2.5% 20/11/2045	239,711	0.27
USD 36,355	Fannie Mae Pool 2.5% 1/11/2051	30,629	0.04	USD 15,938	Ginnie Mae II Pool 2.5% 20/1/2046	13,896	0.02
USD 236,479	Fannie Mae Pool 3.5% 1/11/2046	214,231	0.25	USD 15,881	Ginnie Mae II Pool 2.5% 20/1/2046	13,368	0.02
USD 118,311	Fannie Mae Pool 3.5% 1/4/2047	107,754	0.12	USD 12,532	Ginnie Mae II Pool 2.5% 20/1/2046	10,560	0.01
USD 52,482	Fannie Mae Pool 3.5% 1/5/2047	47,039	0.05	USD 25,772	Ginnie Mae II Pool 2.5% 20/2/2046	21,655	0.02
USD 52,919	Fannie Mae Pool 3.5% 1/9/2047	48,113	0.06	USD 22,054	Ginnie Mae II Pool 2.5% 20/3/2046	18,588	0.02
USD 188,856	Fannie Mae Pool 3.5% 1/9/2049	170,901	0.20	USD 1,233,382	Ginnie Mae II Pool 2.5% 20/6/2050	1,048,204	1.20
USD 866,261	Fannie Mae Pool 5% 1/6/2053	840,459	0.96	USD 627,064	Ginnie Mae II Pool 2.5% 20/7/2050	537,588	0.62
USD 450,000	Fannie Mae REMICS 3% 25/10/2057	325,883	0.37	USD 807,550	Ginnie Mae II Pool 2.5% 20/7/2050	686,040	0.79
USD 57,716	Freddie Mac Gold Pool 4.5% 1/9/2048	55,000	0.06	USD 641,903	Ginnie Mae II Pool 2.5% 20/7/2050	549,568	0.63
USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	462,428	0.53	USD 621,477	Ginnie Mae II Pool 2.5% 20/8/2050	535,175	0.61
USD 1,899,975	Freddie Mac Pool 2% 1/5/2051	1,521,110	1.74	USD 924,340	Ginnie Mae II Pool 2.5% 20/8/2050	795,980	0.91
USD 4,347,004	Freddie Mac Pool 2.5% 1/2/2051	3,620,086	4.15	USD 1,420,153	Ginnie Mae II Pool 2.5% 20/8/2050	1,215,871	1.39
USD 90,865	Freddie Mac Pool 2.5% 1/11/2051	76,341	0.09	USD 38,255	Ginnie Mae II Pool 2.5% 20/9/2050	32,231	0.04
USD 2,672,554	Freddie Mac Pool 6% 1/6/2053	2,681,759	3.08	USD 32,494	Ginnie Mae II Pool 2.5% 20/9/2050	27,606	0.03
USD 856,853	Freddie Mac REMICS 0.548% 25/12/2049	67,232	0.08	USD 57,426	Ginnie Mae II Pool 2.5% 20/9/2050	48,316	0.06
USD 355,742	Freddie Mac REMICS 4% 15/9/2054	310,882	0.36	USD 120,710	Ginnie Mae II Pool 2.5% 20/10/2050	102,359	0.12
USD 77,828	Ginnie Mae I Pool 3% 15/2/2045	70,368	0.08	USD 294,747	Ginnie Mae II Pool 2.5% 20/11/2050	249,946	0.29
USD 41,324	Ginnie Mae I Pool 3.5% 15/1/2042	38,357	0.04				
USD 45,394	Ginnie Mae I Pool 3.5% 15/9/2042	42,122	0.05				
USD 32,020	Ginnie Mae I Pool 3.5% 15/9/2042	29,712	0.03				
USD 52,235	Ginnie Mae I Pool 4% 15/1/2041	49,648	0.06				
USD 28,068	Ginnie Mae I Pool 4% 15/3/2041	26,672	0.03				
USD 51,554	Ginnie Mae I Pool 4.5% 15/5/2040	50,367	0.06				

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

續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
USD 19,826	Ginnie Mae II Pool 2.5% 20/1/2051	17,259	0.02	USD 223,498	Ginnie Mae II Pool 3% 20/10/2050	197,416	0.23
USD 21,662	Ginnie Mae II Pool 2.5% 20/1/2051	18,255	0.02	USD 433,947	Ginnie Mae II Pool 3% 20/11/2050	383,420	0.44
USD 2,325,982	Ginnie Mae II Pool 2.5% 20/3/2051	2,005,152	2.30	USD 362,959	Ginnie Mae II Pool 3% 20/11/2050	320,488	0.37
USD 2,299,874	Ginnie Mae II Pool 2.5% 20/3/2051	1,980,087	2.27	USD 268,688	Ginnie Mae II Pool 3% 20/11/2050	236,502	0.27
USD 559,366	Ginnie Mae II Pool 2.5% 20/4/2051	484,860	0.56	USD 21,919	Ginnie Mae II Pool 3% 20/12/2050	19,435	0.02
USD 17,107	Ginnie Mae II Pool 2.5% 20/4/2051	14,507	0.02	USD 22,027	Ginnie Mae II Pool 3% 20/12/2050	19,323	0.02
USD 14,836	Ginnie Mae II Pool 2.5% 20/4/2051	12,578	0.01	USD 15,502	Ginnie Mae II Pool 3% 20/12/2050	13,682	0.02
USD 644,572	Ginnie Mae II Pool 2.5% 20/4/2051	558,541	0.64	USD 13,918	Ginnie Mae II Pool 3% 20/12/2050	12,306	0.01
USD 2,791,787	Ginnie Mae II Pool 2.5% 20/8/2051	2,332,110	2.68	USD 20,510	Ginnie Mae II Pool 3% 20/1/2051	18,134	0.02
USD 6,231,415	Ginnie Mae II Pool 2.5% 20/9/2051	5,176,234	5.94	USD 21,671	Ginnie Mae II Pool 3% 20/1/2051	18,855	0.02
USD 2,134,065	Ginnie Mae II Pool 2.5% 20/9/2051	1,772,695	2.03	USD 14,843	Ginnie Mae II Pool 3% 20/1/2051	13,094	0.02
USD 102,142	Ginnie Mae II Pool 2.5% 20/10/2051	86,587	0.10	USD 18,256	Ginnie Mae II Pool 3% 20/2/2051	16,204	0.02
USD 74,824	Ginnie Mae II Pool 3% 20/10/2045	66,094	0.08	USD 19,473	Ginnie Mae II Pool 3% 20/2/2051	17,187	0.02
USD 158,392	Ginnie Mae II Pool 3% 20/11/2045	139,915	0.16	USD 20,645	Ginnie Mae II Pool 3% 20/2/2051	17,962	0.02
USD 15,678	Ginnie Mae II Pool 3% 20/6/2046	13,807	0.02	USD 31,740	Ginnie Mae II Pool 3% 20/3/2051	27,615	0.03
USD 452,207	Ginnie Mae II Pool 3% 20/6/2050	399,396	0.46	USD 16,005	Ginnie Mae II Pool 3% 20/4/2051	14,157	0.02
USD 1,007,827	Ginnie Mae II Pool 3% 20/6/2050	894,918	1.03	USD 18,045	Ginnie Mae II Pool 3% 20/4/2051	15,956	0.02
USD 1,479,882	Ginnie Mae II Pool 3% 20/6/2050	1,311,430	1.50	USD 30,454	Ginnie Mae II Pool 3% 20/4/2051	26,899	0.03
USD 1,610,316	Ginnie Mae II Pool 3% 20/6/2050	1,417,316	1.63	USD 29,477	Ginnie Mae II Pool 3% 20/4/2051	26,018	0.03
USD 755,474	Ginnie Mae II Pool 3% 20/7/2050	667,266	0.77	USD 31,382	Ginnie Mae II Pool 3% 20/4/2051	27,680	0.03
USD 632,776	Ginnie Mae II Pool 3% 20/7/2050	559,270	0.64	USD 16,162	Ginnie Mae II Pool 3% 20/4/2051	14,225	0.02
USD 485,324	Ginnie Mae II Pool 3% 20/8/2050	429,095	0.49	USD 22,927	Ginnie Mae II Pool 3% 20/5/2051	20,237	0.02
USD 796,515	Ginnie Mae II Pool 3% 20/8/2050	704,009	0.81	USD 27,714	Ginnie Mae II Pool 3% 20/6/2051	24,504	0.03
USD 911,106	Ginnie Mae II Pool 3% 20/8/2050	804,467	0.92	USD 43,644	Ginnie Mae II Pool 3% 20/6/2051	38,550	0.04
USD 721,836	Ginnie Mae II Pool 3% 20/8/2050	636,259	0.73	USD 1,380,922	Ginnie Mae II Pool 3% 20/8/2051	1,242,772	1.43
USD 56,494	Ginnie Mae II Pool 3% 20/9/2050	49,935	0.06	USD 1,531,400	Ginnie Mae II Pool 3% 20/9/2051	1,377,220	1.58
USD 89,554	Ginnie Mae II Pool 3% 20/9/2050	78,822	0.09	USD 112,517	Ginnie Mae II Pool 3% 20/9/2051	99,036	0.11
USD 30,057	Ginnie Mae II Pool 3% 20/9/2050	26,637	0.03	USD 122,268	Ginnie Mae II Pool 3% 20/10/2051	108,073	0.12
USD 63,661	Ginnie Mae II Pool 3% 20/9/2050	55,923	0.06	USD 86,815	Ginnie Mae II Pool 3% 20/10/2051	76,684	0.09
USD 42,320	Ginnie Mae II Pool 3% 20/9/2050	37,500	0.04	USD 93,055	Ginnie Mae II Pool 3% 20/10/2051	82,134	0.09
USD 31,983	Ginnie Mae II Pool 3% 20/9/2050	28,341	0.03	USD 137,153	Ginnie Mae II Pool 3% 20/10/2051	120,719	0.14
USD 267,684	Ginnie Mae II Pool 3% 20/10/2050	236,608	0.27	USD 58,605	Ginnie Mae II Pool 3% 20/10/2051	51,691	0.06
USD 124,095	Ginnie Mae II Pool 3% 20/10/2050	109,683	0.13	USD 1,204,943	Ginnie Mae II Pool 3% 20/10/2051	1,083,646	1.24
USD 172,298	Ginnie Mae II Pool 3% 20/10/2050	152,187	0.17	USD 3,346,924	Ginnie Mae II Pool 3% 20/10/2051	3,010,019	3.45
USD 127,827	Ginnie Mae II Pool 3% 20/10/2050	112,514	0.13	USD 42,481	Ginnie Mae II Pool 3.5% 20/4/2043	39,420	0.05
USD 197,600	Ginnie Mae II Pool 3% 20/10/2050	174,407	0.20	USD 29,708	Ginnie Mae II Pool 3.5% 20/5/2043	27,609	0.03

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

續

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
USD 24,196	Ginnie Mae II Pool 3.5% 20/10/2046	22,321	0.03	USD 17,236	Ginnie Mae II Pool 3.5% 20/5/2051	15,827	0.02
USD 26,428	Ginnie Mae II Pool 3.5% 20/10/2046	24,384	0.03	USD 17,514	Ginnie Mae II Pool 3.5% 20/5/2051	16,022	0.02
USD 21,013	Ginnie Mae II Pool 3.5% 20/10/2046	19,368	0.02	USD 16,827	Ginnie Mae II Pool 3.5% 20/5/2051	15,393	0.02
USD 52,489	Ginnie Mae II Pool 3.5% 20/10/2046	48,435	0.06	USD 17,295	Ginnie Mae II Pool 3.5% 20/5/2051	15,714	0.02
USD 33,060	Ginnie Mae II Pool 3.5% 20/10/2046	30,482	0.03	USD 16,034	Ginnie Mae II Pool 3.5% 20/6/2051	14,667	0.02
USD 669,764	Ginnie Mae II Pool 3.5% 20/5/2050	612,634	0.70	USD 37,354	Ginnie Mae II Pool 3.5% 20/6/2051	33,940	0.04
USD 1,233,270	Ginnie Mae II Pool 3.5% 20/5/2050	1,128,130	1.29	USD 861,340	Ginnie Mae II Pool 3.5% 20/7/2051	787,934	0.90
USD 883,113	Ginnie Mae II Pool 3.5% 20/5/2050	808,123	0.93	USD 383,259	Ginnie Mae II Pool 3.5% 20/8/2051	350,766	0.40
USD 633,204	Ginnie Mae II Pool 3.5% 20/6/2050	581,571	0.67	USD 84,816	Ginnie Mae II Pool 3.5% 20/9/2051	76,985	0.09
USD 641,452	Ginnie Mae II Pool 3.5% 20/6/2050	586,735	0.67	USD 70,493	Ginnie Mae II Pool 3.5% 20/9/2051	64,420	0.07
USD 344,683	Ginnie Mae II Pool 3.5% 20/6/2050	315,283	0.36	USD 48,746	Ginnie Mae II Pool 3.5% 20/9/2051	44,546	0.05
USD 720,524	Ginnie Mae II Pool 3.5% 20/6/2050	659,089	0.76	USD 1,096	Ginnie Mae II Pool 4% 20/4/2039	1,047	0.00
USD 461,649	Ginnie Mae II Pool 3.5% 20/6/2050	422,287	0.48	USD 7,434	Ginnie Mae II Pool 4% 20/7/2039	7,102	0.01
USD 1,031,262	Ginnie Mae II Pool 3.5% 20/6/2050	940,783	1.08	USD 1,801	Ginnie Mae II Pool 4% 20/9/2040	1,722	0.00
USD 1,140,866	Ginnie Mae II Pool 3.5% 20/8/2050	1,043,651	1.20	USD 59,063	Ginnie Mae II Pool 4% 20/10/2040	56,471	0.06
USD 921,442	Ginnie Mae II Pool 3.5% 20/8/2050	837,181	0.96	USD 47,971	Ginnie Mae II Pool 4% 20/12/2040	45,862	0.05
USD 39,741	Ginnie Mae II Pool 3.5% 20/9/2050	36,368	0.04	USD 41,699	Ginnie Mae II Pool 4% 20/1/2041	39,868	0.05
USD 39,495	Ginnie Mae II Pool 3.5% 20/9/2050	36,763	0.04	USD 1,708	Ginnie Mae II Pool 4% 20/2/2041	1,633	0.00
USD 38,058	Ginnie Mae II Pool 3.5% 20/9/2050	35,382	0.04	USD 22,101	Ginnie Mae II Pool 4% 20/4/2042	21,130	0.02
USD 21,410	Ginnie Mae II Pool 3.5% 20/9/2050	19,876	0.02	USD 3,655	Ginnie Mae II Pool 4% 20/8/2044	3,457	0.00
USD 91,339	Ginnie Mae II Pool 3.5% 20/9/2050	82,774	0.09	USD 8,741	Ginnie Mae II Pool 4% 20/8/2044	8,317	0.01
USD 102,893	Ginnie Mae II Pool 3.5% 20/10/2050	94,126	0.11	USD 6,172	Ginnie Mae II Pool 4% 20/8/2044	5,867	0.01
USD 67,601	Ginnie Mae II Pool 3.5% 20/10/2050	61,839	0.07	USD 7,422	Ginnie Mae II Pool 4% 20/10/2046	6,991	0.01
USD 165,765	Ginnie Mae II Pool 3.5% 20/10/2050	150,608	0.17	USD 74,416	Ginnie Mae II Pool 4% 20/3/2047	70,409	0.08
USD 80,800	Ginnie Mae II Pool 3.5% 20/10/2050	73,911	0.08	USD 13,841	Ginnie Mae II Pool 4% 20/5/2047	13,107	0.02
USD 21,164	Ginnie Mae II Pool 3.5% 20/12/2050	19,360	0.02	USD 63,019	Ginnie Mae II Pool 4% 20/6/2047	59,666	0.07
USD 29,790	Ginnie Mae II Pool 3.5% 20/12/2050	27,066	0.03	USD 53,081	Ginnie Mae II Pool 4% 20/11/2047	50,141	0.06
USD 19,190	Ginnie Mae II Pool 3.5% 20/1/2051	17,555	0.02	USD 26,101	Ginnie Mae II Pool 4% 20/12/2047	24,679	0.03
USD 16,921	Ginnie Mae II Pool 3.5% 20/1/2051	15,587	0.02	USD 815,661	Ginnie Mae II Pool 4% 20/5/2050	763,583	0.88
USD 15,431	Ginnie Mae II Pool 3.5% 20/1/2051	14,341	0.02	USD 912,615	Ginnie Mae II Pool 4% 20/5/2050	854,846	0.98
USD 24,544	Ginnie Mae II Pool 3.5% 20/2/2051	22,609	0.03	USD 495,537	Ginnie Mae II Pool 4% 20/8/2050	462,261	0.53
USD 23,840	Ginnie Mae II Pool 3.5% 20/3/2051	21,860	0.03	USD 13,111	Ginnie Mae II Pool 4% 20/3/2051	12,299	0.01
USD 20,085	Ginnie Mae II Pool 3.5% 20/4/2051	18,372	0.02	USD 27,138	Ginnie Mae II Pool 4% 20/3/2051	25,260	0.03
USD 21,832	Ginnie Mae II Pool 3.5% 20/4/2051	19,971	0.02	USD 19,157	Ginnie Mae II Pool 4% 20/5/2051	17,934	0.02
USD 33,577	Ginnie Mae II Pool 3.5% 20/4/2051	30,508	0.03	USD 18,580	Ginnie Mae II Pool 4% 20/5/2051	17,325	0.02
				USD 578,825	Ginnie Mae II Pool 4% 20/7/2051	541,771	0.62
				USD 4,176	Ginnie Mae II Pool 4.5% 20/12/2039	4,088	0.00
				USD 5,085	Ginnie Mae II Pool 4.5% 20/1/2040	4,978	0.01
				USD 4,156	Ginnie Mae II Pool 4.5% 20/2/2040	4,069	0.00
				USD 268	Ginnie Mae II Pool 4.5% 20/5/2040	262	0.00
				USD 1,338	Ginnie Mae II Pool 4.5% 20/7/2040	1,308	0.00

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

續

至 2023 年 8 月 31 日止之投資組合

持股票量	說明	市場價值 (美金)	淨資產 %	持股票量	說明	市場價值 (美金)	淨資產 %
USD 10,469	Ginnie Mae II Pool 4.5% 20/8/2040	10,240	0.01	USD 284,085	Government National Mortgage Association 0.772% 20/7/2047	26,443	0.03
USD 2,473	Ginnie Mae II Pool 4.5% 20/10/2040	2,419	0.00	USD 3,743,368	Government National Mortgage Association 0.808% 16/6/2058	142,729	0.16
USD 4,728	Ginnie Mae II Pool 4.5% 20/6/2044	4,628	0.01	USD 424,706	Government National Mortgage Association 2.5% 20/10/2050	55,801	0.06
USD 48,924	Ginnie Mae II Pool 4.5% 20/4/2047	47,634	0.05	USD 136,371	Government National Mortgage Association 2.5% 20/11/2050	17,878	0.02
USD 51,538	Ginnie Mae II Pool 4.5% 20/10/2049	49,785	0.06	USD 518,391	Government National Mortgage Association 2.5% 20/12/2050	68,294	0.08
USD 184,503	Ginnie Mae II Pool 4.5% 20/5/2050	176,747	0.20	USD 9,294,960	Government National Mortgage Association 2.5% 20/10/2051	1,279,239	1.47
USD 17,104	Ginnie Mae II Pool 4.5% 20/8/2050	16,536	0.02	USD 100,000	Government National Mortgage Association 3% 20/9/2046	81,848	0.09
USD 103,680	Ginnie Mae II Pool 5% 20/10/2039	104,472	0.12	USD 437,987	Government National Mortgage Association 3% 20/6/2051	66,506	0.08
USD 15,306	Ginnie Mae II Pool 5% 20/7/2044	15,424	0.02	USD 649,514	Government National Mortgage Association 3% 20/8/2051	115,590	0.13
USD 256,385	Ginnie Mae II Pool 5.5% 20/5/2041	262,898	0.30	USD 334,750	Government National Mortgage Association 3.5% 20/8/2050	55,697	0.06
USD 694,179	Ginnie Mae II Pool 5.5% 20/3/2053	691,137	0.79	USD 80,350	Government National Mortgage Association 6.703% 20/7/2039	82,168	0.09
USD 11,576	Ginnie Mae II Pool 6.5% 20/11/2038	12,125	0.01	USD 3,485,000	United States Treasury Bill 0% 12/10/2023	3,463,954	3.97
USD 4,593	Ginnie Mae II Pool 6.5% 20/6/2040	4,673	0.01			86,721,451	99.48
USD 64,136	Ginnie Mae II Pool 6.5% 20/2/2041	66,259	0.08			86,721,451	99.48
USD 298,715	Ginnie Mae II Pool 6.5% 20/3/2053	303,020	0.35			86,721,451	99.48
USD 625,947	Government National Mortgage Association 0.586% 16/8/2058	16,316	0.02			454,231	0.52
USD 474,268	Government National Mortgage Association 0.745% 16/5/2059	17,501	0.02			87,175,682	100.00
					總債券		
					允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額		
					普通股 / 優先股 (股份) 總額		
					其他淨資產		
					淨資產總額 (美金)		

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
歐元避險股份類別						
EUR	5,342	USD	5,861	BNY Mellon	15/9/2023	(63)
USD	145	EUR	133	BNY Mellon	15/9/2023	1
未實現淨減值						(62)
未實現淨減值總額 (美金曝險部位 - 美金 5,940)						(62)

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

續

至 2023 年 8 月 31 日止之將予宣佈證券合約

持股量	說明	市場價值 (美金)	淨資產 %
將予宣佈證券			
美國			
USD 13,548,000	Ginnie Mae 2% TBA	11,208,853	12.86
USD 2,533,529	Ginnie Mae 4% TBA	2,358,666	2.71
USD 1,706,000	Ginnie Mae 4.5% TBA	1,625,903	1.87
USD 1,693,000	Ginnie Mae 5% TBA	1,649,052	1.89
USD 1,930,000	Ginnie Mae 5.5% TBA	1,911,467	2.19
USD (5,639,400)	Ginnie Mae 2.5% TBA	(4,808,184)	(5.52)
USD (6,771,526)	Ginnie Mae 3% TBA	(5,958,422)	(6.84)
USD (2,753,476)	Ginnie Mae 3.5% TBA	(2,501,274)	(2.87)
將予宣佈證券總額			
(美金曝險部位 - 美金 32,021,823)		5,486,061	6.29

貝萊德美國增長型基金 (US Growth Fund)

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			35,143	Intuit	19,013,417	4.85
				34,780	Intuitive Surgical	11,135,165	2.84
				10,896	Mastercard	4,516,174	1.15
				14,777	Meta Platforms	4,413,299	1.13
	普通股 (股份)			95,057	Microsoft	31,279,456	7.98
	法國			7,856	MSCI	4,282,934	1.09
7,257	LVMH Moët Hennessy Louis Vuitton	6,251,517	1.59	21,899	Netflix	9,537,015	2.43
	荷蘭			34,107	NIKE	3,497,673	0.89
20,157	ASML	13,411,460	3.42	53,712	NVIDIA	26,705,069	6.81
	瑞典			13,667	Palo Alto Networks	3,303,314	0.84
57,900	Evolution*	6,346,621	1.62	15,838	Roper Technologies	7,957,803	2.03
	美國			20,011	S&P Global*	7,869,526	2.01
139,818	Alphabet	19,118,713	4.88	11,611	ServiceNow	6,881,608	1.76
237,057	Amazon.com	32,656,972	8.33	51,130	Tesla	13,152,170	3.35
163,150	Apple	30,681,989	7.82	22,658	UnitedHealth	11,102,420	2.83
52,538	Blackstone*	5,558,520	1.42	76,974	Visa*	19,010,269	4.85
96,950	Boston Scientific	5,279,897	1.35	25,223	Zoetis*	4,868,291	1.24
13,980	Broadcom	12,746,545	3.25			365,044,991	93.11
52,486	Cadence Design Systems	12,673,270	3.23		普通股 (股份) 總額	391,054,589	99.74
30,897	Cheniere Energy	5,085,028	1.30		允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	391,054,589	99.74
2,604	Chipotle Mexican Grill	5,056,968	1.29		普通股 / 優先股 (股份) 總額	391,054,589	99.74
254,100	Copart	11,467,533	2.93		其他淨資產	1,009,121	0.26
49,065	Danaher	13,076,313	3.34		淨資產總額 (美金)	392,063,710	100.00
21,524	Eli Lilly	11,816,676	3.01				
66,759	HEICO*	11,300,964	2.88				

* 本證券全部或部分代表借貸證券。

貝萊德美國增長型基金 (US Growth Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
歐元避險股份類別						
EUR	20,893,066	USD	22,912,842	BNY Mellon	15/9/2023	(232,812)
USD	1,952,424	EUR	1,789,074	BNY Mellon	15/9/2023	10,339
未實現淨減值						(222,473)
未實現淨減值總額 (美金曝險部位 - 美金 24,609,025)						(222,473)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
科技	42.24
通訊	17.61
非週期性消費品	16.62
週期性消費品	11.67
金融	7.42
工業	2.88
能源	1.30
其他淨資產	0.26
	100.00

貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund)

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			2,810	Charles River Laboratories International	590,662	0.24
	普通股 / 優先股 (股份)			9,986	Cheniere Energy	1,643,496	0.68
	澳洲			29,497	Ciena*	1,446,828	0.59
53,860	Woodside Energy*	1,294,256	0.53	5,746	Cigna	1,616,062	0.66
	百慕達			44,370	Citigroup	1,842,686	0.75
63,361	Axalta Coating Systems*	1,813,392	0.75	89,813	Cognizant Technology Solutions	6,438,694	2.65
	加拿大			4,938	Constellation Brands	1,285,411	0.53
70,247	Barrick Gold	1,149,943	0.47	26,822	Crown	2,492,837	1.02
119,632	Gildan Activewear*	3,609,298	1.48	11,449	Crown Castle	1,158,524	0.48
7,974	Onex	494,081	0.20	20,990	Denbury*	1,922,684	0.79
73,540	Suncor Energy*	2,501,095	1.03	20,670	Dollar General	2,710,664	1.11
		7,754,417	3.18	30,585	Dollar Tree	3,711,796	1.53
	芬蘭			198,523	Dun & Bradstreet*	2,165,886	0.89
504,783	Nokia*	2,019,132	0.83	82,684	DXC Technology	1,711,972	0.70
	德國			20,016	Edison International	1,404,323	0.58
54,798	Bayer	3,027,338	1.24	20,935	Entergy	2,028,601	0.83
14,184	Henkel	1,092,301	0.45	94,971	Equitable	2,779,801	1.14
5,192	MTU Aero Engines	1,222,369	0.50	44,800	Exelon	1,817,088	0.75
		5,342,008	2.19	4,850	F&G Annuities & Life	142,639	0.06
	愛爾蘭			84,748	Fidelity National Financial	3,487,380	1.43
21,805	Allegion	2,488,822	1.02	84,421	Fidelity National Information Services	4,753,747	1.95
11,953	CRH	691,003	0.29	3,808	First Citizens BancShares*	5,191,446	2.13
12,584	Willis Towers Watson	2,627,917	1.08	11,510	Fortive	911,362	0.37
		5,807,742	2.39	68,376	Fortrea	1,874,186	0.77
	日本			107,598	Fox*	3,600,229	1.48
131,400	Komatsu	3,731,040	1.53	19,933	Fulgent Genetics*	676,127	0.28
151,100	Panasonic	1,736,324	0.72	114,004	General Motors	3,823,694	1.57
		5,467,364	2.25	82,962	Goodyear Tire & Rubber*	1,077,676	0.44
	荷蘭			17,188	Hasbro	1,238,567	0.51
33,645	Koninklijke Philips*	761,087	0.31	4,266	Hess	657,006	0.27
107,290	Koninklijke Philips	2,420,999	1.00	9,641	Howard Hughes	763,567	0.31
		3,182,086	1.31	40,508	HP	1,190,125	0.49
	新加坡			23,527	Huntington Ingalls Industries	5,214,289	2.14
84,412	Flex	2,352,140	0.97	30,395	International Flavors & Fragrances	2,158,957	0.89
	英國			19,803	International Paper	691,322	0.28
49,485	BAE Systems*	634,701	0.26	93,687	Kinder Morgan	1,626,875	0.67
50,333	BP	1,876,917	0.77	295,791	Kosmos Energy*	2,171,106	0.89
107,701	British American Tobacco*	3,619,831	1.49	180,048	Kraft Heinz	5,968,591	2.45
184,440	Prudential*	2,300,813	0.94	19,276	Laboratory of America	4,099,234	1.69
1,356,770	Vodafone	1,266,541	0.52	29,794	Las Vegas Sands	1,649,098	0.68
		9,698,803	3.98	15,424	Lear	2,253,138	0.93
	美國			65,464	Leidos	6,456,060	2.65
13,428	Activision Blizzard	1,235,376	0.51	2,867	LPL Financial	670,219	0.28
17,450	Advance Auto Parts	1,195,849	0.49	95,321	Mattel	2,119,939	0.87
19,942	Allstate	2,171,883	0.89	10,479	Mid-America Apartment Communities	1,528,781	0.63
30,810	American Electric Power*	2,451,552	1.01	19,101	MSC Industrial Direct*	1,948,875	0.80
46,129	American International	2,695,317	1.11	21,660	NCR*	666,045	0.27
9,010	Apollo Global Management	779,185	0.32	115,121	Newell Brands*	1,212,800	0.50
14,083	Assurant*	1,957,960	0.80	117,177	PG&E*	1,935,764	0.79
8,900	AvalonBay Communities	1,642,851	0.68	30,547	Public Service Enterprise	1,891,470	0.78
81,839	Avantor*	1,804,550	0.74	20,255	Ralph Lauren*	2,338,237	0.96
50,786	Avnet	2,597,196	1.07	29,976	Raymond James Financial	3,144,183	1.29
97,532	Baxter International	4,037,825	1.66	3,460	Repligen*	598,061	0.25
167,298	Cannae	3,272,349	1.35	16,224	Robert Half	1,221,992	0.50
50,244	Cardinal Health	4,439,560	1.82	18,659	Ross Stores	2,272,293	0.93
82,069	Carlyle	2,660,677	1.09	137,807	Sealed Air	5,137,445	2.11
24,929	Catalent	1,246,201	0.51	28,746	Sempra	2,050,165	0.84
10,384	Cencora	1,845,548	0.76	97,171	SS&C Technologies*	5,627,173	2.31
				67,960	Telephone and Data Systems	1,431,917	0.59
				187,221	Under Armour*	1,435,985	0.59
				2,925	Veeva Systems	598,864	0.25
				117,318	Warner Bros Discovery*	1,550,358	0.64
				36,545	Wells Fargo*	1,522,830	0.63
				1,542	West Pharmaceutical Services	631,742	0.26

* 本證券全部或部分代表借貸證券。

貝萊德美國中型企業價值基金 (US Mid-Cap Value Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
116,547	Western Digital	5,294,730	2.17
4,676	Zebra Technologies	1,303,201	0.54
25,576	Zimmer Biomet	3,080,118	1.27
		187,691,502	77.11
	普通股 / 優先股 (股份) 總額	232,422,842	95.49
	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	232,422,842	95.49
	普通股 / 優先股 (股份) 總額	232,422,842	95.49
	其他淨資產	10,967,309	4.51
	淨資產總額 (美金)	243,390,151	100.00

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現減值 (美金)
澳幣避險股份類別						
AUD	2,304,246	USD	1,498,699	BNY Mellon	15/9/2023	(5,513)
USD	314,961	AUD	487,262	BNY Mellon	15/9/2023	(792)
						未實現淨減值 (6,305)
						未實現淨減值總額 (美金曝險部位 - 美金 1,808,207) (6,305)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
非週期性消費品	19.77
金融	17.59
科技	14.49
週期性消費品	14.11
工業	11.28
能源	5.63
公共事業	5.58
通訊	4.65
基本材料	2.39
其他淨資產	4.51
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			1,525,387 ConocoPhillips	181,261,737	6.06
			215,333 Darling Ingredients	13,565,979	0.45
			606,123 Diamondback Energy	91,621,553	3.07
普通股 (股份)			1,070,294 EOG Resources	136,965,523	4.58
加拿大			2,289,985 Exxon Mobil	253,821,938	8.49
3,076,147 ARC Resources*	46,544,978	1.56	903,413 Hess	139,134,636	4.65
2,333,503 Canadian Natural Resources	151,340,056	5.06	4,957,168 Kinder Morgan	86,081,222	2.88
4,915,923 Cenovus Energy*	98,256,131	3.29	3,419,904 Kosmos Energy*	25,102,095	0.84
1,666,814 TC Energy	60,814,927	2.03	923,182 Marathon Petroleum	130,777,962	4.37
1,296,367 Tourmaline Oil	66,118,799	2.21	362,700 NOV*	7,634,835	0.26
	423,074,891	14.15	776,794 Valero Energy*	100,517,144	3.36
			3,838,259 Williams	133,897,665	4.48
古拉索				1,587,269,297	53.08
2,397,184 Schlumberger	141,050,307	4.72	普通股 (股份) 總額	2,961,862,994	99.06
法國			允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	2,961,862,994	99.06
4,213,428 TotalEnergies*	265,960,479	8.90			
愛爾蘭			其他可轉讓證券		
88,550 Weatherford International	7,739,270	0.26	普通股 (股份)		
義大利			俄羅斯聯邦		
4,743,694 Eni*	74,173,493	2.48	6,776,700 Gazprom**	706	0.00
盧森堡			美國		
454,900 Tenaris	7,388,317	0.25	4,502,180 Caithness Petroleum**	-	0.00
英國			普通股 (股份) 總額	706	0.00
25,200,483 BP	156,676,177	5.24	其他可轉讓證券總額	706	0.00
8,981,074 Shell	275,456,650	9.21	普通股 / 優先股 (股份) 總額	2,961,863,700	99.06
1,213,150 TechnipFMC	23,074,113	0.77	其他淨資產	28,220,371	0.94
	455,206,940	15.22	淨資產總額 (美金)	2,990,084,071	100.00
美國					
870,710 Cheniere Energy	143,301,452	4.79			
892,945 Chevron	143,585,556	4.80			

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
澳幣避險股份類別						
AUD	17,207,288	USD	11,203,258	BNY Mellon	15/9/2023	(52,675)
USD	1,385,866	AUD	2,129,983	BNY Mellon	15/9/2023	5,606
未實現淨減值						(47,069)
瑞士法郎避險股份類別						
CHF	4,366,339	USD	4,998,205	BNY Mellon	15/9/2023	(48,515)
USD	380,252	CHF	332,894	BNY Mellon	15/9/2023	2,884
未實現淨減值						(45,631)
歐元避險股份類別						
EUR	154,217,368	USD	169,171,696	BNY Mellon	15/9/2023	(1,764,227)
USD	12,148,968	EUR	11,134,987	BNY Mellon	15/9/2023	61,648
未實現淨減值						(1,702,579)
港幣避險股份類別						
HKD	46,893,571	USD	6,003,680	BNY Mellon	15/9/2023	(21,405)
USD	437,411	HKD	3,421,912	BNY Mellon	15/9/2023	873
未實現淨減值						(20,532)
新加坡幣避險股份類別						
USD	162,536	SGD	220,043	BNY Mellon	5/9/2023	(260)
SGD	103,245,096	USD	76,686,674	BNY Mellon	15/9/2023	(267,508)
USD	6,895,493	SGD	9,321,170	BNY Mellon	15/9/2023	(3,764)
未實現淨減值						(271,532)
未實現淨減值總額 (美金曝險部位 - 美金 287,101,447)						(2,087,343)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
油氣生產商	78.43
管道	14.18
石油與天然氣服務	5.75
農業	0.45
金屬/硬體	0.25
其他淨資產	0.94
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			瑞典 Hoist Finance	11,266,584	0.63
普通股 (股份)			瑞士 UBS	55,814,295	3.12
奧地利			英國 Cab Payments*	38,625,296	2.16
702,196 BAWAG	33,109,749	1.85	9,034,509 HSBC	67,123,661	3.75
826,061 Erste Bank	30,014,774	1.67	53,978,483 Lloyds Banking	29,118,610	1.62
	63,124,523	3.52	3,303,964 Standard Chartered	30,071,778	1.68
巴西			6,782,583 Vanquis Banking	8,941,859	0.50
2,152,286 Banco do Brasil	20,649,889	1.15		173,881,204	9.71
1,685,706 IRB-Brasil Resseguros	15,232,428	0.85			
	35,882,317	2.00	美國		
加拿大			824,185 American International	48,157,130	2.69
976,265 Nuvei	17,651,666	0.98	97,272 Ameriprise Financial	33,251,460	1.86
開曼群島			519,273 Apollo Global Management*	44,906,729	2.51
1,349,482 Inter	5,870,247	0.33	2,416,055 Bank of America	69,884,391	3.90
4,389,024 Inter	19,313,429	1.08	842,183 Black Knight	63,854,315	3.56
2,167,143 Pagseguro Digital*	19,721,001	1.10	1,236,602 Citizens Financial	34,822,712	1.94
798,532 XP*	20,518,280	1.14	1,123,779 Equitable	32,893,011	1.83
	65,422,957	3.65	628,214 Fidelity National Information Services	35,374,730	1.98
法國			16,834 First Citizens BancShares*	22,949,792	1.28
904,772 SCOR	28,270,888	1.58	353,080 Global Payments*	45,003,577	2.51
德國			48,995 Goldman Sachs	16,178,639	0.90
2,891,390 Commerzbank	32,013,083	1.79	970,439 Jackson Financial	36,526,354	2.04
印度			692,978 KKR*	43,186,389	2.41
2,110,837 IndusInd Bank	35,139,286	1.96	973,490 NCR*	29,934,818	1.67
1,900,000 Shriram Finance	44,255,775	2.47	2,857,399 New York Community Bancorp*	34,860,268	1.95
	79,395,061	4.43	1,194,703 Synchrony Financial	38,839,795	2.17
愛爾蘭			1,437,376 Wells Fargo	59,895,458	3.34
7,233,985 AIB	33,010,696	1.84	1,073,521 Western Alliance Bancorp	54,051,782	3.02
義大利				744,571,350	41.56
14,585,076 Intesa Sanpaolo	39,417,605	2.20	普通股 (股份) 總額	1,693,472,830	94.52
2,748,140 UniCredit	67,845,884	3.79	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	1,693,472,830	94.52
	107,263,489	5.99			
日本			其他可轉換證券		
1,888,900 Rakuten Bank*	24,361,652	1.36	普通股 (股份)		
哈薩克			俄羅斯聯邦 Sberbank of Russia**	1,694	0.00
433,689 Kaspi.KZ JSC	45,103,656	2.52	英國 Finablr**	122	0.00
墨西哥			普通股 (股份) 總額	1,816	0.00
2,594,441 Grupo Financiero Banorte	22,951,636	1.28	其他可轉換證券總額	1,816	0.00
波蘭			普通股 / 優先股 (股份) 總額	1,693,474,646	94.52
1,050,500 Bank Polska Kasa Opieki	27,543,538	1.54	其他淨資產	98,134,889	5.48
葡萄牙			淨資產總額 (美金)	1,791,609,535	100.00
145,968,317 Banco Comercial Portugues*	40,938,032	2.28			
西班牙					
6,861,006 Banco Bilbao Vizcaya Argentaria	54,682,270	3.05			
25,927,399 Banco de Sabadell	30,323,933	1.69			
	85,006,203	4.74			

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

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

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
歐元避險股份類別						
EUR	5,305	USD	5,819	BNY Mellon	15/9/2023	(60)
USD	411	EUR	376	BNY Mellon	15/9/2023	2
未實現淨減值						(58)
港幣避險股份類別						
HKD	38,652,990	USD	4,951,710	BNY Mellon	15/9/2023	(20,697)
USD	444,421	HKD	3,476,925	BNY Mellon	15/9/2023	866
未實現淨減值						(19,831)
新加坡幣避險股份類別						
SGD	76,425,734	USD	56,765,852	BNY Mellon	15/9/2023	(197,638)
USD	4,825,578	SGD	6,527,469	BNY Mellon	15/9/2023	(5,861)
未實現淨減值						(203,499)
未實現淨減值總額 (美金曝險部位 - 美金 66,747,359)						(223,388)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
銀行	53.41
多元化金融服務	12.38
保險	8.99
軟體	8.06
商業服務	3.49
私募股權	2.41
投資公司	2.16
儲蓄及貸款	1.95
電腦	1.67
其他淨資產	5.48
	100.00

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

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			英國		
基金			10,819,899 Endeavour Mining	223,858,714	5.62
加拿大			2,591,620 Fresnillo	18,942,850	0.47
14,554,995 Sprott Physical Silver Trust	122,334,733	3.07		242,801,564	6.09
愛爾蘭			美國		
101,876 Invesco Physical Gold ETC	19,106,844	0.48	2,368,074 Freeport-McMoRan	95,433,382	2.40
總基金數	141,441,577	3.55	6,353,371 Newmont	253,435,969	6.36
普通股（股份）及認股權證				348,869,351	8.76
澳洲			普通股（股份）及認股權證總額	3,722,430,846	93.49
87,150,437 Bellevue Gold*	95,403,610	2.40	允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額	3,863,872,423	97.04
98,182,160 Challenger Gold	4,769,824	0.12	其他可轉讓證券		
26,432,067 Emerald Resources NL	40,577,754	1.02	普通股（股份）及認股權證		
8,728,672 Newcrest Mining	147,173,927	3.70	加拿大		
19,943,856 Northern Star Resources	153,861,310	3.86	13,075,000 Allied Merger**	25,757,750	0.65
173,078,457 Predictive Discovery	24,104,050	0.60	8,208,603 Great Basin Gold**	-	0.00
	465,890,475	11.70	1,085,209 Osisko Mining (Wts 28/8/2024)**	8	0.00
加拿大				25,757,758	0.65
4,266,643 Agnico Eagle Mines*	208,340,054	5.23	哈薩克		
14,813,752 Alamos Gold	192,171,991	4.83	9,373,110 Polymetal International**	39,274,035	0.99
7,953,913 Artemis Gold	36,157,954	0.91	俄羅斯聯邦		
58,029,985 B2Gold*	182,301,099	4.58	5,317,500 GV Gold Vysochaishy**	53,175	0.00
14,819,827 Barrick Gold*	242,600,568	6.09	1,347,782 Polyus**	140	0.00
18,573,377 Centerra Gold*	111,479,446	2.80		53,315	0.00
10,680,431 Dundee Precious Metals	71,684,048	1.80	美國		
2,529,875 Eldorado Gold	24,109,709	0.61	1,625,145 Allied Gold**	-	0.00
1,284,569 Franco-Nevada	185,603,195	4.66	普通股（股份）及認股權證總額	65,085,108	1.64
29,359,555 Kinross Gold*	150,394,032	3.78	債券		
10,045,837 Lundin Gold	121,223,611	3.05	加拿大		
7,022,980 MAG Silver	80,983,012	2.03	CAD 3,207,464 Great Basin Gold 8% 30/11/2014**	-	0.00
24,473,527 Marathon Gold	13,929,489	0.35	總債券	-	0.00
8,041,400 Marathon Gold (Wts 20/9/2024)	307,321	0.01	權利		
6,327,276 Osisko Gold Royalties	85,354,721	2.14	加拿大		
33,980,046 Osisko Mining	71,332,953	1.79	2,090,998 Kinross Gold (31/12/2024)**	16	0.00
6,666,710 Pan American Silver*	109,467,378	2.75	共有權利	16	0.00
9,092,516 Rupert Resources	24,800,380	0.62	其他可轉讓證券總額	65,085,124	1.64
7,925,731 Skeena Resources	39,779,288	1.00	普通股/優先股（股份）總額	3,928,957,547	98.69
9,017,405 SSR Mining*	135,621,772	3.41	其他淨資產	52,299,163	1.31
7,747,924 Torex Gold Resources	90,516,499	2.27	淨資產總額（美金）	3,981,256,710	100.00
4,973,679 Wheaton Precious Metals*	217,607,566	5.47			
	2,395,766,086	60.18			
南非					
3,499,826 AngloGold Ashanti	60,721,981	1.52			
5,685,128 Gold Fields*	73,281,300	1.84			
9,952,017 Gold Fields*	128,814,763	3.24			
946,173 Northam Platinum	6,285,326	0.16			
	269,103,370	6.76			

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

*** 此證券處於違約狀態，詳見附註 2(b)。

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

續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	28,686,739	USD	18,675,932	BNY Mellon	15/9/2023	(86,491)
USD	1,643,125	AUD	2,543,336	BNY Mellon	15/9/2023	(4,990)
未實現淨減值						(91,481)
瑞士法郎避險股份類別						
CHF	14,972,197	USD	17,140,562	BNY Mellon	15/9/2023	(168,049)
USD	1,256,698	CHF	1,101,149	BNY Mellon	15/9/2023	8,438
未實現淨減值						(159,611)
歐元避險股份類別						
EUR	251,781,113	USD	276,130,612	BNY Mellon	15/9/2023	(2,814,872)
USD	20,684,248	EUR	18,957,538	BNY Mellon	15/9/2023	105,344
未實現淨減值						(2,709,528)
英鎊避險股份類別						
GBP	9,057,892	USD	11,524,257	BNY Mellon	15/9/2023	(41,444)
USD	934,823	GBP	734,938	BNY Mellon	15/9/2023	3,133
未實現淨減值						(38,311)
港幣避險股份類別						
HKD	81,975,815	USD	10,500,668	BNY Mellon	15/9/2023	(42,903)
USD	802,799	HKD	6,278,221	BNY Mellon	15/9/2023	1,878
未實現淨減值						(41,025)
波蘭幣避險股份類別						
PLN	32,933,051	USD	8,102,124	BNY Mellon	15/9/2023	(111,815)
USD	509,401	PLN	2,090,830	BNY Mellon	15/9/2023	2,114
未實現淨減值						(109,701)
新加坡幣避險股份類別						
SGD	97,200,296	USD	72,191,380	BNY Mellon	15/9/2023	(246,409)
USD	5,170,794	SGD	7,004,773	BNY Mellon	15/9/2023	(13,930)
未實現淨減值						(260,339)
未實現淨減值總額 (美金曝險部位 - 美金 441,427,228)						(3,409,996)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
礦業	93.47
投資基金	3.55
不動產投資與服務	1.67
其他淨資產	1.31
	100.00

貝萊德世界健康科學基金 (基金之配息來源可能為本金) (World Healthscience Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具			1,486,398 Roche 394,893 Sonova*	441,185,718 104,847,663	3.24 0.77
基金				967,102,310	7.10
愛爾蘭			英國		
254,772,307 BlackRock ICS US Dollar Liquidity Fund [~]	254,772,307	1.87	3,484,037 AstraZeneca 198,555 Immunocore*	474,954,658 11,109,152	3.49 0.08
總基金數	254,772,307	1.87		486,063,810	3.57
普通股/優先股 (股份)			美國		
比利時			2,530,896 Abbott Laboratories* 2,618,243 AbbVie	264,225,543 389,097,092	1.95 2.86
570,073 UCB*	51,186,893	0.38	437,016 Agilent Technologies 130,298 Align Technology	53,718,006 48,646,759	0.39 0.35
開曼群島			320,713 Alnylam Pharmaceuticals* 1,290,151 Amgen	63,982,244 331,555,906	0.47 2.44
5,942,000 Abbisko Cayman 3,127,626 Antengene 76,940 BeiGene*	1,803,137 482,525 16,222,799	0.01 0.01 0.12	2,152,630 Avantor* 2,152,630 Baxter International 859,023 Becton Dickinson*	37,948,689 89,118,882 241,643,170	0.28 0.65 1.78
1,000,000 Everest Medicines 15,025,500 Kindstar Globalgene Technology	2,307,797 2,912,001	0.02 0.02	744,495 Biogen 309,831 BioMarin Pharmaceutical	198,400,472 29,246,497	1.45 0.22
317,344 Legend Biotech 139,413 MoonLake Immunotherapeutics	22,134,744 7,893,564	0.16 0.06	297,659 Blueprint Medicines* 8,960,129 Boston Scientific	14,757,933 487,968,626	0.11 3.59
	53,756,567	0.40	1,499,137 Bristol-Myers Squibb 382,850 Catalent*	93,411,226 19,138,672	0.69 0.14
丹麥			1,304,158 Cencora 537,955 Centene	231,788,001 33,864,267	1.70 0.25
135,124 Genmab* 405,136 Genmab 4,132,158 Novo Nordisk*	52,330,805 15,694,968 768,746,390	0.39 0.11 5.65	508,982 Cigna 254,781 Cooper	143,151,187 95,545,423	1.05 0.71
	836,772,163	6.15	1,080,924 Danaher 665,857 Dexcom	288,077,055 68,589,930	2.12 0.51
法國			716,311 Edwards Lifesciences 389,936 Elevance Health	55,564,244 178,044,778	0.41 1.31
437,910 EssilorLuxottica* 3,941,483 Sanofi	83,562,059 425,533,932	0.61 3.13	1,670,069 Eli Lilly 323,083 Exact Sciences*	916,867,881 26,909,583	6.74 0.19
	509,095,991	3.74	881,000 GE HealthCare Technologies* 3,195,656 Gilead Sciences	61,995,970 245,554,207	0.46 1.80
德國			405,329 HCA Healthcare 269,911 Hologic	113,443,481 20,472,749	0.84 0.15
192,181 BioNTech* 90,159 Sartorius*	23,826,600 36,838,099	0.17 0.27	246,661 Humana 146,309 IDEXX Laboratories*	116,362,327 74,911,671	0.85 0.55
	60,664,699	0.44	114,688 Illumina* 440,247 Incyte	19,178,127 28,519,201	0.14 0.20
愛爾蘭			1,241,052 Intuitive Surgical 510,007 IQVIA*	397,335,209 115,266,682	2.92 0.85
147,846 Horizon Therapeutics 2,564,867 Medtronic 81,544 Prothena 301,438 STERIS	16,714,730 211,473,284 4,435,178 69,924,573	0.12 1.56 0.03 0.51	1,953,222 Johnson & Johnson 293,851 Masimo* 732,722 McKesson	315,894,594 33,729,687 307,083,790	2.32 0.25 2.25
	302,547,765	2.22	5,046,239 Merck 36,259 Mettler-Toledo International	554,632,128 44,403,497	4.07 0.33
日本			221,178 Mirati Therapeutics* 647,128 Moderna*	8,228,927 74,322,650	0.06 0.54
2,791,000 Daiichi Sankyo 497,000 Eisai*	82,094,430 31,481,830	0.60 0.23	150,463 Neurocrine Biosciences 134,275 Penumbra*	16,383,916 35,247,187	0.12 0.26
	113,576,260	0.83	6,821,733 Pfizer 514,030 Quest Diagnostics*	244,900,214 69,157,596	1.79 0.51
澤西島			3,326 Reata Pharmaceuticals 182,450 Regeneron Pharmaceuticals [†]	561,961 151,557,566	0.00 1.11
530,011 Novocure*	11,538,340	0.08	140,475 Repligen* 226,570 REVOLUTION Medicines	24,281,104 7,565,172	0.18 0.06
荷蘭			660,367 Rhythm Pharmaceuticals* 179,232 Sarepta Therapeutics*	21,561,610 86,452,662	0.12 0.63
217,384 Argenx* 1,204,827 QIAGEN	109,555,014 55,373,849	0.80 0.41	417,303 Seagen 1,005,459 Stryker	86,452,662 290,622,897	0.63 2.13
	164,928,863	1.21			
瑞士					
2,314,077 Alcon* 156,817 Lonza 1,373,841 Novartis*	194,409,813 87,285,376 139,373,740	1.43 0.64 1.02			

[~] 投資關聯方基金，詳見附註 10。

[†] 本證券全部或部分已質押或提供擔保，詳見附註 13。

* 本證券全部或部分代表借貸證券。

貝萊德世界健康科學基金 (基金之配息來源可能為本金) (World Healthscience Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股票	說明	市場價值 (美金)	淨資產 %	持股票	說明	市場價值 (美金)	淨資產 %
885,494	Thermo Fisher Scientific	497,603,354	3.66	其他可轉讓證券			
1,663,333	UnitedHealth	815,033,170	5.99	普通股 (股份)			
797,922	Vertex Pharmaceuticals	277,325,771	2.04	美國			
101,875	Waters*	29,326,756	0.22	264,817	Contra Abiomed**	738,839	0.01
368,281	West Pharmaceutical Services	150,881,043	1.11	普通股 (股份) 總額			
664,486	Zoetis*	128,252,443	0.95	其他可轉讓證券總額			
				9,796,560,171 71.98			
普通股 / 優先股 (股份) 總額				13,353,793,832 98.10			
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額				13,608,566,139 99.97			
				普通股 / 優先股 (股份) 總額 13,609,304,978 99.98			
				其他淨資產 2,500,596 0.02			
				淨資產總額 (美金) 13,611,805,574 100.00			

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
AUD	134,942,000	USD	90,039,807	State Street	14/9/2023	(2,598,729)
EUR	181,380,000	USD	195,081,445	RBS	14/9/2023	1,801,222
JPY	18,060,000,000	USD	130,843,017	Goldman Sachs	14/9/2023	(7,077,482)
JPY	53,985,234,700	USD	390,695,960	State Street	14/9/2023	(20,734,082)
未實現淨減值						(28,609,071)
澳幣避險股份類別						
AUD	85,318,309	USD	55,542,257	BNY Mellon	15/9/2023	(254,704)
USD	3,442,093	AUD	5,325,580	BNY Mellon	15/9/2023	(8,951)
未實現淨減值						(263,655)
離岸人民幣避險股份類別						
CNY	556,080,544	USD	77,044,875	BNY Mellon	15/9/2023	(567,559)
USD	3,713,450	CNY	27,032,370	BNY Mellon	15/9/2023	(4,272)
未實現淨減值						(571,831)
歐元避險股份類別						
EUR	220,045,078	USD	241,347,914	BNY Mellon	15/9/2023	(2,482,553)
USD	18,864,974	EUR	17,300,137	BNY Mellon	15/9/2023	85,227
未實現淨減值						(2,397,326)
港幣避險股份類別						
HKD	214,419,105	USD	27,470,491	BNY Mellon	15/9/2023	(116,759)
USD	1,338,004	HKD	10,470,451	BNY Mellon	15/9/2023	2,275
未實現淨減值						(114,484)
日圓避險股份類別						
JPY	198,447,886	USD	1,392,271	BNY Mellon	15/9/2023	(32,029)
USD	43,024	JPY	6,250,544	BNY Mellon	15/9/2023	182
未實現淨減值						(31,847)
新加坡幣避險股份類別						
SGD	192,117,783	USD	142,707,374	BNY Mellon	15/9/2023	(507,096)
USD	5,536,575	SGD	7,500,920	BNY Mellon	15/9/2023	(15,382)
未實現淨減值						(522,478)
未實現淨減值總額 (美金曝險部位 - 美金 1,351,097,683)						(32,510,692)

貝萊德世界健康科學基金（基金之配息來源可能為本金） (World Healthscience Fund) 續

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
藥物	44.70
醫療保健產品	27.52
生物科技	13.50
醫療保健服務	11.40
投資基金	1.87
電子產品	0.99
其他淨資產	0.02
	100.00

貝萊德世界礦業基金（基金之配息來源可能為本金） (World Mining Fund)

至 2023 年 8 月 31 日止之投資組合

持股票 說明	市場價值 (美金)	淨資產 %	持股票 說明	市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具			瑞典		
普通股 / 優先股 (股份)			1,719,211 Epiroc	33,188,910	0.61
澳洲			英國		
16,091,107 BHP	467,473,401	8.64	4,209,465 Anglo American	113,179,282	2.09
9,766,787 Chalice Mining*	22,585,435	0.42	1,626,670 Antofagasta*	29,858,458	0.55
14,188,486 Champion Iron*	55,970,848	1.03	2,198,015 Endeavour Mining	45,475,915	0.84
6,666,987 Deterra Royalties	19,217,556	0.36	3,649,713 Rio Tinto	226,516,313	4.19
6,996,397 Equatorial Resources	725,109	0.01		415,029,968	7.67
10,439,351 Iluka Resources*	57,680,772	1.07	美國		
10,469,912 Lynas Rare Earths*	48,761,882	0.90	420,529 Albemarle*	83,622,192	1.55
1,673,258 Mineral Resources*	77,528,195	1.43	1,165,510 Alcoa*	35,140,126	0.65
6,753,645 Newcrest Mining	113,873,044	2.11	6,959,171 Freeport-McMoRan	280,454,591	5.18
114,861,946 Nickel Industries*	59,149,603	1.09	416,666 Ivanhoe Electric	6,566,656	0.12
17,353,301 Northern Star Resources	133,875,898	2.47	3,875,542 Ivanhoe Electric / US*	61,078,542	1.13
43,578 Woodside Energy	1,044,990	0.02	4,159,886 Newmont*	165,937,853	3.07
	1,057,886,733	19.55	1,047,167 Nucor	179,536,782	3.32
			890,383 Steel Dynamics	94,870,309	1.75
巴西				907,207,051	16.77
3,336,948 Bradespar	15,408,593	0.29	普通股 / 優先股 (股份) 總額	5,098,455,333	94.25
23,547,702 Vale	315,892,422	5.84	債券		
	331,301,015	6.13	巴西		
加拿大			BRL 6,750 Vale 0% 30/3/2172	39,868	0.00
239,179 Agnico Eagle Mines	11,679,104	0.22	總債券	39,868	0.00
8,745,766 Barrick Gold*	143,168,190	2.65	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	5,098,495,201	94.25
2,738,377 Cameco*	101,895,008	1.88	其他可轉讓證券		
2,054,757 ERO Copper*	42,390,467	0.78	普通股 (股份)		
8,115,624 First Quantum Minerals*	214,459,783	3.96	加拿大		
5,085,383 Foran Mining	14,321,765	0.27	1,071,864 Filo Mining 4 Month Hold**	16,558,991	0.30
1,027,784 Franco-Nevada	148,501,166	2.75	哈薩克		
16,763,886 Ivanhoe Mines	150,866,066	2.79	4,355,902 Polymetal International**	18,251,556	0.34
9,875,717 Lundin Mining*	75,991,893	1.40	俄羅斯聯邦		
3,405,252 Sigma Lithium	102,193,480	1.89	1 Polyus**	-	0.00
10,025,254 Solaris Resources	43,869,733	0.81	376,830 Polyus**	39	0.00
1,963,707 Stelco*	56,667,545	1.05		39	0.00
4,811,481 Teck Resources*	201,299,689	3.72	美國		
4,107,298 Wheaton Precious Metals*	179,701,810	3.32	3,470,000 CSA Cobar Pipe**	38,753,307	0.72
	1,487,005,699	27.49	243,000 Metal Founders**	2,230,740	0.04
智利				40,984,047	0.76
641,886 Sociedad Quimica y Minera de Chile*	39,938,147	0.74	普通股 (股份) 總額	75,794,633	1.40
德國			其他可轉讓證券總額	75,794,633	1.40
329,381 Aurubis*	27,309,477	0.50	普通股 / 優先股 (股份) 總額	5,174,289,834	95.65
澤西島			其他淨資產	235,391,762	4.35
69,606,538 Glencore	371,608,980	6.87	淨資產總額 (美金)	5,409,681,596	100.00
盧森堡					
6,550,689 ArcelorMittal*	175,190,970	3.24			
挪威					
20,753,129 Norsk Hydro	115,801,021	2.14			
秘魯					
3,292,350 Sociedad Minera Cerro Verde	102,062,850	1.89			
南非					
1,909,819 Impala Platinum	9,889,587	0.18			
3,165,199 Northam Platinum	21,026,079	0.39			
2,607,346 Sibanye Stillwater*	4,008,846	0.08			
	34,924,512	0.65			

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德世界礦業基金（基金之配息來源可能為本金）（World Mining Fund）

續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	38,276,286	USD	24,904,377	BNY Mellon	15/9/2023	(100,769)
USD	3,349,319	AUD	5,184,092	BNY Mellon	15/9/2023	(10,042)
未實現淨減值						(110,811)
瑞士法郎避險股份類別						
CHF	14,084,067	USD	16,117,623	BNY Mellon	15/9/2023	(151,900)
USD	1,770,333	CHF	1,551,411	BNY Mellon	15/9/2023	11,654
未實現淨減值						(140,246)
歐元避險股份類別						
EUR	173,375,833	USD	190,172,543	BNY Mellon	15/9/2023	(1,968,004)
USD	20,879,141	EUR	19,126,966	BNY Mellon	15/9/2023	116,312
未實現淨減值						(1,851,692)
英鎊避險股份類別						
GBP	10,539,472	USD	13,406,114	BNY Mellon	15/9/2023	(45,082)
USD	1,263,133	GBP	994,527	BNY Mellon	15/9/2023	2,358
未實現淨減值						(42,724)
港幣避險股份類別						
HKD	13,604,903	USD	1,742,760	BNY Mellon	15/9/2023	(7,166)
USD	190,751	HKD	1,491,683	BNY Mellon	15/9/2023	457
未實現淨減值						(6,709)
波蘭幣避險股份類別						
PLN	49,533,831	USD	12,188,518	BNY Mellon	15/9/2023	(170,483)
USD	1,303,154	PLN	5,336,532	BNY Mellon	15/9/2023	8,384
未實現淨減值						(162,099)
新加坡幣避險股份類別						
USD	6	SGD	8	BNY Mellon	5/9/2023	-
SGD	61,128,587	USD	45,405,515	BNY Mellon	15/9/2023	(159,823)
USD	4,921,522	SGD	6,659,571	BNY Mellon	15/9/2023	(7,697)
未實現淨減值						(167,520)
未實現淨減值總額 (美金曝險部位 - 美金 334,727,488)						(2,481,801)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
礦業	70.89
鐵/鋼	17.71
煤炭	3.72
化學品	2.29
機械建造與礦業	0.61
投資公司	0.29
零售業	0.12
油氣生產商	0.02
其他淨資產	4.35
	100.00

貝萊德世界地產證券基金 (基金之配息來源可能為本金) (World Real Estate Securities Fund)

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %	持股量	說明	市場價值 (美金)	淨資產 %
	允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具						
	普通股 (股份)						
	澳洲				瑞典		
949,368	Centuria Capital	913,208	0.46	167,965	Castellum*	1,796,781	0.91
337,245	Dexus*	1,692,995	0.85	45,513	Sagax*	961,221	0.48
66,715	Goodman	1,009,496	0.51			2,758,002	1.39
1,552,458	National Storage REIT*	2,333,009	1.18		瑞士		
121,434	NEXTDC*	1,065,044	0.54	22,201	Swiss Prime Site	2,122,798	1.07
		7,013,752	3.54		英國		
	比利時			152,235	Big Yellow	2,072,613	1.05
15,640	VGP	1,643,403	0.83	253,986	Great Portland Estates	1,341,952	0.68
	加拿大			1,125,469	LXI REIT	1,336,105	0.67
144,227	Allied Properties Real Estate Investment Trust*	2,251,585	1.14	252,536	Segro	2,370,222	1.20
228,585	Choice Properties Real Estate Investment Trust*	2,238,781	1.13	216,912	UNITE	2,587,453	1.31
		4,490,366	2.27			9,708,345	4.91
	開曼群島				美國		
616,500	CK Asset	3,403,612	1.72	56,001	Agree Realty	3,479,342	1.76
202,000	Wharf Real Estate Investment	842,206	0.42	38,630	Alexandria Real Estate Equities	4,533,230	2.29
		4,245,818	2.14	35,437	AvalonBay Communities	6,541,316	3.31
	法國			38,643	Boston Properties	2,599,901	1.31
32,122	Unibail-Rodamco-Westfield	1,726,499	0.87	68,547	Brixmor Property	1,512,832	0.76
	德國			62,040	Cousins Properties	1,471,589	0.74
144,849	Vonovia*	3,493,516	1.77	45,318	Digital Realty Trust	5,965,208	3.01
	香港			75,681	EPR Properties	3,384,454	1.71
1,045,320	Link REIT	5,184,632	2.62	11,694	Equinix	9,228,671	4.66
99,500	Sun Hung Kai Properties	1,120,219	0.57	58,721	Equity Residential	3,829,784	1.94
132,800	Swire Properties	277,690	0.14	54,373	Extra Space Storage	7,038,041	3.56
		6,582,541	3.33	17,063	Federal Realty Investment Trust	1,682,412	0.85
	日本			114,999	Host Hotels & Resorts	1,833,084	0.93
839	Daiwa House REIT Investment*	1,585,521	0.80	154,587	Invitation Homes	5,291,513	2.67
2,968	Invincible Investment	1,228,586	0.62	11,072	Mid-America Apartment Communities	1,615,294	0.82
2,907	Japan Hotel REIT Investment*	1,467,871	0.74	51,542	Omega Healthcare Investors	1,649,344	0.83
412	Japan Real Estate Investment*	1,705,450	0.86	174,159	Physicians Realty Trust*	2,431,260	1.23
758	Kenedix Office Investment	1,784,079	0.90	95,295	Prologis	11,937,605	6.03
318,500	Mitsubishi Estate	4,058,748	2.05	9,771	Public Storage	2,726,695	1.38
181,800	Mitsui Fudosan	3,970,481	2.01	59,886	Regency Centers	3,726,107	1.88
532	Mitsui Fudosan Logistics Park	1,803,606	0.91	85,895	Rexford Industrial Realty*	4,607,408	2.33
1,269	Orix JREIT*	1,572,413	0.80	23,101	Ryman Hospitality Properties	1,976,521	1.00
		19,176,755	9.69	3,927	SBA Communications	893,805	0.45
	墨西哥			41,452	Simon Property	4,699,828	2.38
29,358	Inmobiliaria Vesta	1,120,008	0.57	44,777	SL Green Realty	1,732,870	0.88
	新加坡			85,981	Spirit Realty Capital	3,324,025	1.68
569,300	CapitaLand Investment*	1,364,588	0.69	100,836	STAG Industrial	3,711,773	1.88
339,042	Cromwell European Real Estate Investment Trust	522,335	0.26	29,938	Sun Communities	3,708,420	1.87
		1,886,923	0.95	52,393	UDR	2,106,199	1.06
	韓國			86,435	Ventas	3,797,954	1.92
203,010	ESR Kendall Square REIT	602,848	0.31	53,544	Veris Residential	1,006,092	0.51
	西班牙			207,265	VICI Properties	6,385,835	3.23
46,377	Cellnex Telecom	1,788,249	0.90	58,467	Welltower*	4,869,132	2.46
311,073	Inmobiliaria Colonial Socimi	1,896,734	0.96			125,297,544	63.32
		3,684,983	1.86		普通股 (股份) 總額	195,554,101	98.82
					允許於正式交易所上市或於其他受規管市場交易的可轉換證券和貨幣市場工具總額	195,554,101	98.82
					普通股 / 優先股 (股份) 總額	195,554,101	98.82
					其他淨資產	2,339,667	1.18
					淨資產總額 (美金)	197,893,768	100.00

* 本證券全部或部分代表借貸證券。

貝萊德世界地產證券基金（基金之配息來源可能為本金） (World Real Estate Securities Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
AUD	447,000	USD	295,831	Morgan Stanley	16/10/2023	(5,835)
AUD	3,698,000	USD	2,492,569	Deutsche Bank	16/10/2023	(93,455)
AUD	352,000	USD	230,708	BNY Mellon	16/10/2023	(2,345)
CAD	954,000	USD	722,940	Citigroup	16/10/2023	(17,331)
CAD	2,101,000	USD	1,596,394	Morgan Stanley	16/10/2023	(42,426)
CAD	1,000	USD	735	Deutsche Bank	16/10/2023	5
CHF	725,000	USD	839,935	Morgan Stanley	16/10/2023	(15,277)
CHF	67,000	USD	77,687	Citigroup	16/10/2023	(1,477)
EUR	3,338,000	USD	3,693,262	Morgan Stanley	16/10/2023	(64,236)
EUR	367,000	USD	403,948	Citigroup	16/10/2023	(4,951)
GBP	2,272,000	USD	2,916,837	Morgan Stanley	16/10/2023	(36,320)
GBP	34,000	USD	43,172	Citigroup	16/10/2023	(65)
GBP	54,000	USD	67,975	Deutsche Bank	16/10/2023	488
HKD	21,099,000	USD	2,707,257	Morgan Stanley	16/10/2023	(11,791)
HKD	1,191,000	USD	152,411	BNY Mellon	16/10/2023	(257)
HKD	1,781,000	USD	228,640	Bank of America	16/10/2023	(1,111)
ILS	1,494,000	USD	410,346	Deutsche Bank	16/10/2023	(17,810)
JPY	215,874,363	USD	1,519,822	BNY Mellon	16/10/2023	(32,674)
JPY	856,447,000	USD	6,091,758	Deutsche Bank	16/10/2023	(191,732)
JPY	72,437,000	USD	508,291	Morgan Stanley	16/10/2023	(9,274)
JPY	43,541,000	USD	301,627	Nomura	16/10/2023	(1,675)
NOK	632,000	USD	62,718	Morgan Stanley	16/10/2023	(3,293)
NZD	677,000	USD	426,695	Nomura	16/10/2023	(24,016)
NZD	418,000	USD	259,900	BNY Mellon	16/10/2023	(11,273)
SEK	2,038,000	USD	197,201	Deutsche Bank	16/10/2023	(10,006)
SEK	12,868,000	USD	1,230,056	Morgan Stanley	16/10/2023	(48,103)
SEK	251,000	USD	24,386	Bank of America	16/10/2023	(1,331)
SGD	5,265,000	USD	3,974,159	Bank of America	16/10/2023	(71,580)
SGD	24,000	USD	18,201	Citibank	16/10/2023	(411)
SGD	3,012,000	USD	2,275,146	BNY Mellon	16/10/2023	(42,560)
USD	425,484	KRW	550,680,000	Morgan Stanley	16/10/2023	8,429
USD	1,294,781	GBP	1,006,000	Morgan Stanley	16/10/2023	19,341
USD	613,241	EUR	556,000	Morgan Stanley	16/10/2023	8,766
USD	1,861,156	HKD	14,540,000	Morgan Stanley	16/10/2023	3,623
USD	740,157	EUR	662,000	Nomura	16/10/2023	20,440
USD	2,979,306	GBP	2,340,000	Deutsche Bank	16/10/2023	12,577
USD	2,452,617	AUD	3,727,000	Morgan Stanley	16/10/2023	34,688
USD	15,696	GBP	12,000	Citigroup	16/10/2023	482
USD	254,238	JPY	35,390,000	BNY Mellon	16/10/2023	10,438
USD	3,802,949	EUR	3,454,000	Deutsche Bank	16/10/2023	47,810
USD	4,157,797	HKD	32,429,000	BNY Mellon	16/10/2023	14,885
USD	64,447	AUD	95,000	BNY Mellon	16/10/2023	2,815
USD	470,013	GBP	364,000	Citibank	16/10/2023	8,522
USD	199,950	AUD	304,000	Deutsche Bank	16/10/2023	2,727
USD	36,481	CAD	48,000	Deutsche Bank	16/10/2023	979
USD	1,543,091	JPY	217,962,000	Deutsche Bank	16/10/2023	41,561
USD	497,143	SGD	664,000	BNY Mellon	16/10/2023	4,966
USD	1,009,254	SEK	10,761,000	Morgan Stanley	16/10/2023	20,830
USD	1,673,375	CAD	2,229,000	Citigroup	16/10/2023	24,735
USD	5,704,911	JPY	806,975,000	Morgan Stanley	16/10/2023	145,695
USD	48,023	SEK	514,000	Citigroup	16/10/2023	811
USD	30,634	SGD	41,000	Citigroup	16/10/2023	243
USD	237,444	HKD	1,852,000	Citigroup	16/10/2023	845
USD	685,163	CHF	596,000	Deutsche Bank	16/10/2023	7,237
USD	30,888	EUR	28,000	Citigroup	16/10/2023	447
USD	32,239	CHF	28,000	Morgan Stanley	16/10/2023	390
未實現淨減值						(317,840)

貝萊德世界地產證券基金（基金之配息來源可能為本金） (World Real Estate Securities Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值/ (減值) (美金)
澳幣避險股份類別						
AUD	2,093,516	USD	1,363,009	BNY Mellon	15/9/2023	(6,378)
USD	94,231	AUD	145,715	BNY Mellon	15/9/2023	(196)
未實現淨減值						(6,574)
瑞士法郎避險股份類別						
CHF	535,898	USD	613,472	BNY Mellon	15/9/2023	(5,976)
USD	38,024	CHF	33,364	BNY Mellon	15/9/2023	202
未實現淨減值						(5,774)
離岸人民幣避險股份類別						
CNY	2,921,846	USD	404,571	BNY Mellon	15/9/2023	(2,730)
USD	24,147	CNY	175,693	BNY Mellon	15/9/2023	(18)
未實現淨減值						(2,748)
港幣避險股份類別						
HKD	70,382	USD	9,016	BNY Mellon	15/9/2023	(37)
USD	2,959	HKD	23,150	BNY Mellon	15/9/2023	5
未實現淨減值						(32)
新加坡幣避險股份類別						
USD	57	SGD	77	BNY Mellon	5/9/2023	-
SGD	382,436	USD	284,053	BNY Mellon	15/9/2023	(987)
USD	18,698	SGD	25,320	BNY Mellon	15/9/2023	(41)
未實現淨減值						(1,028)
未實現淨減值總額 (美金曝險部位 - 美金 66,076,576)						(333,996)

至 2023 年 8 月 31 日止之差價合約

持股量	說明	交易對手	未實現增值 (歐元)
美國			
2,387	Agree Realty	Morgan Stanley	453
1,683	Equinix	Morgan Stanley	61,127
18,792	SL Green Realty	Morgan Stanley	110,685
			172,265
合計 (美金曝險部位 - 美金 2,203,745)			172,265

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
不動產投資信託	83.69
不動產投資與服務	12.54
私募股權	1.15
工程與建築	0.90
通訊	0.54
其他淨資產	1.18
<hr/>	
	100.00

貝萊德世界科技基金（基金之配息來源可能為本金） (World Technology Fund)

至 2023 年 8 月 31 日止之投資組合

持股量 說明		市場價值 (美金)	淨資產 %	持股量 說明		市場價值 (美金)	淨資產 %
允許於正式交易所上市或於其他受規管市場交易的可轉換證券 和貨幣市場工具				美國			
權利				167,318 Adobe			
				2,031,995 Advanced Micro Devices			
				1,750,108 Alphabet			
				1,593,276 Amazon.com			
				327,097 ANSYS*			
				4,609,741 Apple			
				322,321 Applied Materials			
				371,584 Arista Networks*			
				269,170 Aspen Technology*			
				271,013 Autodesk			
				289,511 Broadcom			
				1,343,874 Cadence Design Systems			
				3,061,529 Coupang*			
				397,788 CrowdStrike*			
				215,362 Equifax*			
				155,600 Fair Isaac			
				285,711 First Solar			
				331,370 Intuit*			
				245,330 Lam Research			
				2,373,649 Marvell Technology			
				633,142 Mastercard			
				102,717 MercadoLibre*			
				830,656 Meta Platforms			
				1,295,574 Micron Technology			
				2,714,480 Microsoft			
				317,085 MongoDB*			
				294,832 Monolithic Power Systems			
				215,530 Motorola Solutions			
				151,256 Netflix			
				1,454,880 NEXTracker*			
				1,702,311 NVIDIA			
				1,768,211 Oracle			
				263,144 Palo Alto Networks			
				1,198,507 Rocket Lab USA*			
				210,508 S&P Global*			
				516,186 Salesforce			
				157,711 ServiceNow			
				193,926 Snowflake*			
				356,665 Take-Two Interactive Software			
				1,098,621 Tesla			
				1,817,736 Uber Technologies			
				887,340 Visa*			
				2,192,831 Warner Music*			
				2,037,057 Wolfspeed*			
						7,773,670,925	79.34
普通股 (股份) 總額				9,513,365,080 97.09			
允許於正式交易所上市或於其他受規管市場 交易的可轉換證券和貨幣市場工具總額				9,632,598,890 98.31			
其他可轉換證券							
普通股 (股份) 及認股權證							
				加拿大			
				45,403 Constellation Software			
				(Wts 31/3/2040)**			
						3	0.00
				印度			
				2,985 Think & Learn Pvt**			
				2,822 Think & Learn Pvt**			
						4,387,316	0.04
				瑞典			
				43,738 Klarna Bank**			
						9,252,493	0.10
						102,452,368	1.05
基金							
				愛爾蘭			
				119,217,197 BlackRock ICS US Dollar			
				Liquidity Fund-			
						119,217,197	1.22
總基金數				119,217,197 1.22			
普通股 (股份)							
				澳洲			
				2,210,845 Altium*			
						69,326,921	0.71
				加拿大			
				45,403 Constellation Software			
				878,578 Shopify*			
				464,101 Thomson Reuters*			
						209,200,773	2.13
				開曼群島			
				1,726,850 Trip.com			
						68,123,033	0.70
				法國			
				710,649 SOITEC*			
						130,687,083	1.33
				德國			
				325,683 SAP*			
						45,928,201	0.47
				日本			
				830,400 GMO Payment Gateway*			
				81,400 Keyence*			
				2,364,600 Renesas Electronics			
				622,500 Sony			
						177,510,034	1.81
				盧森堡			
				452,628 Spotify Technology			
						68,641,036	0.70
				荷蘭			
				29,201 Adyen			
				231,404 ASM International*			
				423,463 ASML*			
				2,461,708 STMicroelectronics			
						536,823,424	5.48
				紐西蘭			
				789,106 Xero*			
						63,944,205	0.65
				新加坡			
				2,848,754 Flex			
						79,380,530	0.81
				韓國			
				932,294 Samsung Electronics			
						47,187,795	0.48
				台灣			
				8,151,000 Quanta Computer			
				805,437 Taiwan Semiconductor			
				Manufacturing*			
						75,606,371	0.77
						140,488,752	1.43
				英國			
				2,274,559 RELX			
				3,450,733 Wise*			
						74,447,961	0.76
						28,004,407	0.29
						102,452,368	1.05

* 投資關聯方基金，詳見附註 10。

* 本證券全部或部分代表借貸證券。

** 證券依附註 2(j) 詳列之公平計價調整。

貝萊德世界科技基金 (基金之配息來源可能為本金) (World Technology Fund) 續

至 2023 年 8 月 31 日止之投資組合

持股量	說明	市場價值 (美金)	淨資產 %
美國			
325,875	ByteDance**	56,601,172	0.58
258,450	Databricks**	13,803,815	0.14
469,125	Databricks**	25,055,966	0.25
439,764	Databricks**	23,487,795	0.24
230,500	Farmer's Business Network**	5,619,590	0.06
193,800	SambaNova Systems**	15,381,906	0.16
396,000	Unqork**	3,215,520	0.03
11,920	Unqork**	70,447	0.00
19,160	Unqork**	124,732	0.00
10,880	Unqork**	61,472	0.00
249,240	Unqork**	1,395,744	0.02
29,880	Unqork**	169,419	0.00
		144,987,578	1.48
普通股 (股份) 及認股權證總額		158,627,390	1.62
其他可轉讓證券總額		158,627,390	1.62
普通股 / 優先股 (股份) 總額		9,791,226,280	99.92
其他淨資產		7,562,372	0.08
淨資產總額 (美金)		9,798,788,652	100.00

** 證券依附註 2(j) 詳列之公平計價調整。

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
澳幣避險股份類別						
AUD	49,905,906	USD	32,446,321	BNY Mellon	15/9/2023	(106,557)
USD	2,679,315	AUD	4,154,732	BNY Mellon	15/9/2023	(13,003)
未實現淨減值						(119,560)
巴西雷里爾避險股份類別						
BRL	2,059,927	USD	414,981	BNY Mellon	15/9/2023	2,378
USD	43,910	BRL	216,541	BNY Mellon	15/9/2023	37
未實現淨增值						2,415
離岸人民幣避險股份類別						
CNY	487,533,727	USD	67,471,556	BNY Mellon	15/9/2023	(421,474)
USD	5,536,672	CNY	40,239,061	BNY Mellon	15/9/2023	2,650
未實現淨減值						(418,824)
歐元避險股份類別						
EUR	152,976,018	USD	167,760,897	BNY Mellon	15/9/2023	(1,700,973)
USD	14,341,825	EUR	13,156,485	BNY Mellon	15/9/2023	60,121
未實現淨減值						(1,640,852)
英鎊避險股份類別						
GBP	1,268,687	USD	1,614,128	BNY Mellon	15/9/2023	(5,796)
USD	137,944	GBP	108,728	BNY Mellon	15/9/2023	108
未實現淨減值						(5,688)
日圓避險股份類別						
JPY	193,997,360	USD	1,359,842	BNY Mellon	15/9/2023	(30,108)
USD	120,470	JPY	17,426,199	BNY Mellon	15/9/2023	1,028
未實現淨減值						(29,080)

貝萊德世界科技基金（基金之配息來源可能為本金） (World Technology Fund) 續

至 2023 年 8 月 31 日止之開放型遠期外匯合約

貨幣	購買	貨幣	出售	交易對手	到期日	未實現增值 / (減值) (美金)
新加坡幣避險股份類別						
USD	9,158	SGD	12,398	BNY Mellon	5/9/2023	(15)
SGD	345,744,066	USD	256,763,129	BNY Mellon	15/9/2023	(852,949)
USD	20,565,645	SGD	27,834,131	BNY Mellon	15/9/2023	(36,355)
未實現淨減值						(889,319)
未實現淨減值總額 (美金曝險部位 - 美金 567,698,836)						(3,100,908)

至 2023 年 8 月 31 日止之產業明細

	淨資產 %
半導體	28.92
軟體	28.03
網際網路	13.39
電腦	10.16
多元化金融服務	4.91
商業服務	3.14
汽車製造商	2.88
電子產品	1.43
通訊	1.36
應用軟體	1.26
投資基金	1.22
娛樂	0.75
媒體	0.61
替代能源	0.55
家居陳設	0.53
多樣化機械	0.34
系統軟體	0.16
資料處理及外包服務	0.10
航空/國防	0.08
替代運送商	0.06
教育服務	0.04
其他淨資產	0.08
	100.00

財務報表附註事項

1. 組織

本公司為一家股份有限公司 (société anonyme)，係依據盧森堡大公國法律所成立之開放式可變資本投資公司 (société d'investissement à capital variable)。本公司已獲盧森堡金融業監管委員會 (Commission de Surveillance du Secteur Financier) (下稱「盧森堡金監會」) 根據西元 (下同) 2010 年 12 月 17 日法例 (經不時修訂) 第 I 部分條文規定的可轉讓證券集合投資計劃 (下稱「UCITS」)，並根據該法例受監管。

本公司為傘型結構公司，由責任明確劃分的獨立成分基金組成。各成分基金的責任明確劃分，且本公司整體上無須為各成分基金之債務向第三方負責。各成分基金由獨立的投資組合組成，投資組合按照適用於該投資基金的投資目標維持和進行投資。

截至 2023 年 8 月 31 日，本公司發行 103 檔子基金的股份 (以下簡稱一檔「基金」)，統稱為「基金」。詳如附錄 I 所述，個別基金均為獨立的資產池，以其基金股份為代表劃分股份類別，詳情請參見附錄 I。

各類股份類別於本公司享有相同的權利，惟其特徵與收費結構互異，更詳細的說明請參閱本公司之公開說明書。

今年重大事件

公開說明書補充內容於 2022 年 9 月 13 日發佈並生效。

自 2022 年 10 月 6 日起，Bettina Mazzocchi 獲任命為本公司董事會成員。

2022 年 12 月 15 日，本公司公佈更新版公開說明書。

自 2022 年 12 月 15 日起，貝萊德智慧數據環球小型企業基金更名為貝萊德智慧數據永續環球小型企業基金，貝萊德世界債券基金更名為貝萊德永續世界債券基金 (本基金非屬環境、社會及治理相關主題基金)。

2022 年 12 月 29 日，本公司公佈更新版公開說明書。

自 2023 年 3 月 2 日起，本公司終止貝萊德亞太股票收益基金 (基金之配息來源可能為本金)。

自 2023 年 3 月 3 日起，Vasiliki Pachatouridi 被任命為本公司董事會董事。

公開說明書補充內容於 2023 年 5 月 23 日發佈並生效。

考慮到俄羅斯與烏克蘭衝突而引發的地緣政治緊張局勢，董事會與投資顧問持續根據基金的投資目標監控投資績效。基金仍在持續營運，資產淨值也持續公佈，但貝萊德新興歐洲基金 (就本段中其餘部分而言，簡稱為「基金」) 除外。由於基金對俄羅斯投資規模較大，基金之交易條件受到重大影響。因此，根據公開說明書中的基金酌情權，自 2022 年 3 月 1 日起，暫時停止申購、贖回及轉換基金的所有股份類別及資產淨值計算，直至另行通知，董事會已認為此舉符合基金及其投資者的利益。2022 年 3 月 3 日，董事會決定進一步大幅降低基金持有的俄羅斯證券價值。2022 年 3 月 9 日，管理公司董事會作出額外特別決定，在基金的評價、申購及贖回暫停時，免除其管理費及與基金相關的年度服務費 (自 2022 年 3 月 1 日起生效)，直到透過貝萊德網站另行通知為止。自 2023 年 1 月起，月底指示性資產淨值已在貝萊德網站上公佈。年報揭露的資產淨值為截至

2023 年 8 月 31 日本基金之資產淨值。截至 2023 年 8 月 31 日止，董事會並無關閉基金的計畫，因此本期財務報表係按持續經營原則所編製。

2. 重要會計政策摘要

本公司財務報表係根據持續經營原則編製而成，但貝萊德亞太股票收益基金 (基金之配息來源可能為本金) 除外，由於董事會決定在期末後終止該基金，因此該基金按非持續經營原則編制，請參閱附註 1 與附註 19。對於這些後面的基金，已一致地套用下述重大會計政策，但截至 2023 年 8 月 31 日的剩餘資產帳面價值以其估計可實現淨值列報，並且所有負債皆以其估計結算金額列報。財務報表乃根據盧森堡當局就盧森堡投資公司編製財務報表所規定的相關法律及法規要求而編製，包括下列主要會計政策：

(a) 投資及其他資產的估價

本公司的投資及其他資產按如下方法估價：

- ▶ 允許於正式交易所上市或於其他受規管市場交易的可轉換證券價值按在計價日可獲得的最新市場價釐定。對於在估值時間後收市的市場買賣的證券，可用的最後所知價格為截至當時或其他時間的價格。倘該等證券或其他資產在一個以上的證券交易所或受規管市場掛牌或買賣，董事會可酌情選擇其中一個證券交易所或受規管市場作上述用途。例如，倘計算某些基金的資產淨值時相關證券市場已停止買賣，或當地政府選擇就國外投資徵收財務或交易費用，則可能會導致證券價值出現差異。因此，董事會已實施公平定價措施，以估計該等投資的公平價值。該等證券及衍生產品應按其可能實現的價值估價，由符合資格人士 (董事) 確定。由於公平定價過程既有之不確定性，這些估計價值可能會與既有證券市場的市值及最終可能復原的市值有顯著差異。本公司董事會將投資估值委託給管理公司的高級管理層；
- ▶ 無報價證券或未於任何證交所或其他監管市場交易或買賣之證券 (含封閉型投資基金之證券)，以及於此類其他市場報價或非報價但無可用評價之證券，亦或董事認為報價，無公平市價之代表性者，其價值應由董事根據預期之處分或取得價格審慎誠信決定。
- ▶ 固定收益證券未在證交所掛牌或在其他監管市場進行交易者，係按取自一或多家交易商或定價服務業者之最後可用中間價格或約當收益予以評價。店頭市場交易之證券係按最後可用買方出價予以評價。證券於一家以上證交所進行交易者，該證券之評價係採用管理公司董事會指定或指示為主要市場之證交所。投資組合證券同時於店頭市場及證交所進行交易者，評價係採用最大型且最具代表性的市場。
- ▶ 證券借貸：根據各借貸代理商的指示將證券交給第三方證券經紀人，證券的資產繼續作為基金投資組合的一部分進行估價；
- ▶ 貨幣市場工具可按名目價值加計任何應計利息或按逼近其公平市價的攤銷成本予以評價；
- ▶ 貝萊德美元儲備基金所持有之貨幣市場工具係逐日結算予以評價。不能使用按市價計算時，資產係透過按模型計價進行保守估值；
- ▶ 定期存款按攤銷成本估價，約等於其公平市場價值；
- ▶ 現金、存款、應付即期票據及其他債務和預付費用，除非不可取得，否則係按其面額評價；
- ▶ 資產，尤其是應收利息與股利、投資出售應收款及基金股份申購應收款所包含的資產按面值估算，除非有跡象表明不能得悉有關面值者除外；

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- ▶ 負債，尤其是應付費用、應付收入分配、投資購買應付款及基金股份贖回應付款等負債按面值估算。

處置投資的已實現收益和損失採用平均成本法計算，並反映於營業報表和淨資產變動中。

(b) 投資收益/開支

本公司以下列基礎替旗下投資之所得入帳：

- ▶ 利息收入按日計算，包括按直線法計算的溢價攤銷及折價增值；
- ▶ 現金與約當現金之利息、定期存款、集體投資計畫收益及貨幣市場存款收益按權責發生制確認；
- ▶ 股息收入於除息日累計，並顯示其預扣所得稅淨額；
- ▶ 證券借貸收益按應計基準確認；
- ▶ 債券一旦被認定為違約時，該違約證券的利息即停止累計。確認相關各方違約時，該項收入即告註銷；
- ▶ 預扣稅的退還以現金收入為基礎；
- ▶ 投資組合內任何永久債券說明中提到的日期亦即該債券下次可購回日期；而投資組合中說明項下方揭露的利率亦即期間終止時適用的利率，僅供參考用，因為這類債券都必須承擔利率變動的風險。

所持有負有效利率資產之相關負收益費用係每日孳長，並於標的工具壽命期間認列於營運報告及淨資產變動表。

(c) 衍生性金融商品

本年度內，基金訂立了多個遠期外匯及期貨合約。開放型遠期外匯及期貨合約價值按評價基準日的平倉成本衡量。該等未結算合約產生的盈利/損失計入未實現增值/（減值），於淨資產報表下的資產或負債（如適用）內呈列。

基金可賣出備兌申購期權及出售期權，以及購入申購期權及出售期權。基金亦可投資價差期權與合成封頂期權。價差選期權是一種從二或多種資產的價差衍生價值的選擇權。合成封頂期權為一份雙方合約，提供買方利率上限或支付利息「封頂」。按參考指標利率超過履約利率的正值差額，利率上限本身提供定期付款。當本基金賣出及/或購入申購期權及交換期權時，本基金收或付的附加費用金額會反映成負債或資產。賣出期權的負債與買入選擇的資產，後續會逐日結算以反映期權的當前價值。董事會同意按中間價格或結算價格而非最後成交價對交易所買賣期權進行估價，因為該方法最能反映期權的估計變現價值。未列出的期權根據來自第三方定價機關的每日價格進行估價。若以行使期權的方式出售證券，收取（或支付）的權利金中將抵減（或加入）已售出證券價值。期權到期（或基金進行平倉交易），基金將按收取或支付的權利金（或按平倉交易的成本超出收取或支付的權利金的收益或虧損）實現期權的收益或虧損。

截至 2023 年 8 月 31 日，基金已簽訂差價合約 (CFD)。差價合約允許投資人持有可持有變動保證金的合成多頭或空頭部位。有別於股票，差價合約會讓買方可能負擔遠超過他們所支付之保證金的金額。所訂立的 CFD 部位須按先前議定的高於或低於適用基準的比率支付每日融資費用。CFD 部位需依先前高於或低於適用基準的高定費率，支付每日財務費用。相關股利收入或開銷揭露於營業報表和淨資產變動表的扣繳稅淨額。

CFD 的市場價值取決於已交易或准入交易的相關證券或資產的最後所知交易價格。估價後於收盤市場交易的標的證券可使用截至此時或其他時間為止，最後的已知價格。市值變動幅度（若有）記為營業報表和淨資產變動項目中，未實現的升值/（貶值）淨項變化。差價合約到期或終止時，已實現淨損益列於營業報表和淨資產變動項目。

CFD 的銷售收益與虧損係以先進先出法（「FIFO」）之成本基礎決定。

基金已簽訂交換協議，以一項工具產生的報酬交換另一項投資產生的報酬。信用違約交換是支付保障的賣家一連串的保證金，交換信用事件（協議預先約定）的或有款項。如可能，交換契約會根據第三方定價代理業者的每日價格逐日結算，且會向實際造市者驗證。如此項報價無法取得，交換契約會根據造市者每日報價定價。兩種情況下，報價變動記錄為營業報表和淨資產變動項目中未實現的升值或貶值淨項變化。交換契約到期或終止時，已實現淨損益列於營業報表和淨資產變動項目。

本年度內，基金已簽訂了互換期權交易。購買者有權但無義務在約定期間內以預訂利率簽訂利率交換契約。交換選擇權買家支付權利金給賣方取得權利。賣出的交換選擇權賦予購買者以支付浮動利率收取固定款項的權利。買入的交換選擇權賦予購買者以支付固定利率交換收取浮動利率金流的權利。當基金賣出/購買交換選擇權，淨資產變動表上會將基金所收取/支付權利金的等值金額記為負債或資產。

本年度內，部分基金購入了多個股權連結商品。按照約定日期以相關股票的市場價格向經紀人支付本金，作為固定息票支付或支付的回報。到期時，基金將收取本金加上（達到協議達成的上限）或減去任何相關股票的價值變動。

將予宣佈證券（To Be Announced Securities）（以下簡稱「TBA」）涉及到美國政府資助機構發行的不動產抵押貸款證券。這些機構通常匯集抵押貸款並出售所創建資金池的權益。TBA 涉及跟這些機構買賣供未來結算但尚未確定利率或到期日的資金池。TBA 於投資組合內單獨揭露。

在被視為適當的情況下，基金可選擇於交割前出售購入承諾。基金須待合約之結算日方可收取出售 TBA 所得之收益。在 TBA 的銷售承諾未履行之期間，基金將持有等值之可交付證券或持有作抵銷用的 TBA 購買承諾（可於銷售承諾日當日或之前交付）以作為交易之保護。若雙方對同一 TBA 合約有抵銷交易，這些交易將被結算。結算日時賣方提前兩天交付指定證券，並於交易日收取現金。實務上，大部分 TBA 交易最後不會帶來實際 MBS 的轉移。賣方將於到期日前平倉或轉倉未完成的交易，而非親自結算。

倘以購入作抵銷用的 TBA 承購書履行將予宣佈證券的銷售承諾，則不論相關證券有否任何未實現損益，基金將因該承諾導致變現盈利或虧損。倘基金按承諾書交付證券，則基金可從銷售證券中實現損益，盈虧數額按照訂立承諾當日所定的單位價格計算。

截至 2023 年 8 月 31 日，基金持有未履行的 TBA，並於淨資產報表內列入投資出售應收款及投資購入應付款。

TBA 的市場價值列於淨資產報表中。未實現增值或貶值以及 TBA 銷售的已實現增值或貶值的淨變化列於營運報告及淨資產變動表。

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(d) 外匯

以各基金計值貨幣以外的貨幣計值的投資成本已按照購買時的官方匯率進行換算。以各基金計值貨幣以外的貨幣計值的投資及其他資產已按照 2023 年 8 月 31 日基金於盧森堡估價時的現行匯率換算。

(e) 綜合財務報告

各別基金帳戶依其基金的貨幣為主表示。

本公司的綜合數據係以美元表示，並包含不同基金的財務報表總額。就淨資產報表而言，按照 2023 年 8 月 31 日基金於盧森堡估價時的現行匯率為：

貨幣	EUR	GBP	JPY	CHF	CNH
USD	0.9217	0.7889	146.1550	0.8832	7.2754

就營運報告及淨資產變動表而言，匯率為本年度內的平均匯率：

貨幣	EUR	GBP	JPY	CHF	CNH
USD	0.9424	0.8212	138.5231	0.9228	7.0339

這些數字僅供資訊參考之用，並取到小數第四位。在財務報表，匯率取到小數第九位。

營業報表及淨資產變動表的綜合數據均以全年內的平均交易匯率計算。結果以 2,432,084,033 美元的外匯調整表示 2022 年 8 月 31 日至 2023 年 8 月 31 日之間的匯率變動。此為名目上的金額，對個別基金的淨資產並無影響。

(f) 匯率

於 2023 年 8 月 31 日，換算以非基金基礎貨幣計值的投資、其他資產及其他負債時使用了下述匯率。

貨幣	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2148	0.2723	0.2509	39.7911	0.2405	1.9807
ARS	0.0023	0.0029	0.0026	0.4176	0.0025	0.0208
AUD	0.5110	0.6478	0.5970	94.6721	0.5721	4.7126
BRL	0.1601	0.2030	0.1871	29.6651	0.1793	1.4767
CAD	0.5831	0.7392	0.6813	108.0343	0.6528	5.3778
CHF	0.8932	1.1322	1.0436	165.4817	1.0000	8.2374
CLP	0.0009	0.0012	0.0011	0.1711	0.0010	0.0085
CNH	0.1084	0.1375	0.1267	20.0891	0.1214	1.0000
CNY	0.1082	0.1372	0.1264	20.0481	0.1211	1.0000
COP	0.0002	0.0002	0.0002	0.0356	0.0002	0.0018
CZK	0.0356	0.0451	0.0416	6.5916	0.0398	0.3281
DKK	0.1149	0.1456	0.1342	21.2793	0.1286	1.0592
DOP	0.0139	0.0176	0.0162	2.5722	0.0155	0.1280
EGP	0.0255	0.0324	0.0298	4.7299	0.0286	0.2354
EUR	0.8559	1.0849	1.0000	158.5701	0.9582	7.8934
GBP	1.0000	1.2677	1.1684	185.2734	1.1196	9.2226
GHS	0.0692	0.0877	0.0809	12.8206	0.0775	0.6382
HKD	0.1006	0.1275	0.1175	18.6351	0.1126	0.9276
HUF	0.0023	0.0029	0.0026	0.4170	0.0025	0.0208
IDR	0.0001	0.0001	0.0001	0.0096	0.0001	0.0005
ILS	0.2069	0.2623	0.2417	38.3335	0.2316	1.9082
INR	0.0095	0.0121	0.0111	1.7654	0.0107	0.0879

貨幣	GBP	USD	EUR	JPY	CHF	CNH
ISK	0.0060	0.0076	0.0070	1.1159	0.0067	0.0555
JPY	0.0054	0.0068	0.0063	1.0000	0.0060	0.0498
KES	0.0054	0.0069	0.0063	1.0045	0.0061	0.0500
KRW	0.0006	0.0008	0.0007	0.1106	0.0007	0.0055
KWD	2.5585	3.2433	2.9894	474.0267	2.8645	23.5963
KZT	0.0017	0.0022	0.0020	0.3189	0.0019	0.0159
LKR	0.0025	0.0031	0.0029	0.4582	0.0028	0.0228
MXN	0.0471	0.0598	0.0551	8.7332	0.0528	0.4347
MYR	0.1700	0.2155	0.1986	31.4989	0.1903	1.5680
NGN	0.0010	0.0013	0.0012	0.1887	0.0011	0.0094
NOK	0.0741	0.0939	0.0866	13.7249	0.0829	0.6832
NZD	0.4692	0.5947	0.5482	86.9257	0.5253	4.3270
PEN	0.2140	0.2713	0.2500	39.6476	0.2396	1.9736
PHP	0.0139	0.0177	0.0163	2.5813	0.0156	0.1285
PLN	0.1915	0.2428	0.2238	35.4824	0.2144	1.7663
QAR	0.2167	0.2747	0.2532	40.1524	0.2426	1.9987
RON	0.1732	0.2196	0.2024	32.0942	0.1939	1.5976
RUB	0.0082	0.0104	0.0096	1.5230	0.0092	0.0758
SAR	0.2103	0.2666	0.2457	38.9680	0.2355	1.9398
SEK	0.0723	0.0917	0.0845	13.3974	0.0810	0.6669
SGD	0.5836	0.7398	0.6819	108.1257	0.6534	5.3823
THB	0.0225	0.0286	0.0263	4.1738	0.0252	0.2078
TRY	0.0296	0.0375	0.0346	5.4871	0.0332	0.2731
TWD	0.0248	0.0314	0.0289	4.5894	0.0277	0.2285
UAH	0.0214	0.0271	0.0250	3.9644	0.0240	0.1973
USD	0.7889	1.0000	0.9217	146.1550	0.8832	7.2754
UYU	0.0210	0.0266	0.0245	3.8845	0.0235	0.1934
VND	0.0000	0.0000	0.0000	0.0061	0.0000	0.0003
ZAR	0.0420	0.0532	0.0491	7.7783	0.0470	0.3872
ZMW	0.0391	0.0495	0.0456	7.2371	0.0437	0.3603

人民幣受外匯限制影響，並非可自由匯兌的貨幣。某檔未於臺灣註冊之基金使用之匯率為離岸人民幣（「CNH」）匯率，而非境內人民幣（「CNY」）。因為某些因素，離岸人民幣（「CNH」）的價值或許會因某些因素影響而可能與境內人民幣（「CNY」）的價值有所不同，甚至大相逕庭；這些因素包含但不限於：中國政府不時施行的外匯管制政策與資金匯回限制，以及其他外部市場力量。CNH與CNY之間的任何價值偏離，都可能讓投資人受到不利影響。

(g) 稀釋

董事會可調整某一基金的資產淨值（「資產淨值」），以減低該基金的「稀釋」作用。由於交易與保管費用、稅金與關稅、市場波動以及任何資產買賣價格差價等因素，購買基金資產的實際購買費用或銷售費用會與基金預估的資產價值不同，此時會發生稀釋情況。稀釋或會對基金的價值造成不利影響，並因此影響股東。調整每股資產淨值可減低或防止此稀釋作用，並保障現有股東免受稀釋影響。在基金所有的類型中，若任一交易日股份總交易價值的淨增加額或淨減少額超過董事為基金設定的門檻一項或一項以上，董事可能調整基金的資產淨值。在任一交易日中，基金資產淨值可能調整的金額與該基金預期的市場交易費用有關。該情況下，可能會調整相關基金的資產淨值，金額不超過資產淨值的 1.50%，若為固定收益基金則不超過資產淨值的 3%。在特殊情況話，董事可能為股東利益而決定增加上述的浮動因子上限，並告知投資者。當淨移動造成基金所有股份價值增加時，將增加本調整；當淨移動造成基金所有股份價值減少時，將扣除本

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調整。因特定股票市場與管轄單位可能對買賣方採用不同的收費結構，淨申購(流入)與淨贖回(流出)的調整結果可能不同，尤其是有關關稅與稅金的部分。另外，董事可能也同意納入特殊的財政收費調整項。特殊的財政收費可能因市場而不同，目前預期不超過資產淨值 2.5%。若基金主要投資於特定的資產類型，如政府公債或貨幣市場債券，董事可能決定不適用本調整。

截至 2023 年 8 月 31 日，根據公開說明書附錄 B，17.3，貝萊德新興市場股票收益基金(基金之配息來源可能為本金)、貝萊德環球政府債券基金及貝萊德營養科學基金均經這類稀釋調整。在截至 2023 年 8 月 31 日止之年度，除了貝萊德新興歐洲基金、貝萊德環球資產配置基金(基金之配息來源可能為本金)、貝萊德永續能源基金(基金之配息來源可能為本金)和貝萊德美元儲備基金以外，所有基金均獲這類稀釋調整。

已公佈/交易的每股資產淨值揭露於三年期資產淨值摘要中，且可能包括稀釋調整。該調整未於淨資產報表或營運報告及淨資產變動表內確認。

(h) 交易成本

交易成本是增量成本，直接歸屬於證券收購、發行或出售。如果實體未進行證券收購、發行或出售行為，則不會產生增量成本。初步確認證券時，乃按其市場價值加收購或發行該證券直接應佔的交易成本予以衡量。

證券買賣的交易成本，於各基金的營運報告及淨資產變動表內列入已實現盈利/(損失)或未實現增值/(減值)淨變化。保管交易費用於基金的營運報告及淨資產變動表內列入保管人費用，並揭露於附註 17。

(i) 其他交易的外幣

其他交易之外國貨幣與已實現及未實現的現金餘額及即期合約增值或貶值有關。

(j) 公平計價

公平價值證券會在投資組合中標示「**」。

截至 2023 年 8 月 31 日，該等公平計價調整如下表：

基金	貨幣	公平價值證券市場價值	淨資產 %
貝萊德亞洲巨龍基金 ^o	USD	-	0.00
貝萊德亞洲老虎債券基金(基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) ^o	USD	-	0.00
貝萊德歐洲靈活股票基金	EUR	101,097,470	1.90
貝萊德新興歐洲基金	EUR	13,419,068	5.05
貝萊德新興市場債券基金(基金主要係投資於非投資等級之高風險債券且配息來源可能為本金) ^o	USD	-	0.00
貝萊德新興市場股票收益基金(基金之配息來源可能為本金)	USD	2,216,502	1.08
貝萊德新興市場基金	USD	18,669,235	0.74
貝萊德新興市場當地債券基金(基金有相當比重投資於非投資等級之高風險債券)	USD	9,225,758	0.57
貝萊德 ESG 社會責任多元資產基金(基金之配息來源可能為本金)	EUR	17,345,573	0.29
貝萊德環球資產配置基金(基金之配息來源可能為本金)	USD	353,722,446	2.45

基金	貨幣	公平價值證券市場價值	淨資產 %
貝萊德環球動力股票基金	USD	9,489,940	2.32
貝萊德環球非投資等級債券基金(基金之配息來源可能為本金)	USD	2,069,711	0.13
貝萊德營養科學基金	USD	1	0.00
貝萊德永續能源基金(基金之配息來源可能為本金) ^o	USD	-	0.00
貝萊德智慧數據永續環球小型企業基金(原名「貝萊德智慧數據環球小型企業基金」) ⁽⁴⁾	USD	1,135,492	0.44
貝萊德英國基金 ^o	GBP	-	0.00
貝萊德美元優質債券基金 ^o	USD	-	0.00
貝萊德美元非投資等級債券基金(基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金)	USD	5,185,888	0.27
貝萊德世界能源基金(基金之配息來源可能為本金)	USD	706	0.00
貝萊德世界金融基金(基金之配息來源可能為本金)	USD	1,816	0.00
貝萊德世界黃金基金(基金之配息來源可能為本金)	USD	65,085,124	1.64
貝萊德世界健康科學基金(基金之配息來源可能為本金)	USD	738,839	0.01
貝萊德世界礦業基金(基金之配息來源可能為本金)	USD	75,794,633	1.40
貝萊德世界科技基金(基金之配息來源可能為本金)	USD	158,627,390	1.62

^o 基金持有市場價值為零之公平價值證券。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

如果在任何情況下，上述方法無法確定某一特定價值，或者本公司董事會認為某種其他計價方法更準確地反映有關證券或其他資產為有關目的公平價值，則該等證券或資產的計值方法將由本公司董事會酌情決定。例如，倘計算特定基金的資產淨值時相關證券市場已停止買賣，或當地政府對外商投資收取財政或交易費時，則可能導致證券市值出現差異。本公司董事會可設立特定門檻，若超過該門檻，將調整特定指數以對資產淨值進行調整。本公司董事會將投資估值委託給管理公司的高級管理層。

(k) 特殊目的收購公司的承擔

特殊目的收購公司(「SPACs」)是無商業運作的公司，旨在透過 SPAC 初始開發售的收益併購公司。本基金可與 SPAC 訂立承擔，以進行對公開股票(「PIPE」)交易私募投資，並在 SPAC 完成合併或收購時完成承諾。透過 PIPE 交易購入的證券，在提交股份登記及申報生效前，將受到交易限制並被視為不具有流動性。

未付 SPAC PIPE 承擔按市價計值，而由此等承擔產生的任何損益將計入淨資產變動表中的「未付 SPAC PIPE 承諾的未實現增值(折舊)」，並在營業報表及淨資產變動表中「未付 SPAC PIPE 承擔未實現增值(折舊)變動淨額」列報。

3. 管理公司

BlackRock (Luxembourg) S.A. 已獲本公司委任為管理公司。管理公司是一家盧森堡股份有限公司，按照於 2010 年法令第 15 章獲認可擔任基金管理機構。

本公司已和管理顧問公司簽訂管理公司協議。根據此協議，管理公司受託處理本公司的日常管理工作，包括負責直接或以指派形式履行有關本公司投資管理、行政及基金的市場推廣的一切營運職能。

財務報表附註事項 續

經與本公司協定後，管理公司已決定轉授其某些職能，本公司之公開說明書內將有進一步說明。

BlackRock (Luxembourg) S.A. 為 BlackRock Group 的百分之百持有之子公司，受「盧森堡金監會」監管。

4. 管理費

本年度內，本公司向管理公司 BlackRock (Luxembourg) S.A. 支付了管理費。

本公司將按公開說明書附錄戊所示之年度費率支付管理費。管理費介於 0.00% 至 1.75%，費率依投資人購買之基金及股份類別而異。這些費用會每日累計，以相關基金的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。特定的費用與支出為以管理費項目支付，包含投資顧問費。J 類與 X 類股份不收取管理費。關於 SR 類股份，將收取單一費用（包括管理費和年度服務費），其中構成了持續收費數據的一部分。

在某些情況下，為協助達到儲備基金（貝萊德美元儲備基金）的投資目標，包括在市場情況導致基金相關投資的收益率下降的情況時，管理公司有權在任何特定的日期或數日內決定放棄獲取其全部管理費用的權利。以在不影響其有權收取未來任何日期產生的全部管理費的權利前提下，管理公司可酌情決定。

管理費用減免與管理費分開列於營運報告及淨資產變動表。本年度內，歐元儲備基金的管理費減免。

自 2022 年 3 月 9 日起，管理公司董事會因暫停貝萊德新興歐洲基金而免收其管理費。

本年度內，以下基金就投資於貝萊德管理的目標基金而獲得管理費退款：

貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）、貝萊德中國基金（基金之配息來源可能為本金）、貝萊德 ESG 社會責任多元資產基金（基金之配息來源可能為本金、貝萊德歐元優質債券基金、貝萊德環球資產配置基金（基金之配息來源可能為本金）、貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）、貝萊德全球通膨連結債券基金、貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）、及貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）。

於 2023 年 8 月 31 日應付的管理費於淨資產報表內計入其他負債。

5. 分銷費

本公司支付的期間分銷費載於公開說明書的附錄戊。分銷費介於 0.00% 至 1.25%。A、D、I、J、S、X 及 Z 類股份毋須支付分銷費。C 類股份毋須為貝萊德美元儲備基金支付分銷費。這些費用會每日累計，以相關基金的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。

本公司支付的分銷費詳細計入營運報告及淨資產報表。於 2023 年 8 月 31 日應付的分銷費於淨資產報表內計入其他負債。

6. 年度服務費

本公司向管理公司支付年度服務費。

年度服務費多寡可能依管理公司同意，由董事會酌情決定而有所差異，並將以不同的費率適用於本公司發佈的各種基金和各類股。惟董事會與管理公司之間已達成協議，目前已付的年度服務費每年不得超過 0.25%。這些費用會每日累計，以相關股份類別的 NAV 為根據（當適用時，反映相關基金對 NAV 的任何調整，如公開說明書附錄乙 17.3 段落中所陳述）並且每月支付。

董事會與管理公司釐定年度服務費比率時，會確保各基金的持續性開支與基金投資者可於市場內取得的類似投資產品比較時仍具競爭力，並會考慮多項準則，如各基金的市場類別及該基金相對同類群體的表現。

持續性開支的計算係根據各股份類別的總費用（不包含現金與約當現金之利息、交易費用與金融資產的負利率費用，且包含年度服務費補貼）除以各股份類別的平均淨資產，以百分比表示。

貝萊德新興歐洲基金、貝萊德新興市場債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）、貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）、貝萊德新世代運輸基金（基金之配息來源可能為本金）、貝萊德營養科學基金和貝萊德美元優質債券基金的持續性開支上限為年度服務費與營業報表和淨資產變動表中的差額抵銷。

管理公司所使用的年度服務費係為滿足所有由本公司所產生的固定與變動營運及行政成本與費用，而排除項目為存託費、分銷費、證券借貸費、任何因借貸所產生的費用（包含為避免借貸者疑慮所收取的任何承諾費）、任何歐盟（「EU」）及非歐盟預扣所得稅相關的任何費用（加上因此產生的任何稅額或利息），以及投資或公司層級的任何稅額。

本公司會支付與歐盟預扣所得稅相關的任何專業費用。與預扣所得稅相關的任何費用將按照公平合理的方式分配予相關子基金。由於本公司迄今對歐盟預扣所得稅（已由本公司支付）的處理績效良好，因此任何歐盟境外預扣所得稅退款有關的任何費用不再從年度服務費支付，而是由本公司支付，並且按照公平合理的方式分配予相關基金。

年度服務費也用於支付 Ernst & Young S.A. 的查核及投資人報表相關服務與其他稅務合規事項的費用。2023 年 8 月 31 日止年度的費用為 827,695 歐元。

這些營運和行政費用包括本公司或代表本公司不時產生的所有第三方開銷及其他可收回成本，包括但不限於基金會計費用、轉讓代理費（包括子轉讓過戶代理及相關平台交易費）、各項專業成本如諮詢、法律、稅務諮詢和查核費、董事費、差旅開支、合理的自付費、印刷、出版、翻譯和股東報告相關的所有其他成本、依規分案備查和授權費、通匯與其他銀行費用、軟體支持維護費、投資人服務團隊的營運成本開銷及貝萊德集團旗下各公司提供的其他全球管理服務費等。

管理公司會承擔確保基金之持續收費仍具競爭力的財務風險。管理公司有權保留任何超過本公司任何期間內實際導致開銷金額的實收年度服務費。本公司於任何期間產生之成本及開銷如超過支付予管理公司年度服務費的金額，應由管理公司或貝萊德集團旗下其他公司承擔。

財務報表附註事項 續

非貝萊德集團員工的本公司董事，每年收取 55,000 歐元至 60,000 歐元之稅前費用。隸屬貝萊德集團員工的董事無權收取董事費。

某些司法管轄區適用的租稅也直接從基金扣減（見附註）。

年度服務費於營運報告及淨資產變動表中揭露。

於 2023 年 8 月 31 日，應付的年度服務費於淨資產報表內計入其他負債。

7. 保管人及保管費用

本年度內，本公司的保管人是 Bank of New York Mellon SA / NV, Luxembourg Branch。保管人根據證券的價值收取逐日累計的年費，並加收如公開說明書所揭露的交易費用。兩類費用的費率會根據投資的國家，以及在某些情況會根據資產類別而變動。債券與已開發股市的投資落在收費範圍的低端，某些新興或開發中市場的投資則落在高端。故每檔基金的保管成本會視其於某時刻的資產配置而定。

保管費直接從基金扣除。於 2023 年 8 月 31 日，應付的保管人費用於淨資產報表內計入其他負債。

8. 稅項

盧森堡

根據現行之盧森堡法律與辦法，本公司毋須繳納任何盧森堡收益或資本增值稅，公司發放之股利亦無須繳納任何盧森堡預扣稅款。然而，本公司須於季度完結時就其資產淨值按年率 0.05%（儲備基金、I 類、J 類及 X 類股份按年率 0.01%）繳付盧森堡稅項。發行股份在盧森堡毋須繳交任何印花稅或其他稅項。至 2023 年 8 月 31 日止年度，已繳納盧森堡稅項 57,945,011 美元。

比利時

本公司根據有關金融市場的 2012 年 8 月 3 日法律第 154 條向比利時金融服務與市場管理局 (Belgium Financial Services and Markets Authority) 登記註冊。於截至上一年的 12 月 31 日止，在比利時登記公開配售的基金就其透過比利時中間人配售的資產淨值單位繳納 0.0925% 的年度稅項。至 2023 年 8 月 31 日止年度，已繳納比利時稅項 3,874,789 美元。

英國

申報基金

英國申報基金稅制適用於本公司。根據英國申報基金稅制，英國申報基金投資者須按彼等所持基金佔英國申報基金收入的比例課稅（無論有否配息），但出售彼等所持基金的任何收益均須繳納資本增值稅。目前評為英國申報基金的基金名單，可於 <https://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds> 查閱。

其他交易稅項

其他司法權區可能就本基金持有的特定資產強制徵收稅項，如金融交易稅（“FTT”），或其他交易稅（例如英國印花稅、法國 FTT）。

預扣稅款

本公司投資標的收取的資本利得、股息和利息得依原始國規定核算預扣稅賦，因本公司免徵所得稅，因此通常無法收回預扣稅款。然而，最新的歐盟判例法可能會減少此等無法收回的歐盟國家徵稅款額。投資人應根據所屬國家的公民身份、居住地或住所

法律，自行了解並酌情諮詢專業顧問關於申購、買入、持有、贖回、轉換或出售股份可能產生的稅務後果。投資者應注意，其稅項之等級、基礎與補助可能改變。預扣稅款的可能性將進一步在公開說明書中說明。

9. 投資顧問

管理公司 BlackRock (Luxembourg) S.A. 已將其投資管理職能委託給以下投資顧問（「投資顧問」）：BlackRock Financial Management, Inc. (US) (BFM)、BlackRock Investment Management, LLC (US) (BIMLLC)、BlackRock Investment Management (UK) Limited (BIMUK)、BlackRock (Singapore) Limited (BSL)，見公開說明書說明。

所有投資顧問係由 BlackRock (Luxembourg) S.A. 直接任命。所有次投資顧問係由各該投資顧問指派。一些投資顧問隨後將某些功能轉授予 BlackRock Japan Co. Limited (BLKJap)、BlackRock Asset Management North Asia Limited (BAMNA) 及 BlackRock Investment Management (Australia) Limited (BLKAus, BIMAL)。

基金	投資顧問	次投資顧問
貝萊德亞洲巨龍基金	BIMUK	BAMNA
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	BIMUK, BSL	BAMNA
貝萊德中國基金（基金之配息來源可能為本金）	BIMUK	BAMNA
貝萊德歐洲靈活股票基金	BIMUK	-
貝萊德新興歐洲基金 ⁽³⁾	BIMUK	-
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	BIMUK, BSL, BFM	-
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	BIMUK, BIMLLC	BAMNA
貝萊德新興市場基金	BIMUK, BIMLLC	BAMNA
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	BIMUK, BSL, BFM	BAMNA
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	BIMUK, BIMLLC, BFM, BSL	BIMAL
貝萊德歐元優質債券基金	BIMUK, BSL	BIMAL
貝萊德歐元市場基金	BIMUK	-
貝萊德歐洲基金	BIMUK	-
貝萊德歐洲特別時機基金	BIMUK	-
貝萊德歐洲價值型基金	BIMUK	-
貝萊德新世代運輸基金（基金之配息來源可能為本金）	BIMUK	-
貝萊德環球資產配置基金（基金之配息來源可能為本金）	BIMLLC, BSL	-
貝萊德環球企業債券基金（基金之配息來源可能為本金）	BIMUK, BSL, BFM	-
貝萊德環球動力股票基金	BIMLLC	-
貝萊德全球股票收益基金（基金之配息來源可能為本金）	BIMUK	-
貝萊德環球政府債券基金	BIMUK, BSL, BFM	BIMAL
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	BIMUK, BSL, BFM	-
貝萊德全球通膨連結債券基金	BIMUK, BFM	-
貝萊德環球前瞻股票基金	BIMUK, BIMLLC	-
貝萊德印度基金	BIMUK, BSL	BAMNA
貝萊德日本靈活股票基金	BIMUK	BAMNA, BLKJap
貝萊德日本特別時機基金	BIMUK	BLKJap
貝萊德拉丁美洲基金	BIMUK, BIMLLC	-
貝萊德營養科學基金	BIMUK	-

財務報表附註事項 續

基金	投資顧問	次投資顧問
貝萊德永續能源基金 (基金之配 息來源可能為本金)	BIMUK	-
貝萊德世界債券基金 (本基金 非屬環境、社會及治理相關主 題基金) (4)	BIMUK, BFM, BSL	BIMAL
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金)	BIMUK	-
貝萊德智慧數據永續環球小型企業 基金 (原名「貝萊德智慧數據環球 小型企業基金」) (4)	BIMLLC	-
貝萊德英國基金	BIMUK	-
貝萊德美國價值型基金 (基金之配 息來源可能為本金)	BIMLLC	-
貝萊德美元優質債券基金	BIMUK, BSL, BFM	-
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配 息來源可能為本金)	BFM	-
貝萊德美元儲備基金	BFM	-
貝萊德美國靈活股票基金	BIMLLC	-
貝萊德美國政府房貸債券基金	BFM	-
貝萊德美國增長型基金	BIMLLC	-
貝萊德美國中型企業價值基金	BIMLLC	-
貝萊德世界能源基金 (基金之配 息來源可能為本金)	BIMUK	-
貝萊德世界金融基金 (基金之配 息來源可能為本金)	BIMUK	-
貝萊德世界黃金基金 (基金之配 息來源可能為本金)	BIMUK	-
貝萊德世界健康科學基金 (基金之 配息來源可能為本金)	BIMLLC	-
貝萊德世界礦業基金 (基金之配 息來源可能為本金)	BIMUK	-
貝萊德世界地產證券基金 (基金之 配息來源可能為本金)	BIMUK, BIMLLC, BSL	BIMAL
貝萊德世界科技基金 (基金之配 息來源可能為本金)	BIMLLC	-

(3) 有關暫停基金之詳細資訊，請見附註 1。

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

10. 與關係人之交易

管理公司、主要分銷商、投資顧問與次投資顧問的最終控股公司均為 BlackRock, Inc.，該公司於美國特拉華州註冊成立。本年度內，本公司均未透過與管理公司、投資顧問、次投資顧問或公司董事有關聯的經紀人替本公司執行任何交易。本公司在本年度內，並無與管理公司、投資顧問、次投資顧問或本公司董事或其任何關係人進行任何交易。

如果基金投資於其他由投資顧問或任何其他公司與投資顧問透過共同管理或控制，或實質上直接或間接持有之公司所管理之 UCITS 及/或集團投資 (「UCIs」) 直接或委派管理的其他單位，本公司不會就該等其他 UCITS 及/或 UCI 之單位投資收取任何買進手續費或贖回手續費。本基金將盡可能投資於不須支付任何管理費的 X 類股份。這些投資由本基金投資組合中的「~」所證明。

鑒於本基金將其大部分淨資產投資其他 UCITS 和其他集體投資承諾 (「UCI」)，投資顧問將確保向本基金收取的總管理費 (排除任何執行績效費，若有) (包括投資其他 UCITS 和 UCI 的管理費) 不得超過本基金資產淨值的 1.50%。

本年度內，概無任何超出一般業務範圍或未按一般商業條款進行的交易，在本公司、管理公司、投資顧問、次投資顧問、公司董事、預存寄託或任何與這些團體或關聯人有實質利益關的實體簽訂合約。

截至年度末，本公司董事 Keith Saldanha 持有下列股份：

基金	股份類別	股份數目	價值
貝萊德中國基金 (基 金之配息來源可能為 本金)	D 類非配息股份歐元避險	593	EUR 7,377
貝萊德新世代運輸基 金 (基金之配息來源 可能為本金)	D 類非配息英國申報基金 股份英鎊避險	644	GBP 8,836
貝萊德永續能源基金 (基金之配息來源可 能為本金)	D 類配息 (A) 英國申報基 金股份	409	USD 7,063
貝萊德世界礦業基金 (基金之配息來源可 能為本金)	D 類配息 (A) 英國申報基 金股份	82	USD 4,369

概無其他董事持有本基金的任何股份。

根據證券借貸協議委任的證券借貸代理人為本公司之關係企業 — BlackRock Advisors (UK) Limited。BlackRock Advisors (UK) Limited 將承擔所有與證券貸款交易直接相關的營運成本。

基金獲益於 BlackRock Inc. 提供的一項借方違約賠償，該賠償允許全部替換已借出的證券。BlackRock Inc. 承擔關於借方違約的賠償成本。

BlackRock Investment Management (UK) Limited 已任命 BlackRock (Channel Islands) Limited 執行某些行政服務。

某些基金採用交叉投資技術，意味著本基金投資傘形結構的其他基金。

淨資產合併報表、營業合併報表、淨資產變動表尚未調整以消除交叉投資帶來的衝擊。

截至 2023 年 8 月 31 日，以下基金持有交叉傘型投資 (基金投資組合中以「∞」表示)，其市場價值為合併淨資產的 0.12%。

基金	交叉傘型投資	貨幣	市場價值	淨資產 %
貝萊德亞洲老虎 債券基金 (基金 有相當比重投資 於非投資等級之 高風險債券且配 息來源可能為 本金)	BlackRock Global Funds - China Onshore Bond Fund	USD	16,694,345	0.60
貝萊德亞洲老虎 債券基金 (基金 有相當比重投資 於非投資等級之 高風險債券且配 息來源可能為 本金)	BlackRock Global Funds - Sustainable Asian Bond Fund	USD	5,057,310	0.18

財務報表附註事項 續

基金	交叉傘型投資	貨幣	市場價值	淨資產 %
Dynamic High Income Fund 貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金)	BlackRock Global Funds - 貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金)	USD	8,259,286	0.29
	BlackRock Global Funds - Emerging Markets Corporate Bond Fund	USD	45,988,800	4.68
Global Multi-Asset Income Fund	BlackRock Global Funds - 貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金)	USD	39,769,131	0.82
	BlackRock Global Funds - 貝萊德營養科學基金	USD	8,168,654	4.98
Multi-Theme Equity Fund	BlackRock Global Funds - 貝萊德永續能源基金 (基金之配息來源可能為本金)	USD	22,501,911	13.70

截至 2023 年 8 月 31 日年度末，Bank of New York Mellon SA/ NV 銀行 (為預存寄託之關聯人士) 以保管外匯交易和本基金的貨幣管理 / 對沖計畫行事。就此等交易支付的佣金總額為 12,356,665 美元，向關聯人員支付的平均佣金率為 0.16 個百分點。與預存寄託關聯人士進行的交易總值高達 7820 億美元，佔該基金就該等交易所訂總額的 70%。所有與預存寄託關係人進行的交易，均按一般業務情況和一般商業條款簽署。

其他補償

於本會計年度內，本公司內的某些基金從貝萊德集團之附屬實體收到由中央證券結算所就逾期證券結算而作出的補償款。本基金於本會計年度收到的該等補償揭露於營運報告及淨資產變動表的「其他補償」中。

11. 佣金的使用

當適用法律或法規允許的情況下 (為免疑慮，排除任何 MiFID II 範圍內的子基金)，擔任各基金投資顧問的某些貝萊德集團旗下公司，可接受在特定司法管轄區內與特定經紀商進行證券交易時所產生的佣金。佣金可重新分配以購買符合資格的研究服務。該等安排可讓某一基金有利的程度可能多於其他基金，因為研究可用於更廣範圍的客戶群，而不只是用於因交易提供研究資金的客戶。貝萊德集團已設有「佣金使用政策」，旨在確保只購買符合資格的服務，而多餘的佣金可在適當時機重新分配給符合資格的服務提供者。於本年內，概無訂立任何軟美元協定。

12. 衍生性金融商品

基金得購買與銷售衍生性金融商品，進一步說明請參閱公開說明書。請參閱基金的投資組合，以檢視截至 2023 年 8 月 31 日為止所持有的衍生性金融商品。

曝險部位根據 ESMA 發行指南計算，代表各金融工具資產相同部位的市場價值。曝險部位揭露於投資組合。債券期貨的曝險部位及差額合約根據債券市場價值計算，而非交付證券之最低價格。

13. 質押或提供及獲得擔保之證券

質押或基金提供擔保之證券揭露這些基金的投資組合中。至 2023 年 8 月 31 日，這些證券的金額 (在基金投資組合中以「†」表示) 價值已達 594,427,432 美元。

對於貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金)，在貝萊德投資管理 (英國) 有限公司、美林國際和紐約梅隆銀行 (國際) 有限公司之間的三方協議下，將書面看漲期權的擔保品抵押。截至 2023 年 8 月 31 日，抵押物的價值 (在基金投資的組合中以「^」表示)，相當於 110,910,266 美元。

已由基金接收並具有擔保的證券，會在下表中詳細說明。至 2023 年 8 月 31 日，這些證券的金額價值已達 1,549,571 美元。

基金	持股	說明	貨幣	價值 (美金)
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金)	366,000	United States Treasury Note/Bond	USD	255,546
		2.75% 15/8/2047		
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金)	314,000	United States Treasury Note/Bond	USD	276,501
		2.875% 15/5/2032		
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券)	457,000	United States Treasury Note/Bond	USD	402,423
		2.875% 15/5/2032		
貝萊德美元優質債券基金	267,000	United States Treasury Note/Bond	USD	259,985
		0% 4/1/2024		
貝萊德美元優質債券基金	439,000	United States Treasury Note/Bond	USD	355,116
		1.625% 15/5/2031		

14. 現金抵押

基金與許多交易對手交易衍生性金融商品。衍生性金融商品的交易對手如投資組合所示。衍生性金融商品的交易對手如下：澳盛銀行、美國銀行、巴克萊銀行、法國巴黎銀行、紐約梅隆銀行、花旗銀行、花旗集團、法國農業信貸銀行、瑞士信貸、澳洲聯邦銀行、德意志銀行、高盛、匯豐銀行、摩根大通、摩根士丹利、野村證券、蘇格蘭皇家銀行、加拿大皇家銀行、法國興業銀行、渣打銀行、道富銀行、多倫多道明銀行、瑞銀與西太平洋銀行。交換合約、差價合約、遠期交易、期權發行 (賣權與買權)、購入期權 (賣權與買權) 與交換選擇權必須有所擔保 / 餘裕才能涵蓋交易對手對本公司承擔的風險或本公司對交易對手承擔的風險。

「應收經紀費用」包括向投資組合清算經紀人與各交易對手支付的現金擔保。「應付經紀費用」包括收自投資組合清算經紀人與各交易對手的現金擔保。在淨資產報表中，經紀應收之期貨合約構成銀行現金部分，經紀應放之期貨合約構成銀行欠款部份。

財務報表附註事項 續

下表提供截至 2023 年 8 月 31 日差價合約、交換合約、場外期權的應收/(應付)經紀商現金抵押餘額。截至 2023 年 8 月 31 日有關經紀商持有現金的期貨合約現金，以及滿足保證金要求的期貨合約現金。

基金	貨幣	差價合約 交換場外 期權現金 擔保品應 收經紀 款項	差價合約 交換場外 期權 現金擔保 品應付 經紀款 項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金)	USD	97,809,782	(3,440,000)	1,465,730	(609,615)
貝萊德中國基金 (基金之配息來源可能為本金)	USD	660,000	-	-	-
貝萊德歐洲靈活股票基金	EUR	1,090,000	-	-	-
貝萊德新興歐洲基金 ⁽²⁾	EUR	-	-	4,091,203	(3,331)
貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金)	USD	404,000	(1,961,116)	527,000	(63,174)
貝萊德新興市場基金	USD	2,470,000	(2,010,000)	1,676,520	-
貝萊德新興市場當地債券基金(基金有相當比重投資於非投資等級之高風險債券)	USD	5,358,351	(5,227,089)	637,000	(262,115)
貝萊德 ESG 社會責任多元資產基金 (基金之配息來源可能為本金)	EUR	7,860,000	(7,390,999)	37,716,188	(8,543,608)
貝萊德歐元優質債券基金	EUR	4,968,079	(1,301,795)	5,884,968	(414,696)

基金	貨幣	差價合約 交換場外 期權現金 擔保品應 收經紀 款項	差價合約 交換場外 期權 現金擔保 品應付 經紀款 項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德環球資產配置基金 (基金之配息來源可能為本金)	USD	17,414,768	(6,802,009)	79,097,026	(2,585,918)
貝萊德環球企業債券基金 (基金之配息來源可能為本金)	USD	4,226,498	(1,083,552)	6,083,349	(1,111,675)
貝萊德環球動力股票基金	USD	-	-	1,592,318	(587,477)
貝萊德環球政府債券基金	USD	5,176,871	(1,841,383)	5,725,609	(1,245,951)
貝萊德環球非投資等級債券基金(基金之配息來源可能為本金)	USD	4,550,000	(1,776,752)	99,436	(15,099)
貝萊德全球通膨連結債券基金	USD	407,388	-	418,254	(24,016)
貝萊德印度基金	USD	-	-	57	-
貝萊德世界債券基金(本基金非屬環境、社會及治理相關主題基金) ⁽⁴⁾	USD	11,750,175	(951,696)	2,461,771	(55,031)
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金)	USD	-	-	259,411,969	(2,285,029)
貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) ⁽⁴⁾	USD	-	-	375,000	(76,821)
貝萊德美元優質債券基金	USD	582,609	(327,548)	1,046,919	(29,670)

財務報表附註事項 續

基金	貨幣	差價合約 交換場外 期權現金 擔保品應 收經紀 款項	差價合約交 換場外期權 現金擔保品 應付經紀 款項	經紀應收 之期貨 合約	經紀應放 之期貨 合約
貝萊德美 元非投資 等級債券 基金（基 金主要投 資於符合 美國Rule 144A規定 之私營性 質債券且 配息來源 可能為 本金）	USD	1,677,000	(1,322,390)	206,395	(17,807)
貝萊德世 界健康科 學基金 （基金之 配息來源 可能為 本金）	USD	4,750,000	-	-	-
貝萊德世 界地產證 券基金 （基金之 配息來源 可能為 本金）	USD	40,000	-	-	-

(3) 有關暫停基金之詳細資訊，請見附註 1。

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

15. 股息

董事會目前與股息支付相關的政策係依據股份類別而定。就非配息類股而言，目前的政策是保留及再投資基金的所有淨收入。就此而言，收入保留在資產淨值內，並反映在有關類別每股淨資產價值內。就配息股份類別而言，董事會的現行政策是將該期間之投資收益先行扣除該股份類別相關費用後之數額，進行分配，這些股份類別開支為分配期內的淨或總投資收入(如可用)，以及扣除股份類別分配總資本開支前可能的部分資本。更多有關每個配置股份類別的詳細資料，請參閱公開說明書的「股息計算」章節。董事會也可決定股息是否包括來自已實現及未實現淨資本收益的分配及包括的分配數額。這類基金和(或)這類股票類別(如：配息(S)股份、配息(R)股份與配息(Y)股份)可能會從資本配息，以及從收入和淨實現額與淨未實現資本收益中配息。若配息股份類別所支付的股息包括已實現或未實現淨資本收益，或若基金配發的收益尚未扣除開支，則股息可包括從初始申購資本。在股息由基金資本支出的情況下，可能會侵蝕資本並使資本成長受限。

鑒於本基金可掌握英國申報基金的狀況，且回報的收入超過實際的配息，因此盈餘應視同配息，並將根據投資人的納稅人身份進行所得徵稅。

提供配息股份的基金，配息的次數通常視乎基金類型而定。進一步詳細資料請參閱公開說明書內的股息支付部分。

股息的宣配及配發以及股東的再投資股息選擇載於公開說明書中。

16. 信用貸款

由 JPMorgan Chase Bank N.A. (「摩根大通」) 籌劃的 21.5 億美元信貸額度將令本公司獲得 12.25 億美元的票券。根據 2023 年 4 月 21 日的配置通知，12.25 億美元信用貸款中的部分資金將分配給本基金。

此信貸額度將由本基金用於臨時融資用途，包括但不限於投資人贖回的資金。任何有關此信用額度撥款的利息和承諾費均從本基金相關資產撥付。任何新基金均不自動開展此信用額度，因此需要以合併程序的方式加入。此流程特別包含了貸款人為核准增加新基金前所執行的任何必要的盡職調查以核准新基金的增加。在此期間，此等基金並無可用之信用額度。再者，並未保證加入的任何新基金將由放款人核准，或本基金可取得信貸資金，因信貸額度取決於本基金和其他貝萊德基金之間(在公平配置的基礎上)可參與信貸協議的資金。因此，特定基金可能無法取得該信用額度，亦不會產生任何費用。

貸款承諾費與相關信貸工具收取，其計入營業報表和淨資產變動表中的「貸款承諾費」科目。貸款承諾費按流通餘額收取0.10%。

截至 2023 年 8 月 31 日止的年度，未使用任何信用貸款。

17. 交易成本

為實現投資目標，基金將產生與其投資組合交易活動相關的交易成本。下表揭露截至 2023 年 8 月 31 日年度，各基金所產生之可個別確認交易成本。這些費用包括佣金成本、交割費和經紀商費用。

基金	貨幣	交易成本
貝萊德亞洲巨龍基金	USD	1,205,225
貝萊德亞洲老虎債券基金(基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金)	USD	20,225
貝萊德中國基金(基金之配息來源可能為本金)	USD	5,214,356
貝萊德歐洲靈活股票基金	EUR	4,455,902
貝萊德新興歐洲基金 ⁽³⁾	EUR	535,763
貝萊德新興市場債券基金(基金主要係投資於非投資等級之高風險債券且配息來源可能為本金)	USD	4,593
貝萊德新興市場股票收益基金(基金之配息來源可能為本金)	USD	682,586
貝萊德新興市場基金	USD	5,698,631
貝萊德新興市場當地債券基金(基金有相當比重投資於非投資等級之高風險債券)	USD	9,629
貝萊德ESG社會責任多元資產基金(基金之配息來源可能為本金)	EUR	3,041,590
貝萊德歐元優質債券基金	EUR	19,123
貝萊德歐元市場基金	EUR	1,314,489
貝萊德歐洲基金	EUR	2,030,046
貝萊德歐洲特別時機基金	EUR	2,085,261
貝萊德歐洲價值型基金	EUR	1,511,180
貝萊德新世代運輸基金(基金之配息來源可能為本金)	USD	1,532,002
貝萊德環球資產配置基金(基金之配息來源可能為本金)	USD	6,395,462
貝萊德環球企業債券基金(基金之配息來源可能為本金)	USD	19,288
貝萊德環球動力股票基金	USD	339,476
貝萊德全球股票收益基金(基金之配息來源可能為本金)	USD	433,890
貝萊德環球政府債券基金	USD	20,225
貝萊德環球非投資等級債券基金(基金之配息來源可能為本金)	USD	50,325
貝萊德全球通膨連結債券基金	USD	9,086

財務報表附註事項 續

基金	貨幣	交易成本
貝萊德環球前瞻股票基金	USD	507,420
貝萊德印度基金	USD	868,195
貝萊德日本靈活股票基金	JPY	15,110,918
貝萊德日本特別時機基金	JPY	13,182,064
貝萊德拉丁美洲基金	USD	1,086,034
貝萊德營養科學基金	USD	349,698
貝萊德永續能源基金（基金之配息來源可能為本金）	USD	3,355,471
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	USD	48,594
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）	USD	2,416,315
貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」） ⁽⁴⁾	USD	644,487
貝萊德英國基金	GBP	589,933
貝萊德美國價值型基金（基金之配息來源可能為本金）	USD	482,962
貝萊德美元優質債券基金	USD	67,703
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	USD	51,714
貝萊德美元儲備基金	USD	8,038
貝萊德美國靈活股票基金	USD	631,111
貝萊德美國政府房貸債券基金	USD	31,892
貝萊德美國增長型基金	USD	54,518
貝萊德美國中型企業價值基金	USD	279,791
貝萊德世界能源基金（基金之配息來源可能為本金）	USD	1,961,849
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	1,939,888
貝萊德世界黃金基金（基金之配息來源可能為本金）	USD	2,217,316
貝萊德世界健康科學基金（基金之配息來源可能為本金）	USD	2,365,932
貝萊德世界礦業基金（基金之配息來源可能為本金）	USD	1,315,296
貝萊德世界地產證券基金（基金之配息來源可能為本金）	USD	194,050
貝萊德世界科技基金（基金之配息來源可能為本金）	USD	3,863,211

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

並非所有的交易費都屬於單獨可辨認的費用。就固定收益投資、遠期貨幣契約和其他衍生性商品契約而言，交易費將計入投資的買賣價格。雖然這些交易費不屬於單獨可辨認的費用，但會納入各基金的績效。市場衝擊成本不屬於單獨可辨認的費用，因此不在上述表格中揭露。

18. 分包銷收入

公司可以在保管人的同意下簽訂分包銷協議。分包銷協議允許本公司在其他投資者投資之前收費支持權利股發行。在本年度內，並無基金依據分包銷協議而獲得收益。

19. 後續事件

2023 年 10 月 26 日，本公司公佈更新版公開說明書。



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獨立查核會計師報告

致貝萊德全球基金
貝萊德全球基金
2-4, rue Eugène Ruppert
L-2453 Luxembourg

意見

我們已查核貝萊德全球基金（「基金」）和旗下各子基金的財務報表，包括截至西元（下同）2023年8月31日該日的資產淨值和投資組合報表，截至該日止的年度營運報表和淨資產變動報表，以及財務報表附註說明，包括重大會計政策概要。

我們認為，該等財務報表符合盧森堡法令關於編製財務報表之規定，真實且公允地反映基金及其各個子基金截至2023年8月31日為止的財務狀況，以及該基金截至該日止年度的營運成果和淨資產變動。

查核意見依據

我們是依據2016年7月23日的審計行業法規（2016年7月23日法規）以及盧森堡「證券金融監督委員會」（CSSF）採用之國際審計標準（ISA）進行查核。我們依據2016年7月23日法規和盧森堡CSSF採用之ISA的責任，請參閱本報告的「獨立查帳會計師（responsibilities of the “réviseur d’entreprises agréé” 查核財務報表之責任」章節。依據國際專業會計師道德準則，包括由會計師國際道德準則理事會頒布的專業會計師道德準則（IESBA準則），以及與財務報表查核相關的道德要求，我們亦獨立於基金，按照這些倫理要求履行其他倫理責任。我們相信，我們所獲得的查核證據充分並適合作為我們查核意見之依據。

重要事項

提醒您注意財務報表中的附註，當中說明所有股份類別的申購、贖回和轉換以及貝萊德全球基金 - 貝萊德新興歐洲基金（「子基金」）的淨資產價值確定已暫時中止，自2022年3月1日起生效，直到進一步通知為止，因為在俄羅斯入侵烏克蘭後子基金目前的交易條件與俄羅斯的重大投資風險有關。截至2023年8月31日，董事會目前沒有關閉本子基金的計畫，因此財務報表是以持續經營原則所編製。本公司對此事項的意見並未改變。

其他資訊

基金董事會負責其他資訊事宜。其他資訊包含年報所載的資訊，但不含財務報表和我們對其出具的獨立查帳會計師（Réviseur d’Entreprises Agréé）報告。

我們對財務報表的意見不包括其他資訊，因此我們不會表述任何形式的保證性結論。

對於財務報表查核，我們的責任是查閱其他訊息，以確定其他訊息是否與財務報表或我們獲得的查核訊息存在重大出入，或者出現嚴重錯誤論述。若根據我們已執行的工作，我們判定這些其他資訊有重大錯誤論述，則必須報告這項事實。我們在此方面無可匯報訊息。

基金董事會須承擔的財務報表責任

基金董事會負責依盧森堡編製財務報表相關法令規定編製及公允表達此等財務報表，並於基金董事會認為必要時進行內部控制，以避免財務報表之編製因詐欺或錯誤導致重大不實表達。

在編製財務報表時，基金董事會負責評估基金與其子基金持續經營的能力，揭露（如果適用）與持續經營相關的事宜，並且使用持續經營會計基準，除非基金董事會計劃清算基金或其任何子基金或停止經營，或除此之外無其他可行方案。

獨立查帳會計師（Réviseur d’entreprises agréé）之查核財務報表責任

我們的目的是合理確信財務報表整體上不存在因詐欺或錯誤導致的重大不實陳述，並出具包含我們意見的獨立查帳會計師（Réviseur d’Entreprises Agréé）報告。合理保障是指較高的保證性，但不能保證依據2016年7月23日法律以及盧森堡CSSF採用之ISA執行的查核可以始終發現存在的重大錯誤（其存在時）。不實表述可由詐欺或錯誤導致，如果從個別角度或總體來看，合理預期其會影響用戶根據這些財務報表做出的經濟決策，則認為其屬於重大錯誤。

作為依據2016年7月23日法律以及盧森堡CSSF採用之ISA執行的查核的一部分，我們將在整個查核過程中行使專業判斷力並保持職業性懷疑態度。我們也會：

- ▶ 識別並且評估財務報表的重大錯誤，無論是因詐欺或錯誤導致的，針對這些風險設計並且執行核查規程，獲得為我們的意見提供合理充分依據的查核證據。未能檢測到因詐欺而導致的重大錯誤的風險要高於因錯誤而導致的重大錯誤風險，因為詐欺可能涉及到合謀、偽造、故意遺漏、虛報或覆蓋內部控制。

- ▶ 了解查核相關內部控制，以設計適用於特定環境的查核規程，而不是為了對基金內部控制有效性發表意見。
- ▶ 評估採納的會計政策的適用性以及基金董事會揭露的會計概算和相關訊息的合理性。
- ▶ 根據獲得的查核證據，評定基金董事會使用持續經營會計基準的適用性，是否存在與對基金或其任何子基金作為持續經營企業能力產生重大懷疑的事件或狀況相關的重大不確定性。如果我們判定存在重大不確定性，我們須在獨立查帳會計師（Réviseur d'Entreprises Agréé）報告中注意財務報表的相關揭露，或於此項揭露不充分實修改我們的意見。我們將根據截至本獨立查帳會計師（Réviseur d'Entreprises Agréé）報告為止取得的最新查核證據做出判定。但是，未來事件或狀況可能導致基金或其任何子基金無法持續經營（決定或意圖結束之子基金除外）。
- ▶ 關於決定或意圖結束的子基金，我們對董事會使用非持續經營會計基礎做出適當的結論。我們也評估了說明非持續經營會計基礎與使用理由的揭露事項的妥適性。我們將根據截至本獨立查帳會計師（Réviseur d'Entreprises Agréé）報告為止取得的最新查核證據做出判定。
- ▶ 評估財務報表的整體情況、結構和內容，包括揭露訊息，財務報表是否以公允方式表述了基礎交易和事件。

我們將與負責監管的人員進行溝通，討論其他事宜、核查的規劃範圍和時間以及重大核查發現，包括我們在核查期間發現的內部控制存在的任何重大缺陷。

我們也提供負責治理的人員一份聲明，表示我們已彙整關於獨立性的相關倫理規定，並就所有可能合理視為對我方之獨立性有影響之關係與其他事項，與適用的相關保障進行溝通，並在適當時採取行動以剔除威脅或運用防範措施。

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Société anonyme
Cabinet de révision agréé

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2023 年 11 月 29 日，盧森堡

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核）

全球風險

根據現行的貝萊德政策，全球曝險是採用「承諾法」或風險價值「VaR」法進行全球風險衡量，此法會就投資組合的組成要素進行全面考量。

承諾法是一種將金融衍生工具的相關市場或名目價值加累算以確定基金的全球曝險程度對衍生性金融商品工具的風險。

根據 2010 年法例，採用承諾法的基金的全球曝險不可超過該基金資產淨值的 100%。

以下是採用承諾法的基金列表：

- ▶ 貝萊德亞洲巨龍基金
- ▶ 貝萊德中國基金（基金之配息來源可能為本金）
- ▶ 貝萊德歐洲靈活股票基金
- ▶ 貝萊德新興歐洲基金⁽³⁾
- ▶ 貝萊德新興市場股票收益基金（基金之配息來源可能為本金）
- ▶ 貝萊德新興市場基金
- ▶ 貝萊德歐元市場基金
- ▶ 貝萊德歐洲基金
- ▶ 貝萊德歐洲特別時機基金
- ▶ 貝萊德歐洲價值型基金
- ▶ 貝萊德新世代運輸基金（基金之配息來源可能為本金）
- ▶ 貝萊德全球股票收益基金（基金之配息來源可能為本金）
- ▶ 貝萊德環球前瞻股票基金
- ▶ 貝萊德印度基金
- ▶ 貝萊德日本靈活股票基金
- ▶ 貝萊德日本特別時機基金
- ▶ 貝萊德拉丁美洲基金
- ▶ 貝萊德營養科學基金
- ▶ 貝萊德永續能源基金（基金之配息來源可能為本金）
- ▶ 貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）
- ▶ 貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」）⁽⁴⁾
- ▶ 貝萊德英國基金
- ▶ 貝萊德美國價值型基金（基金之配息來源可能為本金）
- ▶ 貝萊德美元儲備基金
- ▶ 貝萊德美國靈活股票基金
- ▶ 貝萊德美國增長型基金
- ▶ 貝萊德美國中型企業價值基金
- ▶ 貝萊德世界能源基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界金融基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界黃金基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界健康科學基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界礦業基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界地產證券基金（基金之配息來源可能為本金）
- ▶ 貝萊德世界科技基金（基金之配息來源可能為本金）

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核） 續

VaR 是一種衡量風險的統計方式，可評估一般市場環境內因為不利的市場動態可能產生的潛在損失。

VaR 根據調整過的歷史模擬模型以及 99% 的信賴水準計算，持有期為一天，歷史觀察期不少於一年（250 天）。VaR 數值由指定的概率和指定的時間範圍確定。每日 99% 的 VaR，意味著在一天 99% 的時間內，該基金的損失預計不會超過這個百分比。因此，VaR 數字愈高代表風險愈高。

貝萊德風險及量化分析部門「RQA」採用的 VaR 模型是調整過的歷史模擬模型。

對於使用相對 VaR 方法的基金，RQA 會將參考投資組合作為計算相對 VaR 的基礎。參考投資組合通常為同時被指定為相關基金績效數據的參考點的指數指標。這是由認可的指數提供者從符合投資資格的基金中的相關證券而構建的指數（或指數組合）。該過程適當考慮了指數的可用性以及符合分散規律的構建規則。

如果採用 VaR 監測基金，投資顧問則應注意適合投資組合的監管限值和任何內部風險限額。

下表列出了 VaR 限值的最高、最低及平均利用率，以相關的絕對或相對 VaR 監管限值百分比表示。就相對 VaR 而言，相關基金的投資組合的 VaR 不會超過參考投資組合的 VaR 的兩倍。利用率指的是在該情況下所採取的風險等級。

基金	市場風險方法	參考組合	風險值限制 % 的最高使用率	風險值限制 % 的最低使用率	風險值限制 % 的平均使用率
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	相對風險價值模型	JP Morgan Asian Credit Index	64.91%	47.25%	53.51%
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	相對風險價值模型	JP Morgan Emerging Markets Bond Index Global Diversified Index	64.25%	50.04%	57.29%
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	相對風險價值模型	JP Morgan GBI-EM Global Diversified Index	68.45%	51.04%	58.30%
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	相對風險價值模型	50% MSCI World Index/ 50% FTSE World Government Bond Euro Hedged Index	57.84%	41.35%	48.17%
貝萊德歐元優質債券基金	相對風險價值模型	Bloomberg Euro-Aggregate 500mm+ Bond Index	54.44%	49.42%	51.41%
貝萊德環球資產配置基金（基金之配息來源可能為本金）	相對風險價值模型	36% S&P 500 Index, 24% FTSE World Index (Ex-US), 24% ICE BofAML Current 5Yr US Treasury Index, 16% FTSE Non-USD World Government Bond	57.30%	46.17%	51.68%
貝萊德環球企業債券基金（基金之配息來源可能為本金）	相對風險價值模型	Bloomberg Global Aggregate Corporate Bond USD Hedged Index	54.69%	48.94%	51.74%
貝萊德環球動力股票基金	相對風險價值模型	60% S&P 500 Index, 40% FTSE World (ex US) Index	55.40%	51.41%	53.31%
貝萊德環球政府債券基金	相對風險價值模型	FTSE World Government Bond USD Hedged Index	59.74%	48.27%	53.44%
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	相對風險價值模型	BofA Merrill Lynch Global High Yield Constrained USD Hedged Index	51.27%	45.42%	47.94%
貝萊德全球通膨連結債券基金	相對風險價值模型	Bloomberg World Government Inflation-Linked Bond Index	58.13%	46.04%	51.29%
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	相對風險價值模型	Bloomberg Global Aggregate USD Hedged Index	64.97%	40.28%	54.67%
貝萊德美元優質債券基金	相對風險價值模型	Bloomberg US Aggregate Index	57.51%	42.27%	51.12%
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	相對風險價值模型	Bloomberg US High Yield 2% Constrained Index	52.52%	45.40%	47.74%
貝萊德美國政府房貸債券基金	相對風險價值模型	Bloomberg US MBS Index	55.89%	48.82%	51.15%

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄二 – 全球風險與槓桿作用（此部分未經會計師查核） 續

槓桿作用

使用衍生性商品可能會使基金承受較高風險。特別是衍生性商品合約波動性高，而初始保證金的金額相對於合約規模較小，因此交易會就市場曝險方面產生槓桿操作。即使市場出現相當輕微的波動，對衍生性商品的潛在影響將較普通的債券或股票為大。因此，持有槓桿式衍生性商品部位會增加基金的波動度。

槓桿比率的計算以總曝險為基礎，即所使用基金的衍生性商品產生的名義價值的總和，未經過淨額結算以資產淨值百分比表示。

下表揭露了這一年的槓桿水平。

基金	該年間平均槓桿就業
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	55%
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	44%
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	231%
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	99%
貝萊德歐元優質債券基金	67%
貝萊德環球資產配置基金（基金之配息來源可能為本金）	122%
貝萊德環球企業債券基金（基金之配息來源可能為本金）	209%
貝萊德環球動力股票基金	57%
貝萊德環球政府債券基金	319%
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	35%
貝萊德全球通膨連結債券基金	287%
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	319%
貝萊德美元優質債券基金	236%
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	13%
貝萊德美國政府房貸債券基金	62%

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

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

PEA 為法國股票儲蓄計畫，其目的在於鼓勵法國當地納稅義務人將資金投入歐洲的股票。符合 PEA 資格的基金必須永久投入至少 75% 符合 PEA 條件的證券與權利，且 (i) 由歐盟成員國或冰島、列支敦斯登、挪威所建立的公司發行並 (ii) 隸屬之企業所得稅，或等價的稅金。

截至 2023 年 8 月 31 日為止之年度，下列基金對符合 PEA 資格之證券投資大於總資產的 75%。

截至 2023 年 8 月 31 日，基金已在符合 PEA 資產條件的證券中投入以下總資產比率：

基金	% 投資 PEA 合格證券
貝萊德歐元市場基金	89.80

就本公司所瞭解，此基金的 PEA 資格在 2023 年 8 月 31 日止，符合法國所規定的稅法與條例。

稅法與條例可能不時改變，因此，目前符合 PEA 框架所募集的基金亦可能喪失 PEA 資格。

此外，這類基金可能會因其改變影響投資範圍或基準指標而失去 PEA 資格。

若任何基金失去 PEA 資格，將在本公司網站上公告通知投資人。此時投資人應洽詢專業稅務與財務意見。

附錄四 – 補充資訊（此部分未經會計師查核）

有效投資組合管理技巧

本公司得以代表特定基金在受限於 CSSF 以及基金公開說明書的條款及所設之條件下，使用與可轉讓債券相關的技巧以及工具，其中包含對 OTC 金融衍生工具（「FDI」）的投資，條件是基於有效投資組合管理或為外匯風險提供保護（如適用）的目的下使用此類技巧以及工具作投資用途。

除了對 FDI 的投資外，本公司得以在受不時修訂的 CSSF 通函所設的條件，以及相關的 ESMA 指引（例如附買回交易/附賣回交易（「附買回/附賣回交易」）及證券借貸）下，使用其他與可轉讓債券以及貨幣市場相關的技巧或工具。

證券借貸

所有基金簽署的證券借貸合約均受基金與本公司有關聯的證券借貸代理商 BlackRock Advisors (UK) Limited 的書面法律合約，以及證券借貸代理商與受批准的借貸對手之間的獨立合約的限制。證券借出交換的擔保品是透過所有權轉讓安排進行轉讓，並交付給第三方擔保品管理人帳戶以保管人 The Bank of New York Mellon SA / NV, Luxembourg Branch 的名義代替基金持有。接收的擔保品與基金的保管人或借貸代理商的資產是分開的。

下表列出了貸款證券的價值在 2023 年 8 月 31 日佔基金的總可借貸資產以及 NAV 的比例。總可借貸資產是指構成基金證券借貸計劃一部分的資產的總價值。這不包含任何由基金持有，因市場、監管、投資或其他限制而不被視為可借貸的資產。

基金	貨幣	可借貸資產 %	資產淨值 %
貝萊德亞洲巨龍基金	USD	1.81	0.88
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）	USD	17.75	16.16
貝萊德中國基金（基金之配息來源可能為本金）	USD	4.17	3.16
貝萊德歐洲靈活股票基金	EUR	2.81	2.71
貝萊德新興歐洲基金 ⁽³⁾	EUR	3.76	2.78
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）	USD	18.11	14.78
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	4.58	2.17
貝萊德新興市場基金	USD	7.20	3.37
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）	USD	21.40	8.96
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	EUR	6.75	6.29
貝萊德歐元優質債券基金	EUR	16.86	15.75
貝萊德歐元市場基金	EUR	6.41	6.28
貝萊德歐洲基金	EUR	5.80	5.45
貝萊德歐洲特別時機基金	EUR	6.72	6.33
貝萊德歐洲價值型基金	EUR	1.19	1.15
貝萊德新世代運輸基金（基金之配息來源可能為本金）	USD	5.13	4.64
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	18.97	16.14
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	3.50	3.30
貝萊德環球動力股票基金	USD	11.39	9.32
貝萊德全球股票收益基金（基金之配息來源可能為本金）	USD	3.24	2.87
貝萊德環球政府債券基金	USD	12.42	9.75
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	USD	7.49	7.06
貝萊德全球通膨連結債券基金	USD	4.65	4.60
貝萊德環球前瞻股票基金	USD	2.42	2.23
貝萊德日本靈活股票基金	JPY	34.45	33.41
貝萊德日本特別時機基金	JPY	27.37	26.25
貝萊德拉丁美洲基金	USD	12.59	5.86
貝萊德營養科學基金	USD	13.88	12.99
貝萊德永續能源基金（基金之配息來源可能為本金）	USD	5.46	4.91
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	USD	11.75	7.04
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）	USD	8.28	6.73
貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」） ⁽⁴⁾	USD	24.34	20.57

附錄四 – 補充資訊（此部分未經會計師查核） 續

基金	貨幣	可借貸資產 %	資產淨值 %
貝萊德英國基金	GBP	3.26	3.23
貝萊德美國價值型基金（基金之配息來源可能為本金）	USD	9.82	9.31
貝萊德美元優質債券基金	USD	2.52	1.40
貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）	USD	6.04	5.64
貝萊德美國靈活股票基金	USD	7.16	7.05
貝萊德美國增長型基金	USD	9.52	9.40
貝萊德美國中型企業價值基金	USD	12.75	12.10
貝萊德世界能源基金（基金之配息來源可能為本金）	USD	5.25	5.01
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	5.14	4.46
貝萊德世界黃金基金（基金之配息來源可能為本金）	USD	9.74	9.45
貝萊德世界健康科學基金（基金之配息來源可能為本金）	USD	3.53	3.45
貝萊德世界礦業基金（基金之配息來源可能為本金）	USD	10.17	9.34
貝萊德世界地產證券基金（基金之配息來源可能為本金）	USD	9.08	8.86
貝萊德世界科技基金（基金之配息來源可能為本金）	USD	7.25	6.91

(3) 有關暫停基金之詳細資訊，請見附註 1。

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

基金在本年度間自證券借貸交易賺取的收入揭露於基金的營運報告及淨資產變動表。

證券借貸交易所賺取的總收入是在基金與證券借貸代理商之間拆分。對於該類收入，基金至少可以收取 62.5%，而證券借貸代理商最多只能收取 37.5%，並且所有的營運成本均來自證券借貸代理商的份額。

下表詳細列出截至 2023 年 8 月 31 日由交易對手分析的借貸證券（個別列示在相關基金的投資組合中）以及相關接收的擔保品的價值。

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德亞洲巨龍基金（美金）			
BNP Paribas SA	法國	4,533,780	4,983,000
UBS AG	瑞士	2,386,200	2,649,301
合計		6,919,980	7,632,301
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	138,193,904	148,145,277
BNP Paribas SA	法國	26,538,797	28,206,790
Citigroup Global Markets Limited	英國	6,611,861	7,313,719
Credit Suisse International	英國	1,439,552	1,532,309
Deutsche Bank AG	德國	59,335,539	66,257,413
Goldman Sachs International	美國	41,498,922	44,171,378
ING Bank NV	荷蘭	2,388,496	2,554,298
J.P. Morgan Securities Plc	英國	27,223,200	30,049,606
Merrill Lynch International	英國	16,937,478	18,176,881
Morgan Stanley & Co. International Plc	英國	36,748,925	39,566,303
Nomura International Plc	日本	72,457,250	79,658,876
RBC Europe Limited	英國	479,334	560,373
UBS AG	瑞士	752,770	852,144
Zürcher Kantonalbank	瑞士	20,905,379	23,618,093
合計		451,511,407	490,663,460
貝萊德中國基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	3,353,130	4,702,897
Credit Suisse AG	瑞士	13,063,559	17,472,674
J.P. Morgan Securities Plc	英國	5,125,009	7,243,844
Societe Generale SA	法國	2,729,740	3,868,019
UBS AG	瑞士	7,976,099	11,300,551
合計		32,247,537	44,587,985

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德歐洲靈活股票基金（歐元）			
Barclays Capital Securities Limited	英國	2,585,260	2,758,689
BNP Paribas SA	法國	5,796,872	6,467,429
Citigroup Global Markets Limited	英國	21,880,436	25,272,897
Credit Suisse International	英國	13,256,749	14,142,788
Goldman Sachs International	美國	17,424,995	19,188,725
HSBC Bank Plc	英國	2,988,152	3,284,572
J.P. Morgan Securities Plc	英國	2,403,675	2,700,727
Macquarie Bank Limited	澳洲	11,248,530	12,654,453
Morgan Stanley & Co. International Plc	英國	53,641,815	62,455,589
Societe Generale SA	法國	4,741,124	5,340,464
UBS AG	瑞士	8,279,030	9,324,361
合計		144,246,638	163,590,694
貝萊德新興歐洲基金（歐元）⁽³⁾			
Barclays Capital Securities Limited	英國	650,742	663,235
BNP Paribas SA	法國	2,467,295	2,629,169
Citigroup Global Markets Limited	英國	502	553
J.P. Morgan Securities Plc	英國	1,122,008	1,204,095
Morgan Stanley & Co. International Plc	英國	2,022,639	2,249,293
UBS AG	瑞士	1,235,025	1,328,542
合計		7,498,211	8,074,887
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	55,728,965	58,779,944
BNP Paribas SA	法國	8,479,524	8,867,337
Deutsche Bank AG	德國	2,800,358	3,076,681
Goldman Sachs International	美國	891,232	933,348
J.P. Morgan Securities Plc	英國	3,434,111	3,665,616
Merrill Lynch International	英國	17,175,545	18,113,013
Morgan Stanley & Co. International Plc	英國	6,368,531	6,746,355
Nomura International Plc	日本	38,318,320	41,448,439
Zürcher Kantonalbank	瑞士	12,102,548	13,452,803
合計		145,299,134	155,083,536
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	1,460,117	1,815,644
HSBC Bank Plc	英國	846,125	1,036,612
J.P. Morgan Securities Plc	英國	300,016	375,712
Morgan Stanley & Co. International Plc	英國	1,823,818	2,366,761
合計		4,430,076	5,594,729
貝萊德新興市場基金（美金）			
Barclays Bank Plc	英國	53,818,749	61,143,536
Barclays Capital Securities Limited	英國	11,017,914	11,941,390
BNP Paribas SA	法國	8,835,239	10,005,085
J.P. Morgan Securities Plc	英國	1,652,542	1,885,882
Merrill Lynch International	英國	1,438,642	1,733,150
Societe Generale SA	法國	1,630,893	1,865,865
UBS AG	瑞士	6,082,330	6,957,714
合計		84,476,309	95,532,622
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）			
Barclays Bank Plc	英國	69,563,838	77,665,621
BNP Paribas SA	法國	14,641,964	16,213,024
J.P. Morgan Securities Plc	英國	33,725,183	38,410,839
Merrill Lynch International	英國	8,343,033	9,313,118
Morgan Stanley & Co. International Plc	英國	11,466,042	12,856,984
Nomura International Plc	日本	1,954,649	2,238,005
The Bank of Nova Scotia	加拿大	3,925,737	4,461,784
Zürcher Kantonalbank	瑞士	2,304,360	2,711,300
合計		145,924,806	163,870,675

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）			
Barclays Capital Securities Limited	英國	538,661	581,038
BNP Paribas SA	法國	77,749,649	86,974,309
Citigroup Global Markets Limited	英國	41,119,167	45,044,165
Deutsche Bank AG	德國	182,693	204,049
Goldman Sachs International	美國	9,234,981	9,927,619
HSBC Bank Plc	英國	49,195,413	55,228,252
J.P. Morgan Securities Plc	英國	23,541,135	26,261,578
Macquarie Bank Limited	澳洲	4,964,448	5,645,594
Merrill Lynch International	英國	9,595,195	11,504,592
Morgan Stanley & Co. International Plc	英國	12,698,305	14,493,625
Societe Generale SA	法國	100,052,546	112,557,888
The Bank of Nova Scotia	加拿大	1,620,666	1,790,815
UBS AG	瑞士	50,672,003	57,689,768
合計		381,164,862	427,903,292
貝萊德歐元優質債券基金（歐元）			
Banco Santander, S.A.	西班牙	4,927,147	5,422,211
Barclays Bank Plc	英國	28,704,558	30,089,540
BNP Paribas SA	法國	14,123,649	14,829,993
Citigroup Global Markets Limited	英國	6,070,207	6,396,175
Credit Suisse International	英國	65,149	67,810
Deutsche Bank AG	德國	3,548,473	3,874,600
Goldman Sachs International	美國	757,387	788,292
J.P. Morgan Securities Plc	英國	32,184,736	34,733,200
Merrill Lynch International	英國	6,065,799	6,357,468
Morgan Stanley & Co. International Plc	英國	13,688,195	14,275,163
Natixis SA	法國	17,934,069	19,765,492
Nomura International Plc	日本	9,968,099	10,347,760
RBC Europe Limited	英國	1,984,021	2,268,040
Societe Generale SA	法國	130,549,521	145,704,723
The Bank of Nova Scotia	加拿大	36,145,469	39,401,335
UBS AG	瑞士	122,991	128,175
合計		306,839,470	334,449,977
貝萊德歐元市場基金（歐元）			
Barclays Capital Securities Limited	英國	21,794,736	22,312,337
BNP Paribas SA	法國	23,360,404	25,004,216
Citigroup Global Markets Limited	英國	4,722,951	5,233,683
Credit Suisse International	英國	736,456	753,771
Goldman Sachs International	美國	6,274,992	6,629,513
HSBC Bank Plc	英國	4,721,371	4,978,967
J.P. Morgan Securities Plc	英國	10,457,801	11,273,019
Morgan Stanley & Co. International Plc	英國	2,191,818	2,448,315
UBS AG	瑞士	6,039,813	6,526,165
合計		80,300,342	85,159,986
貝萊德歐洲基金（歐元）			
BNP Paribas SA	法國	9,569,371	10,295,571
Citigroup Global Markets Limited	英國	152,663	170,045
Credit Suisse International	英國	321,499	330,756
Goldman Sachs International	美國	6,212,038	6,596,851
HSBC Bank Plc	英國	1,076,788	1,141,393
Morgan Stanley & Co. International Plc	英國	45,918,867	51,557,055
The Bank of Nova Scotia	加拿大	217,008	228,755
UBS AG	瑞士	9,467,427	10,282,546
合計		72,935,661	80,602,972

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德歐洲特別時機基金（歐元）			
BNP Paribas SA	法國	6,900,324	7,451,611
Citigroup Global Markets Limited	英國	1,308,351	1,462,737
Credit Suisse International	英國	439,236	453,564
Goldman Sachs International	美國	1,024,280	1,091,779
HSBC Bank Plc	英國	1,517,546	1,614,584
Morgan Stanley & Co. International Plc	英國	43,316,460	48,816,149
UBS AG	瑞士	23,896,943	26,051,016
合計		78,403,140	86,941,440
貝萊德歐洲價值型基金（歐元）			
BNP Paribas SA	法國	580,812	623,700
Citigroup Global Markets Limited	英國	3,420,185	3,802,338
HSBC Bank Plc	英國	457,108	483,612
J.P. Morgan Securities Plc	英國	2,403,021	2,598,751
UBS AG	瑞士	1,469,871	1,593,385
合計		8,330,997	9,101,786
貝萊德新世代運輸基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	7,179,307	7,757,876
Citigroup Global Markets Limited	英國	12,554,108	14,044,536
Goldman Sachs International	美國	19,638,754	20,946,420
HSBC Bank Plc	英國	23,787,124	25,324,474
Merrill Lynch International	英國	2,454,320	2,819,550
UBS AG	瑞士	19,227,411	20,974,077
合計		84,841,024	91,866,933
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）			
Banco Santander, S.A.	西班牙	52,792,342	57,827,057
Barclays Bank Plc	英國	139,177,399	150,068,702
Barclays Capital Securities Limited	英國	404,883	423,422
BNP Paribas SA	法國	170,152,715	185,433,476
Citigroup Global Markets Limited	英國	36,982,005	41,863,452
Credit Suisse International	英國	5,001,365	5,223,234
Deutsche Bank AG	德國	4,293,828	4,649,572
Goldman Sachs International	美國	33,635,207	35,000,833
HSBC	香港	41,393,074	45,343,536
HSBC Bank Plc	英國	211,526,267	228,741,323
ING Bank NV	荷蘭	8,998,901	9,332,217
J.P. Morgan Securities Plc	英國	280,577,099	306,577,835
Macquarie Bank Limited	澳洲	4,226,023	4,659,346
Merrill Lynch International	英國	56,348,375	63,852,567
Morgan Stanley & Co. International Plc	英國	32,997,136	35,090,062
Nomura International Plc	日本	183,721,233	189,696,156
RBC Europe Limited	英國	3,821,571	4,332,409
Societe Generale SA	法國	333,039,991	372,288,689
The Bank of Nova Scotia	加拿大	209,104,672	225,653,992
UBS AG	瑞士	83,416,161	92,073,640
Zürcher Kantonalbank	瑞士	441,362,714	469,367,951
合計		2,332,972,961	2,527,499,471

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	5,978,415	6,413,995
BNP Paribas SA	法國	1,036,895	1,102,937
Citigroup Global Markets Limited	英國	285,425	315,974
Deutsche Bank AG	德國	438,070	489,560
Goldman Sachs International	美國	8,199,338	8,734,271
J.P. Morgan Securities Plc	英國	4,643,390	5,135,979
Merrill Lynch International	英國	632,634	678,620
Morgan Stanley & Co. International Plc	英國	739,572	796,901
Nomura International Plc	日本	4,960,847	5,458,232
RBC Europe Limited	英國	979,939	1,146,520
Zürcher Kantonalbank	瑞士	1,115,947	1,261,751
合計		29,010,472	31,534,740
貝萊德環球動力股票基金（美金）			
BNP Paribas SA	法國	6,825,120	7,334,715
Citigroup Global Markets Limited	英國	8,159,808	9,084,613
Goldman Sachs International	美國	92,211	97,877
HSBC Bank Plc	英國	4,536,051	4,805,976
J.P. Morgan Securities Plc	英國	862,388	933,974
Merrill Lynch International	英國	3,258,578	3,725,477
Morgan Stanley & Co. International Plc	英國	1,250,629	1,403,536
Natixis SA	法國	1,151,108	1,376,298
Societe Generale SA	法國	6,849,610	7,436,885
The Bank of Nova Scotia	加拿大	118,670	125,036
UBS AG	瑞士	5,016,259	5,445,616
合計		38,120,432	41,770,003
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）			
Credit Suisse International	英國	2,424,403	2,527,309
HSBC Bank Plc	英國	19,608,812	21,061,190
UBS AG	瑞士	4,306,600	4,739,468
合計		26,339,815	28,327,967
貝萊德環球政府債券基金（美金）			
Banco Santander, S.A.	西班牙	2,561,777	3,076,235
Barclays Bank Plc	英國	569,294	630,495
BNP Paribas SA	法國	8,637,054	9,623,531
Citigroup Global Markets Limited	英國	2,603,544	2,840,250
J.P. Morgan Securities Plc	英國	15,561,779	17,700,568
Morgan Stanley & Co. International Plc	英國	2,096,826	2,320,496
Natixis SA	法國	7,024,185	8,179,078
Nomura International Plc	日本	746,416	847,775
Societe Generale SA	法國	36,716,412	42,783,762
The Bank of Nova Scotia	加拿大	22,872,452	26,437,889
合計		99,389,739	114,440,079

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	27,388,457	29,208,662
BNP Paribas SA	法國	11,695,738	12,340,962
Citigroup Global Markets Limited	英國	97,611	107,192
Credit Suisse International	英國	1,453,082	1,535,528
Deutsche Bank AG	德國	8,105,158	8,985,246
Goldman Sachs International	美國	19,204,771	20,293,748
HSBC Bank Plc	英國	3,401,617	3,747,367
J.P. Morgan Securities Plc	英國	20,590,093	22,291,278
Merrill Lynch International	英國	1,230,017	1,308,853
Morgan Stanley & Co. International Plc	英國	16,998,733	18,169,633
Nomura International Plc	日本	575,549	628,179
RBC Europe Limited	英國	2,206,484	2,560,876
Societe Generale SA	法國	737,049	858,699
The Bank of Nova Scotia	加拿大	1,045,475	1,219,967
UBS AG	瑞士	1,397,716	1,572,288
Zürcher Kantonalbank	瑞士	1,388,897	1,557,779
合計		117,516,447	126,386,257
貝萊德全球通膨連結債券基金（美金）			
Banco Santander, S.A.	西班牙	1,698,958	2,231,564
BNP Paribas SA	法國	6,832,814	8,893,770
Citigroup Global Markets Limited	英國	468,722	575,542
Morgan Stanley & Co. International Plc	英國	1,225,355	1,499,285
Societe Generale SA	法國	2,214,489	3,021,934
合計		12,440,338	16,222,095
貝萊德環球前贖股票基金（美金）			
Goldman Sachs International	美國	28,942,168	30,159,857
J.P. Morgan Securities Plc	英國	2,000,902	2,127,431
合計		30,943,070	32,287,288
貝萊德日本靈活股票基金（日圓）			
Citigroup Global Markets Limited	英國	1,920,020,195	2,167,431,048
Goldman Sachs International	美國	13,073,875	14,070,783
HSBC Bank Plc	英國	733,142,093	787,598,202
J.P. Morgan Securities Plc	英國	1,185,271,829	1,301,557,406
Macquarie Bank Limited	澳洲	529,529,725	582,208,260
Merrill Lynch International	英國	4,711,139,097	5,461,257,226
Societe Generale SA	法國	1,484,308,494	1,634,038,808
UBS AG	瑞士	1,128,330,771	1,241,985,314
合計		11,704,816,079	13,190,147,047
貝萊德日本特別時機基金（日圓）			
Barclays Capital Securities Limited	英國	664,007,897	663,918,835
Citigroup Global Markets Limited	英國	851,101,621	921,135,926
HSBC Bank Plc	英國	226,892,040	233,689,193
J.P. Morgan Securities Plc	英國	274,856,470	289,370,433
Merrill Lynch International	英國	2,352,827,257	2,614,926,967
Societe Generale SA	法國	350,141,975	369,560,197
UBS AG	瑞士	911,927,250	962,372,113
合計		5,631,754,510	6,054,973,664
貝萊德拉丁美洲基金（美金）			
Barclays Bank Plc	英國	8,617,815	9,544,339
BNP Paribas SA	法國	16,697,940	18,433,045
J.P. Morgan Securities Plc	英國	20,316,883	22,602,200
UBS AG	瑞士	9,278,382	10,346,669
合計		54,911,020	60,926,253

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德營養科學基金（美金）			
Barclays Capital Securities Limited	英國	798,629	826,853
BNP Paribas SA	法國	17,970,111	19,440,998
Goldman Sachs International	美國	5,974,535	6,383,549
HSBC Bank Plc	英國	4,447,184	4,742,921
J.P. Morgan Securities Plc	英國	525,585	572,971
Morgan Stanley & Co. International Plc	英國	3,089,607	3,490,243
UBS AG	瑞士	2,404,712	2,627,770
合計		35,210,363	38,085,305
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	48,651,511	52,556,706
Barclays Capital Securities Limited	英國	86,859	89,513
BNP Paribas SA	法國	98,296,602	105,849,437
Citigroup Global Markets Limited	英國	26,869,792	29,973,345
Credit Suisse International	英國	2,932,194	3,021,083
HSBC Bank Plc	英國	75,655,770	80,313,774
J.P. Morgan Securities Plc	英國	8,583,987	9,314,635
Merrill Lynch International	英國	21,295,709	24,394,406
Morgan Stanley & Co. International Plc	英國	23,830,152	26,795,788
Societe Generale SA	法國	832,916	906,089
UBS AG	瑞士	33,684,248	36,638,551
合計		340,719,740	369,853,327
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）⁽⁴⁾			
Barclays Bank Plc	英國	7,720,243	9,483,820
BNP Paribas SA	法國	9,512,108	11,588,021
Citigroup Global Markets Limited	英國	9,269,074	11,614,432
Deutsche Bank AG	德國	1,125,130	1,439,712
Goldman Sachs International	美國	3,616,309	4,410,858
J.P. Morgan Securities Plc	英國	12,650,428	16,198,192
Merrill Lynch International	英國	3,372,319	4,142,027
Morgan Stanley & Co. International Plc	英國	2,858,556	3,512,691
Nomura International Plc	日本	1,010,412	1,272,929
RBC Europe Limited	英國	1,713,727	2,295,799
Societe Generale SA	法國	6,365,409	8,560,030
The Bank of Nova Scotia	加拿大	607,370	759,546
UBS AG	瑞士	1,225,723	1,496,967
Zürcher Kantonalbank	瑞士	4,070,656	5,216,136
合計		65,117,464	81,991,160
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	15,350,261	16,959,978
Barclays Capital Securities Limited	英國	6,363,264	6,706,996
BNP Paribas SA	法國	101,623,068	111,915,796
Citigroup Global Markets Limited	英國	52,859,133	60,307,135
Credit Suisse AG	瑞士	292,344	307,024
Credit Suisse International	英國	1,380,388	1,454,617
Goldman Sachs International	美國	2,730,776	2,970,360
HSBC Bank Plc	英國	67,726,840	73,533,720
J.P. Morgan Securities Plc	英國	9,570,718	10,621,823
Macquarie Bank Limited	澳洲	4,703,682	5,226,791
Societe Generale SA	法國	53,418,308	59,434,342
The Bank of Nova Scotia	加拿大	5,927,318	6,399,911
UBS AG	瑞士	15,090,282	16,787,519
合計		337,036,382	372,626,012

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」）（美金）⁽⁴⁾			
Barclays Capital Securities Limited	英國	1,014,217	1,055,693
BNP Paribas SA	法國	11,645,973	12,665,878
Citigroup Global Markets Limited	英國	3,012,476	3,394,147
Goldman Sachs International	美國	1,841,789	1,978,433
HSBC Bank Plc	英國	1,426,530	1,529,555
J.P. Morgan Securities Plc	英國	7,064,083	7,742,279
Macquarie Bank Limited	澳洲	675,001	740,730
Merrill Lynch International	英國	9,478,695	10,966,875
Morgan Stanley & Co. International Plc	英國	2,311,377	2,625,106
Societe Generale SA	法國	480,516	527,975
The Bank of Nova Scotia	加拿大	868,817	926,409
UBS AG	瑞士	12,692,671	13,944,427
合計		52,512,145	58,097,507
貝萊德英國基金（英鎊）			
BNP Paribas SA	法國	3,780,178	4,120,078
Credit Suisse International	英國	183,897	191,787
HSBC Bank Plc	英國	271,192	291,408
J.P. Morgan Securities Plc	英國	148,389	162,988
The Bank of Nova Scotia	加拿大	59,686	63,780
UBS AG	瑞士	2,430,641	2,676,137
合計		6,873,983	7,506,178
貝萊德美國價值型基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	48,605,951	53,019,112
Citigroup Global Markets Limited	英國	3,581,562	4,047,334
Goldman Sachs International	美國	1,895,241	2,041,905
J.P. Morgan Securities Plc	英國	7,657,307	8,417,411
Merrill Lynch International	英國	3,552,095	4,122,004
Societe Generale SA	法國	17,559	19,351
The Bank of Nova Scotia	加拿大	129,991	139,020
UBS AG	瑞士	17,388,881	19,160,584
合計		82,828,587	90,966,721
貝萊德美元優質債券基金（美金）			
Barclays Bank Plc	英國	982,553	1,051,299
BNP Paribas SA	法國	1,589,119	1,775,406
Deutsche Bank AG	德國	59,129	65,901
Goldman Sachs International	美國	156,199	165,941
ING Bank NV	荷蘭	1,320,256	1,666,095
J.P. Morgan Securities Plc	英國	875,319	939,577
Morgan Stanley & Co. International Plc	英國	268,734	288,785
Natixis SA	法國	1,010,247	1,133,503
Nomura International Plc	日本	374,286	410,702
Societe Generale SA	法國	1,132,458	1,326,442
合計		7,768,300	8,823,651

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	24,395,163	25,665,764
BNP Paribas SA	法國	17,706,755	18,469,827
Citigroup Global Markets Limited	英國	107,289	116,472
Credit Suisse International	英國	2,616,331	2,733,147
Deutsche Bank AG	德國	934,209	1,023,799
Goldman Sachs International	美國	14,711,687	15,368,036
HSBC Bank Plc	英國	132,086	142,759
J.P. Morgan Securities Plc	英國	22,490,884	24,425,595
Merrill Lynch International	英國	3,123,104	3,285,252
Morgan Stanley & Co. International Plc	英國	9,507,281	10,045,891
Nomura International Plc	日本	2,279,022	2,458,965
RBC Europe Limited	英國	351,426	403,203
Societe Generale SA	法國	901,392	1,038,151
UBS AG	瑞士	4,823,188	5,368,493
Zürcher Kantonalbank	瑞士	2,254,332	2,499,517
合計		106,334,149	113,044,871
貝萊德美國靈活股票基金（美金）			
BNP Paribas SA	法國	94,141,360	104,900,506
HSBC Bank Plc	英國	8,060,197	8,854,691
J.P. Morgan Securities Plc	英國	13,749,478	15,439,839
UBS AG	瑞士	16,663,070	18,756,259
合計		132,614,105	147,951,295
貝萊德美國增長型基金（美金）			
BNP Paribas SA	法國	24,307,754	26,670,168
Credit Suisse International	英國	816,618	857,338
HSBC Bank Plc	英國	4,894,337	5,294,262
The Bank of Nova Scotia	加拿大	9,136	9,827
UBS AG	瑞士	6,829,968	7,569,962
合計		36,857,813	40,401,557
貝萊德美國中型企業價值基金（美金）			
BNP Paribas SA	法國	13,584,278	14,772,580
Goldman Sachs International	美國	2,172,104	2,333,073
J.P. Morgan Securities Plc	英國	5,387,731	5,904,527
Morgan Stanley & Co. International Plc	英國	549,843	624,425
UBS AG	瑞士	7,747,854	8,511,288
合計		29,441,810	32,145,893
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	21,117,961	22,543,696
BNP Paribas SA	法國	24,347,264	27,174,574
Citigroup Global Markets Limited	英國	24,488,791	28,297,045
Credit Suisse International	英國	877,783	936,828
J.P. Morgan Securities Plc	英國	531,650	597,593
Societe Generale SA	法國	42,623,820	48,031,346
UBS AG	瑞士	35,812,791	40,350,823
合計		149,800,060	167,931,905
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）			
BNP Paribas SA	法國	51,426,680	55,840,521
Goldman Sachs International	美國	809,446	868,114
HSBC Bank Plc	英國	3,139,530	3,360,905
J.P. Morgan Securities Plc	英國	8,085,588	8,847,734
The Bank of Nova Scotia	加拿大	2,624,552	2,794,066
UBS AG	瑞士	13,769,293	15,103,121
合計		79,855,089	86,814,461

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	146,999,565	152,562,780
Citigroup Global Markets Limited	英國	41,095,073	46,166,067
Credit Suisse AG	瑞士	10,426	10,782
Goldman Sachs International	美國	96,698,152	103,568,021
HSBC Bank Plc	英國	301	321
J.P. Morgan Securities Plc	英國	32,332,633	35,332,965
Macquarie Bank Limited	澳洲	10,440,010	11,423,073
Societe Generale SA	法國	48,610,934	53,255,661
合計		376,187,094	402,319,670
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	24,806,053	25,893,413
BNP Paribas SA	法國	312,158,219	340,487,111
Citigroup Global Markets Limited	英國	488,191	551,597
Goldman Sachs International	美國	10,757,603	11,588,363
HSBC Bank Plc	英國	55,813,781	60,013,742
J.P. Morgan Securities Plc	英國	1,169,577	1,285,484
Merrill Lynch International	英國	9,044,058	10,493,557
Morgan Stanley & Co. International Plc	英國	9,340,311	10,638,057
Societe Generale SA	法國	15,456,381	17,030,942
The Bank of Nova Scotia	加拿大	6,159,013	6,585,828
UBS AG	瑞士	25,067,398	27,617,349
合計		470,260,585	512,185,443
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）			
Barclays Bank Plc	英國	11,367,104	12,305,065
Barclays Capital Securities Limited	英國	4,752,192	4,907,572
BNP Paribas SA	法國	77,543,845	83,696,357
Credit Suisse AG	瑞士	14,154	14,564
Credit Suisse International	英國	110,884	114,483
Goldman Sachs International	美國	120,547,555	128,471,268
HSBC Bank Plc	英國	4,735,440	5,037,448
J.P. Morgan Securities Plc	英國	22,523,780	24,491,783
Macquarie Bank Limited	澳洲	20,701,111	22,538,003
Merrill Lynch International	英國	1,566,855	1,798,578
Morgan Stanley & Co. International Plc	英國	23,240,750	26,187,383
Societe Generale SA	法國	176,464,365	192,366,257
UBS AG	瑞士	41,441,004	45,169,365
合計		505,009,039	547,098,126
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	1,189,518	1,240,148
Citigroup Global Markets Limited	英國	1,304,010	1,471,580
Goldman Sachs International	美國	1,298,947	1,397,554
J.P. Morgan Securities Plc	英國	1,265,390	1,389,100
Macquarie Bank Limited	澳洲	3,745,369	4,116,672
Societe Generale SA	法國	842,960	927,703
The Bank of Nova Scotia	加拿大	4,410,453	4,710,349
UBS AG	瑞士	3,476,502	3,825,480
合計		17,533,149	19,078,586

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊 國家	貸款金額	收到的擔保品
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）			
Barclays Capital Securities Limited	英國	17,450,384	18,122,954
BNP Paribas SA	法國	435,810,238	472,961,041
Citigroup Global Markets Limited	英國	5,626,853	6,325,431
Credit Suisse AG	瑞士	6,217	6,433
HSBC Bank Plc	英國	75,398,224	80,660,839
J.P. Morgan Securities Plc	英國	50,865,975	55,623,433
Merrill Lynch International	英國	15,381,900	17,756,679
Societe Generale SA	法國	56,520,993	61,963,083
UBS AG	瑞士	20,365,399	22,323,280
合計		677,426,183	735,743,173

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

總報酬交換契約（「TRS」）（包含差價合約「CFD」）

基金簽訂的所有 TRS（包含 CFD）均在國際交換交易暨衍生性商品協會的主合約（「ISDA 主合約」）或相似合約下訂定。ISDA 主合約是一項基金與交易對手之間的雙邊協議，管理雙方簽訂 OTC FDI（包含 TRS 以及 CFD）。在 ISDA 主合約之下，雙方的曝險部位併同抵銷後的淨額及抵押，因此任何提供的擔保品之揭露均是針對基金在 ISDA 主合約之下簽訂的所有 OTC FDI，而不僅僅是 TRS 以及 CFD。

基金根據 ISDA 主合約接收/支出的所有擔保品均是在所有權轉讓安排下進行雙邊轉讓。

下表列出了 TRS（包含 CFD）的價值佔基金在 2023 年 8 月 31 日的 NAV 以及截至 2023 年 8 月 31 日止期間的收入/報酬的比例。TRS（包含 CFD）的價值是以曝險部位價值為基礎以總絕對數額列出。

基金	貨幣	資產淨值 %	賺取的收益總額
貝萊德亞洲巨龍基金	USD	0.05	1,063,618
貝萊德中國基金（基金之配息來源可能為本金）	USD	0.92	(30,695,482)
貝萊德歐洲靈活股票基金	EUR	0.46	1,354,418
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	USD	1.48	1,095,189
貝萊德新興市場基金	USD	5.19	2,945,801
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	EUR	3.19	(61,756,821)
貝萊德環球資產配置基金（基金之配息來源可能為本金）	USD	4.00	(57,597,952)
貝萊德環球企業債券基金（基金之配息來源可能為本金）	USD	0.87	(140,775)
貝萊德環球動力股票基金	USD	0.56	(14,397)
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）	USD	-	(3,026,871)
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金） ⁽⁴⁾	USD	-	(2,053,228)
貝萊德美元優質債券基金	USD	0.78	44,451
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A 規規定之私募性質債券且配息來源可能為本金）	USD	1.82	(10,208,130)
貝萊德世界金融基金（基金之配息來源可能為本金）	USD	-	6,887,529
貝萊德世界地產證券基金（基金之配息來源可能為本金）	USD	1.11	(18,146)

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

TRS（包括差價合約）賺取的總回報按總回報額計算，包括相關利息和淨股利收入或開支，以及公平價值價格走勢的淨收益/損失。TRS（包括差價合約）的所有收益和費用將累積於基金中，不受基金管理公司或任何其他第三方之間的任何收益或費用分攤安排的限制。

下表詳細列出截至 2023 年 8 月 31 日由交易對手分析的 TRS（包含 CFD）的曝險部位價值。

交易對手	交易對手註冊國家	曝險部位
貝萊德亞洲巨龍基金（美金）		
HSBC Bank Plc	英國	360,363
合計		360,363
貝萊德中國基金（基金之配息來源可能為本金）（美金）		
Goldman Sachs International	美國	7,584,585
HSBC Bank Plc	英國	1,775,695
合計		9,360,280

附錄四 – 補充資訊（此部分未經會計師查核） 續

交易對手	交易對手註冊國家	曝險部位
貝萊德歐洲靈活股票基金（歐元）		
HSBC Bank Plc	英國	10,720,950
J.P. Morgan Securities Plc	英國	13,775,912
合計		24,496,862
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）		
HSBC Bank Plc	英國	2,278,500
J.P. Morgan Securities Plc	英國	754,155
合計		3,032,655
貝萊德新興市場基金（美金）		
Goldman Sachs International	美國	80,730,774
HSBC Bank Plc	英國	33,580,840
J.P. Morgan Securities Plc	英國	15,497,576
合計		129,809,190
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）		
HSBC Bank Plc	英國	193,326,877
合計		193,326,877
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）		
Citibank NA	美國	164,997,351
Goldman Sachs International	美國	31,246,952
J.P. Morgan Securities Plc	英國	347,370,097
Morgan Stanley & Co. International Plc	英國	35,286,043
合計		578,900,443
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）		
J.P. Morgan Securities Plc	英國	7,624,936
合計		7,624,936
貝萊德環球動力股票基金（美金）		
J.P. Morgan Securities Plc	英國	2,310,210
合計		2,310,210
貝萊德美元優質債券基金（美金）		
Goldman Sachs International	美國	4,337,074
合計		4,337,074
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）		
J.P. Morgan Securities Plc	英國	10,813,373
Morgan Stanley & Co. International Plc	英國	23,518,292
合計		34,331,665
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）		
Morgan Stanley & Co. International Plc	英國	2,203,745
合計		2,203,745

下表提供了截至 2023 年 8 月 31 日 TRS（包含差價合約）的到期期限分析。

	到期期限						合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日	開放式交易	
貝萊德亞洲巨龍基金（美金）							
貝萊德亞洲巨龍基金	-	-	-	-	-	360,363	360,363
貝萊德中國基金（基金之配息來源可能為本金）（美金）							
貝萊德中國基金（基金之配息來源可能為本金）	-	-	-	-	-	9,360,280	9,360,280
貝萊德歐洲靈活股票基金（歐元）							
貝萊德歐洲靈活股票基金	-	-	-	-	-	24,496,862	24,496,862
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）							
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）	-	-	-	-	-	3,032,655	3,032,655
貝萊德新興市場基金（美金）							
貝萊德新興市場基金	-	-	-	-	-	129,809,190	129,809,190

附錄四 – 補充資訊（此部分未經會計師查核） 續

	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）							
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）	-	-	-	193,326,877	-	-	193,326,877
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）							
貝萊德環球資產配置基金（基金之配息來源可能為本金）	-	163,912,457	-	-	-	414,987,986	578,900,443
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）							
貝萊德環球企業債券基金（基金之配息來源可能為本金）	-	7,624,936	-	-	-	-	7,624,936
貝萊德環球動力股票基金（美金）							
貝萊德環球動力股票基金	-	-	-	-	-	2,310,210	2,310,210
貝萊德美元優質債券基金（美金）							
貝萊德美元優質債券基金	-	4,337,074	-	-	-	-	4,337,074
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）							
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）	-	-	-	34,331,665	-	-	34,331,665
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）							
貝萊德世界地產證券基金（基金之配息來源可能為本金）	-	-	-	-	-	2,203,745	2,203,745

上述的道奇期限分析是以各自的交易到期日為基礎。開放式交易是指每日可招回或終止的交易，包含差價合約。

擔保品貨幣分析

基金涉及的活動可能會需要向交易對手提供（「支出的擔保品」）擔保品，或保管從交易對手接收（「接收的擔保品」）的擔保品。

下表是基金依照所有權轉讓擔保品安排方式，截至 2023 年 8 月 31 日依貨幣類型就證券借貸交易和 OTC FDI（包含 TRS 和 CFD）

接收/支出的現金和非現金擔保品的分析。

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德亞洲巨龍基金（美金）				
證券借貸交易				
BMD	-	-	167	-
CAD	-	-	106,424	-
EUR	-	-	153,131	-
GBP	-	-	5,297	-
ILS	-	-	25,383	-
JPY	-	-	1,185,540	-
NOK	-	-	13,436	-
USD	-	-	6,142,923	-
合計	-	-	7,632,301	-
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	1,362,522	-
CAD	-	-	15,148,003	-
CHF	-	-	4,795,164	-
DKK	-	-	2,313,022	-
EUR	-	-	322,894,703	-
GBP	-	-	37,718,638	-
JPY	-	-	2,215,920	-
NOK	-	-	339,072	-
SEK	-	-	1,268,992	-
USD	-	-	102,607,424	-
合計	-	-	490,663,460	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德中國基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	1,840	-
BMD	-	-	126	-
CAD	-	-	85,167	-
CHF	-	-	121,498	-
DKK	-	-	658,647	-
EUR	-	-	1,072,429	-
GBP	-	-	2,612,095	-
ILS	-	-	19,045	-
JPY	-	-	23,869,974	-
NOK	-	-	10,203	-
SEK	-	-	212,361	-
USD	-	-	15,924,600	-
證券借貸交易總數				
	-	-	44,587,985	-
上櫃外國直接投資				
USD	660,000	-	-	-
上櫃外國直接投資總數				
	660,000	-	-	-
合計	660,000	-	44,587,985	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德歐洲靈活股票基金（歐元）				
證券借貸交易				
AUD	-	-	486,694	-
CAD	-	-	1,042,304	-
CHF	-	-	1,387,438	-
DKK	-	-	2,161,687	-
EUR	-	-	26,049,553	-
GBP	-	-	21,669,006	-
JPY	-	-	42,626,588	-
NOK	-	-	771	-
SEK	-	-	426,947	-
USD	-	-	67,739,706	-
證券借貸交易總數				
	-	-	163,590,694	-
上櫃外國直接投資				
EUR	1,090,000	-	-	-
上櫃外國直接投資總數				
	1,090,000	-	-	-
合計				
	1,090,000	-	163,590,694	-
貝萊德新興歐洲基金（歐元）⁽³⁾				
證券借貸交易				
AUD	-	-	121,485	-
CAD	-	-	1,130	-
CHF	-	-	27,554	-
DKK	-	-	147,776	-
EUR	-	-	2,549,881	-
GBP	-	-	969,467	-
JPY	-	-	2,048,915	-
NOK	-	-	205	-
SEK	-	-	38,776	-
USD	-	-	2,169,698	-
合計				
	-	-	8,074,887	-
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	332,608	-
CAD	-	-	7,772,020	-
CHF	-	-	2,739,672	-
DKK	-	-	373,930	-
EUR	-	-	103,387,509	-
GBP	-	-	7,250,182	-
JPY	-	-	72,126	-
NOK	-	-	106,620	-
SEK	-	-	35,636	-
USD	-	-	33,013,233	-
合計				
	-	-	155,083,536	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
CAD	-	-	355	-
CHF	-	-	29,190	-
DKK	-	-	73,538	-
EUR	-	-	1,555,675	-
GBP	-	-	977,900	-
JPY	-	-	1,610,849	-
NOK	-	-	9	-
SEK	-	-	20,279	-
USD	-	-	1,326,934	-
合計				
	-	-	5,594,729	-
貝萊德新興市場基金（美金）				
證券借貸交易				
AUD	-	-	2,054,856	-
BMD	-	-	332	-
CAD	-	-	489,145	-
CHF	-	-	23,444	-
DKK	-	-	202,239	-
EUR	-	-	7,634,385	-
GBP	-	-	2,309,013	-
ILS	-	-	50,333	-
JPY	-	-	4,322,830	-
NOK	-	-	29,694	-
SEK	-	-	75,887	-
USD	-	-	78,340,464	-
證券借貸交易總數				
	-	-	95,532,622	-
上櫃外國直接投資				
USD	2,470,000	(2,010,000)	-	-
上櫃外國直接投資總數				
	2,470,000	(2,010,000)	-	-
合計				
	2,470,000	(2,010,000)	95,532,622	-
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）				
證券借貸交易				
AUD	-	-	2,493,732	-
CAD	-	-	1,484,652	-
CHF	-	-	533,449	-
DKK	-	-	1,386,961	-
EUR	-	-	106,057,380	-
GBP	-	-	8,038,722	-
JPY	-	-	1,359,762	-
NOK	-	-	183,102	-
SEK	-	-	4,784	-
USD	-	-	42,328,131	-
合計				
	-	-	163,870,675	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）				
證券借貸交易				
AUD	-	-	982,210	-
BMD	-	-	877	-
CAD	-	-	2,885,224	-
CHF	-	-	11,018,154	-
DKK	-	-	3,379,135	-
EUR	-	-	112,513,052	-
GBP	-	-	27,743,021	-
ILS	-	-	132,926	-
JPY	-	-	70,304,556	-
NOK	-	-	170,490	-
SEK	-	-	6,766,215	-
USD	-	-	192,007,432	-
證券借貸交易				
總數	-	-	427,903,292	-
上櫃外國直接投資				
EUR	7,860,000	(7,390,999)	-	-
上櫃外國直接投資總數				
	7,860,000	(7,390,999)	-	-
合計	7,860,000	(7,390,999)	427,903,292	-
貝萊德歐元優質債券基金（歐元）				
證券借貸交易				
AUD	-	-	1,664,851	-
CAD	-	-	19,316,747	-
CHF	-	-	305,185	-
DKK	-	-	2,048,964	-
EUR	-	-	174,357,414	-
GBP	-	-	24,845,145	-
JPY	-	-	30,782,165	-
NOK	-	-	196,754	-
SEK	-	-	2,118,321	-
USD	-	-	78,814,431	-
合計	-	-	334,449,977	-
貝萊德歐元市場基金（歐元）				
證券借貸交易				
AUD	-	-	4,060,577	-
CAD	-	-	238,340	-
CHF	-	-	168,459	-
DKK	-	-	1,278,390	-
EUR	-	-	35,863,454	-
GBP	-	-	9,756,027	-
JPY	-	-	6,920,674	-
NOK	-	-	6,196	-
SEK	-	-	273,669	-
USD	-	-	26,594,200	-
合計	-	-	85,159,986	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德歐洲基金（歐元）				
證券借貸交易				
CAD	-	-	270,086	-
CHF	-	-	647,346	-
DKK	-	-	854,891	-
EUR	-	-	12,708,340	-
GBP	-	-	14,576,983	-
JPY	-	-	35,844,564	-
SEK	-	-	255,495	-
USD	-	-	15,445,267	-
合計	-	-	80,602,972	-
貝萊德歐洲特別時機基金（歐元）				
證券借貸交易				
CAD	-	-	41,863	-
CHF	-	-	644,714	-
DKK	-	-	856,386	-
EUR	-	-	7,823,490	-
GBP	-	-	12,664,065	-
JPY	-	-	41,235,487	-
SEK	-	-	238,847	-
USD	-	-	23,436,588	-
合計	-	-	86,941,440	-
貝萊德歐洲價值型基金（歐元）				
證券借貸交易				
CAD	-	-	2,445	-
CHF	-	-	101,694	-
DKK	-	-	389,821	-
EUR	-	-	1,218,199	-
GBP	-	-	478,378	-
JPY	-	-	1,123,573	-
NOK	-	-	59	-
SEK	-	-	60,439	-
USD	-	-	5,727,178	-
合計	-	-	9,101,786	-
貝萊德新世代運輸基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
CAD	-	-	1,158,151	-
CHF	-	-	377,394	-
DKK	-	-	551,753	-
EUR	-	-	21,196,609	-
GBP	-	-	10,458,628	-
JPY	-	-	14,715,899	-
SEK	-	-	6,892	-
USD	-	-	43,401,607	-
合計	-	-	91,866,933	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	3,866,536	-
BMD	-	-	5,905	-
CAD	-	-	142,279,545	-
CHF	-	-	158,049,244	-
DKK	-	-	32,166,700	-
EUR	-	-	640,786,030	-
GBP	-	-	173,706,754	-
ILS	-	-	895,253	-
JPY	-	-	109,497,457	-
NOK	-	-	586,181	-
SEK	-	-	25,960,920	-
USD	-	-	1,239,698,946	-
合計	-	-	2,527,499,471	-
上櫃外國直接投資				
EUR	1,377,103	(1,005,448)	-	-
GBP	135,819	-	-	-
MXN	1,718,846	-	-	-
USD	14,183,000	(5,161,464)	-	523,375,136
ZAR	-	(635,097)	-	-
上櫃外國直接投資總數	17,414,768	(6,802,009)	-	523,375,136
合計	17,414,768	(6,802,009)	2,527,499,471	523,375,136
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	216,881	-
CAD	-	-	1,045,448	-
CHF	-	-	255,132	-
DKK	-	-	346,485	-
EUR	-	-	18,839,318	-
GBP	-	-	2,440,204	-
JPY	-	-	306,510	-
NOK	-	-	13,287	-
SEK	-	-	247,999	-
USD	-	-	7,823,476	-
證券借貸交易總數	-	-	31,534,740	-
上櫃外國直接投資				
CAD	981,594	-	-	-
CHF	264,790	-	-	-
EUR	564,114	(214,057)	-	-
USD	2,416,000	(869,495)	-	-
上櫃外國直接投資總數	4,226,498	(1,083,552)	-	-
合計	4,226,498	(1,083,552)	31,534,740	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德環球動力股票基金（美金）				
證券借貸交易				
BMD	-	-	251	-
CAD	-	-	815,928	-
CHF	-	-	351,261	-
DKK	-	-	467,279	-
EUR	-	-	6,756,013	-
GBP	-	-	2,218,544	-
ILS	-	-	38,114	-
JPY	-	-	5,545,168	-
NOK	-	-	20,197	-
SEK	-	-	126,600	-
USD	-	-	25,430,648	-
證券借貸交易總數	-	-	41,770,003	-
上櫃外國直接投資				
USD	-	-	-	21,483,020
上櫃外國直接投資總數	-	-	-	21,483,020
合計	-	-	41,770,003	21,483,020
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
CAD	-	-	27,091	-
EUR	-	-	476,695	-
GBP	-	-	4,239,653	-
JPY	-	-	4,871,699	-
USD	-	-	18,712,829	-
合計	-	-	28,327,967	-
貝萊德環球政府債券基金（美金）				
證券借貸交易				
AUD	-	-	1,168,574	-
CAD	-	-	9,178,186	-
CHF	-	-	372,352	-
DKK	-	-	657,700	-
EUR	-	-	52,782,173	-
GBP	-	-	10,719,159	-
JPY	-	-	12,921,678	-
NOK	-	-	22,098	-
SEK	-	-	608,521	-
USD	-	-	26,009,638	-
合計	-	-	114,440,079	-
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	1,639,141	-
CAD	-	-	160,700	-
CHF	-	-	324,682	-
DKK	-	-	705,927	-
EUR	-	-	74,624,805	-
GBP	-	-	13,345,796	-
JPY	-	-	2,014,134	-
NOK	-	-	149,181	-
SEK	-	-	583,652	-
USD	-	-	32,838,239	-
合計	-	-	126,386,257	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德全球通膨連結債券基金 (美金)				
證券借貸交易				
CHF	-	-	1,178,521	-
DKK	-	-	5,426	-
EUR	-	-	6,287,652	-
GBP	-	-	1,507,069	-
JPY	-	-	6,224,402	-
NOK	-	-	218	-
SEK	-	-	27,357	-
USD	-	-	991,450	-
合計	-	-	16,222,095	-
貝萊德環球前瞻股票基金 (美金)				
證券借貸交易				
CAD	-	-	1,024,447	-
DKK	-	-	200,066	-
EUR	-	-	14,941,008	-
GBP	-	-	5,614,356	-
JPY	-	-	421,788	-
NOK	-	-	49	-
SEK	-	-	60,333	-
USD	-	-	10,025,241	-
合計	-	-	32,287,288	-
貝萊德日本靈活股票基金 (日圓)				
證券借貸交易				
CAD	-	-	913,692,775	-
CHF	-	-	70,100,063	-
DKK	-	-	221,393,791	-
EUR	-	-	4,107,116,390	-
GBP	-	-	411,753,089	-
JPY	-	-	1,024,771,421	-
NOK	-	-	29,110	-
SEK	-	-	51,607,678	-
USD	-	-	6,389,682,730	-
合計	-	-	13,190,147,047	-
貝萊德日本特別時機基金 (日圓)				
證券借貸交易				
AUD	-	-	125,794,935	-
CAD	-	-	445,991,338	-
CHF	-	-	25,965,817	-
DKK	-	-	65,555,527	-
EUR	-	-	2,183,604,360	-
GBP	-	-	228,852,307	-
JPY	-	-	599,556,962	-
NOK	-	-	190,914	-
SEK	-	-	12,023,344	-
USD	-	-	2,367,438,160	-
合計	-	-	6,054,973,664	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德拉丁美洲基金 (美金)				
證券借貸交易				
BMD	-	-	621	-
CAD	-	-	416,036	-
DKK	-	-	2,065,870	-
EUR	-	-	904,993	-
GBP	-	-	1,133,179	-
ILS	-	-	94,232	-
JPY	-	-	4,646,612	-
NOK	-	-	50,384	-
SEK	-	-	517,779	-
USD	-	-	51,096,547	-
合計	-	-	60,926,253	-
貝萊德營養科學基金 (美金)				
證券借貸交易				
AUD	-	-	150,657	-
BMD	-	-	575	-
CAD	-	-	577,886	-
CHF	-	-	42,508	-
DKK	-	-	108,831	-
EUR	-	-	6,141,254	-
GBP	-	-	3,340,275	-
ILS	-	-	87,187	-
JPY	-	-	4,024,350	-
NOK	-	-	46,385	-
SEK	-	-	32,079	-
USD	-	-	23,533,318	-
合計	-	-	38,085,305	-
貝萊德永續能源基金 (基金之配息來源可能為本金) (美金)				
證券借貸交易				
AUD	-	-	16,373	-
BMD	-	-	3,204	-
CAD	-	-	6,082,893	-
CHF	-	-	1,126,383	-
DKK	-	-	2,460,892	-
EUR	-	-	34,172,714	-
GBP	-	-	25,749,188	-
ILS	-	-	485,804	-
JPY	-	-	45,559,093	-
NOK	-	-	257,392	-
SEK	-	-	356,819	-
USD	-	-	253,582,572	-
合計	-	-	369,853,327	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）⁽⁴⁾				
證券借貸交易				
AUD	-	-	299,018	-
CAD	-	-	4,771,272	-
CHF	-	-	1,102,677	-
DKK	-	-	1,814,446	-
EUR	-	-	42,439,470	-
GBP	-	-	7,058,225	-
JPY	-	-	738,545	-
NOK	-	-	300,788	-
SEK	-	-	452,723	-
USD	-	-	23,013,996	-
合計	-	-	81,991,160	-
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	1,207,617	-
BMD	-	-	3,692	-
CAD	-	-	3,616,276	-
CHF	-	-	1,722,579	-
DKK	-	-	3,476,518	-
EUR	-	-	37,428,750	-
GBP	-	-	23,293,502	-
ILS	-	-	559,833	-
JPY	-	-	27,902,499	-
NOK	-	-	298,354	-
SEK	-	-	1,016,045	-
USD	-	-	272,100,347	-
合計	-	-	372,626,012	-
貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」）（美金）⁽⁴⁾				
證券借貸交易				
AUD	-	-	210,214	-
BMD	-	-	422	-
CAD	-	-	2,315,367	-
CHF	-	-	136,861	-
DKK	-	-	910,156	-
EUR	-	-	9,811,935	-
GBP	-	-	2,302,083	-
ILS	-	-	63,995	-
JPY	-	-	8,586,943	-
NOK	-	-	34,358	-
SEK	-	-	200,914	-
USD	-	-	33,524,259	-
合計	-	-	58,097,507	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德英國基金（英鎊）				
證券借貸交易				
BMD	-	-	138	-
CAD	-	-	101,660	-
DKK	-	-	14,850	-
EUR	-	-	166,141	-
GBP	-	-	82,956	-
ILS	-	-	20,995	-
JPY	-	-	1,240,103	-
NOK	-	-	11,117	-
SEK	-	-	3,722	-
USD	-	-	5,864,496	-
合計	-	-	7,506,178	-
貝萊德美國價值型基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
BMD	-	-	1,794	-
CAD	-	-	1,918,565	-
CHF	-	-	108,299	-
DKK	-	-	930,425	-
EUR	-	-	5,773,873	-
GBP	-	-	1,048,002	-
ILS	-	-	272,004	-
JPY	-	-	8,983,572	-
NOK	-	-	144,173	-
SEK	-	-	194,440	-
USD	-	-	71,591,574	-
合計	-	-	90,966,721	-
貝萊德美元優質債券基金（美金）				
證券借貸交易				
AUD	-	-	136,087	-
CAD	-	-	72,214	-
CHF	-	-	211,944	-
DKK	-	-	77,784	-
EUR	-	-	3,336,962	-
GBP	-	-	361,155	-
JPY	-	-	1,962,777	-
NOK	-	-	85	-
SEK	-	-	5,491	-
USD	-	-	2,659,152	-
證券借貸交易 總數				
	-	-	8,823,651	-
上櫃外國直接投資				
CAD	16,260	-	-	-
CZK	2,380	-	-	-
EUR	18,938	(4,631)	-	-
GBP	-	(2,917)	-	-
JPY	39,468	-	-	-
MXN	7,147	-	-	-
PLN	6,186	-	-	-
USD	489,671	(320,000)	615,101	21,209
ZAR	2,559	-	-	-
上櫃外國直接投資總數				
	582,609	(327,548)	615,101	21,209
合計	582,609	(327,548)	9,438,752	21,209

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	1,006,201	-
CAD	-	-	511,521	-
CHF	-	-	514,333	-
DKK	-	-	1,524,550	-
EUR	-	-	61,043,971	-
GBP	-	-	9,426,897	-
JPY	-	-	3,901,076	-
NOK	-	-	222,635	-
SEK	-	-	478,162	-
USD	-	-	34,415,525	-
證券借貸交易總數				
	-	-	113,044,871	-
上櫃外國直接投資				
USD	1,677,000	(1,322,390)	-	-
上櫃外國直接投資總數				
	1,677,000	(1,322,390)	-	-
合計				
	1,677,000	(1,322,390)	113,044,871	-
貝萊德美國靈活股票基金（美金）				
證券借貸交易				
BMD	-	-	3,528	-
CAD	-	-	2,256,911	-
DKK	-	-	1,407,595	-
EUR	-	-	3,214,645	-
GBP	-	-	2,629,982	-
ILS	-	-	534,885	-
JPY	-	-	9,525,444	-
NOK	-	-	283,482	-
SEK	-	-	352,792	-
USD	-	-	127,742,031	-
合計				
	-	-	147,951,295	-
貝萊德美國增長型基金（美金）				
證券借貸交易				
BMD	-	-	896	-
CAD	-	-	580,699	-
EUR	-	-	876,081	-
GBP	-	-	1,089,470	-
ILS	-	-	135,894	-
JPY	-	-	4,082,839	-
NOK	-	-	71,935	-
USD	-	-	33,563,743	-
合計				
	-	-	40,401,557	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德美國中型企業價值基金（美金）				
證券借貸交易				
BMD	-	-	499	-
CAD	-	-	399,603	-
CHF	-	-	7,564	-
DKK	-	-	550,512	-
EUR	-	-	1,664,482	-
GBP	-	-	861,977	-
ILS	-	-	75,638	-
JPY	-	-	4,215,807	-
NOK	-	-	40,170	-
SEK	-	-	139,224	-
USD	-	-	24,190,417	-
合計				
	-	-	32,145,893	-
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	4,016,545	-
CAD	-	-	18,062	-
CHF	-	-	749,920	-
DKK	-	-	1,493,661	-
EUR	-	-	48,956,124	-
GBP	-	-	9,535,712	-
JPY	-	-	26,036,491	-
NOK	-	-	5,982	-
SEK	-	-	718,645	-
USD	-	-	76,400,763	-
合計				
	-	-	167,931,905	-
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
BMD	-	-	1,880	-
CAD	-	-	1,733,056	-
DKK	-	-	807,323	-
EUR	-	-	3,130,366	-
GBP	-	-	1,825,577	-
ILS	-	-	284,979	-
JPY	-	-	7,203,473	-
NOK	-	-	151,049	-
SEK	-	-	202,628	-
USD	-	-	71,474,130	-
合計				
	-	-	86,814,461	-
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	27,970,601	-
CAD	-	-	3,495,208	-
CHF	-	-	1,250,421	-
DKK	-	-	5,073,869	-
EUR	-	-	146,689,235	-
GBP	-	-	47,853,690	-
JPY	-	-	10,204,418	-
NOK	-	-	41,743	-
SEK	-	-	1,554,273	-
USD	-	-	158,186,212	-
合計				
	-	-	402,319,670	-

附錄四 – 補充資訊（此部分未經會計師查核） 續

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	4,690,760	-
BMD	-	-	9,635	-
CAD	-	-	9,431,951	-
CHF	-	-	149,357	-
DKK	-	-	309,282	-
EUR	-	-	84,499,490	-
GBP	-	-	28,784,970	-
ILS	-	-	1,460,876	-
JPY	-	-	31,050,150	-
NOK	-	-	780,207	-
SEK	-	-	305,150	-
USD	-	-	350,713,615	-
合計	-	-	512,185,443	-
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	885,383	-
BMD	-	-	1,496	-
CAD	-	-	5,572,567	-
CHF	-	-	386,937	-
DKK	-	-	2,687,821	-
EUR	-	-	147,617,435	-
GBP	-	-	43,514,284	-
ILS	-	-	226,801	-
JPY	-	-	59,001,904	-
NOK	-	-	121,903	-
SEK	-	-	3,266,976	-
USD	-	-	283,814,619	-
合計	-	-	547,098,126	-
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	227,571	-
CAD	-	-	897,909	-
CHF	-	-	39,316	-
DKK	-	-	184,896	-
EUR	-	-	3,456,945	-
GBP	-	-	1,502,738	-
JPY	-	-	1,942,166	-
NOK	-	-	364	-
SEK	-	-	44,589	-
USD	-	-	10,782,092	-
證券借貸交易總數	-	-	19,078,586	-
上櫃外國直接投資				
USD	40,000	-	-	-
上櫃外國直接投資總數	40,000	-	-	-
合計	40,000	-	19,078,586	-

貨幣	收到的現金擔保品	繳交的現金擔保品	收到的非現金擔保品	繳交的非現金擔保品
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）				
證券借貸交易				
AUD	-	-	3,285,629	-
BMD	-	-	12,867	-
CAD	-	-	11,128,817	-
CHF	-	-	185,298	-
DKK	-	-	5,335,157	-
EUR	-	-	122,252,808	-
GBP	-	-	34,871,722	-
ILS	-	-	1,950,843	-
JPY	-	-	31,934,214	-
NOK	-	-	1,038,723	-
SEK	-	-	2,082,047	-
USD	-	-	521,665,048	-
合計	-	-	735,743,173	-

(2) 基金於該年度發行，詳細資訊請見附註 1。

(3) 基金暫停，詳細資訊請見附註 1。

(4) 基金名稱於該年度變更，詳細資訊請見附註 1。

(5) 基金結束認購，詳細資訊請見附註 1。

重新使用收到的擔保品

截至 2023 年 8 月 31 日，本基金接收的所有現金擔保品均被重新投資於管理公司或其關係公司管理的貨幣市場基金，正如基金的投資組合所揭露。基金為收取的擔保品的法定持有人，並可在違約的情況下出售資產並保留現金。所有作為擔保品收到或支出的現金由於不受合約期限的約束均為開放式的到期期限。

以與證券借貸交易以及 OTC FDI 相關的所有權轉讓擔保品安排方式接收的非現金擔保品不能出售、重新投資或質押。

下表總結截至 2023 年 8 月 31 日止年度，本基金從就 OTC 衍生工具交易收到的現金擔保品的貨幣市場基金再投資而獲得的報酬。這些報酬代表的是截至 2023 年 8 月 31 日止年度貨幣市場基金的累計總報酬。這些收益尚未納入依照相關擔保品安排應向交易對手支付的任何利息。

貨幣市場基金	總收益 %
Institutional Cash Series plc	
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	4.34%
- BlackRock ICS Euro Liquid Environmentally Aware Fund	2.30%

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品貨幣、類型、品質和到期期限的分析

下表是基金依照所有權轉讓擔保品安排方式，截至 2023 年 8 月 31 日就證券借貸交易和 OTC FDI (包含 TRS 和 CFD) 收到以及支出的非現金擔保品的類型、品質以及到期期限的分析。

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德亞洲巨龍基金 (美金)							
<i>收到的擔保品 – 證券借貸</i>							
股票							
發行的股票指數	-	-	-	-	-	7,632,301	7,632,301
合計	-	-	-	-	-	7,632,301	7,632,301
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金) (美金)							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	2,669	18,856,712	34,328,412	399,954,541	-	453,142,334
股票							
發行的股票指數	-	-	-	-	-	37,521,126	37,521,126
合計	-	2,669	18,856,712	34,328,412	399,954,541	37,521,126	490,663,460
貝萊德中國基金 (基金之配息來源可能為本金) (美金)							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	-	733,875	1,191,412	-	1,925,287
股票							
發行的股票指數	-	-	-	-	-	42,662,698	42,662,698
合計	-	-	-	733,875	1,191,412	42,662,698	44,587,985
貝萊德歐洲靈活股票基金 (歐元)							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	92,197	208,397	5,460,883	32,610,155	209,071	38,580,703
股票							
發行的股票指數	-	-	-	-	-	125,009,991	125,009,991
合計	-	92,197	208,397	5,460,883	32,610,155	125,219,062	163,590,694
貝萊德新興歐洲基金 (歐元) ⁽³⁾							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	23,014	-	167,764	805,240	52,187	1,048,205
股票							
發行的股票指數	-	-	-	-	-	7,026,682	7,026,682
合計	-	23,014	-	167,764	805,240	7,078,869	8,074,887
貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金) (美金)							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	839	6,896,470	12,018,612	124,350,462	-	143,266,383
股票							
發行的股票指數	-	-	-	-	-	11,817,153	11,817,153
合計	-	839	6,896,470	12,018,612	124,350,462	11,817,153	155,083,536
貝萊德新興市場股票收益基金 (基金之配息來源可能為本金) (美金)							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	-	225,381	495,778	-	721,159
股票							
發行的股票指數	-	-	-	-	-	4,873,570	4,873,570
合計	-	-	-	225,381	495,778	4,873,570	5,594,729

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德新興市場基金（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	389,263	-	139,070	11,991,821	882,712	13,402,866
股票							
發行的股票指數	-	-	-	-	-	82,129,756	82,129,756
合計	-	389,263	-	139,070	11,991,821	83,012,468	95,532,622
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	1,441	9,578,573	15,866,426	120,743,115	-	146,189,555
股票							
發行的股票指數	-	-	-	-	-	17,681,120	17,681,120
合計	-	1,441	9,578,573	15,866,426	120,743,115	17,681,120	163,870,675
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金）（歐元）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	20,142	7,084,879	3,527,777	86,648,729	43,917	97,325,444
股票							
發行的股票指數	-	-	-	-	-	330,577,848	330,577,848
合計	-	20,142	7,084,879	3,527,777	86,648,729	330,621,765	427,903,292
貝萊德歐元優質債券基金（歐元）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	1,140	18,352,108	12,362,515	186,807,423	-	217,523,186
股票							
發行的股票指數	-	-	-	-	-	116,926,791	116,926,791
合計	-	1,140	18,352,108	12,362,515	186,807,423	116,926,791	334,449,977
貝萊德歐元市場基金（歐元）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	769,218	51,358	611,828	28,332,256	1,744,316	31,508,976
股票							
發行的股票指數	-	-	-	-	-	53,651,010	53,651,010
合計	-	769,218	51,358	611,828	28,332,256	55,395,326	85,159,986
貝萊德歐洲基金（歐元）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	52,372	4,176,917	10,074,332	-	14,303,621
股票							
發行的股票指數	-	-	-	-	-	66,299,351	66,299,351
合計	-	-	52,372	4,176,917	10,074,332	66,299,351	80,602,972
貝萊德歐洲特別時機基金（歐元）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	8,620	3,795,772	4,693,751	-	8,498,143
股票							
發行的股票指數	-	-	-	-	-	78,443,297	78,443,297
合計	-	-	8,620	3,795,772	4,693,751	78,443,297	86,941,440

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德歐洲價值型基金（歐元）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	-	22,149	291,472	-	313,621
股票							
發行的股票指數	-	-	-	-	-	8,788,165	8,788,165
合計	-	-	-	22,149	291,472	8,788,165	9,101,786
貝萊德新世代運輸基金（基金之配息來源可能為本金）（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	161,655	1,804,420	29,689,526	3	31,655,604
股票							
發行的股票指數	-	-	-	-	-	60,211,329	60,211,329
合計	-	-	161,655	1,804,420	29,689,526	60,211,332	91,866,933
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	3,201	701,782	29,293,160	30,486,784	913,293,179	51,715	973,829,821
股票							
發行的股票指數	-	-	-	-	-	1,553,669,650	1,553,669,650
合計	3,201	701,782	29,293,160	30,486,784	913,293,179	1,553,721,365	2,527,499,471
<i>繳交的擔保品 – 上櫃外國直接投資</i>							
固定收益							
投資級	-	-	-	5,031,725	28,980,623	-	34,012,348
股票							
發行的股票指數	-	-	-	-	-	489,362,788	489,362,788
合計	-	-	-	5,031,725	28,980,623	489,362,788	523,375,136
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	105	824,928	1,604,491	25,006,590	-	27,436,114
股票							
發行的股票指數	-	-	-	-	-	4,098,626	4,098,626
合計	-	105	824,928	1,604,491	25,006,590	4,098,626	31,534,740
貝萊德環球動力股票基金（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	766	328,545	6,176,122	-	6,505,433
股票							
發行的股票指數	-	-	-	-	-	35,264,570	35,264,570
合計	-	-	766	328,545	6,176,122	35,264,570	41,770,003
<i>繳交的擔保品 – 上櫃外國直接投資</i>							
股票							
發行的股票指數	-	-	-	-	-	21,483,020	21,483,020
合計	-	-	-	-	-	21,483,020	21,483,020
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	-	949,253	6,442,367	2	7,391,622
股票							
發行的股票指數	-	-	-	-	-	20,936,345	20,936,345
合計	-	-	-	949,253	6,442,367	20,936,347	28,327,967

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德環球政府債券基金（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	162	3,698,340	3,119,730	55,948,781	-	62,767,013
股票							
發行的股票指數	-	-	-	-	-	51,673,066	51,673,066
合計	-	162	3,698,340	3,119,730	55,948,781	51,673,066	114,440,079
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	1,174	3,454,296	8,771,070	99,944,852	-	112,171,392
股票							
發行的股票指數	-	-	-	-	-	14,214,865	14,214,865
合計	-	1,174	3,454,296	8,771,070	99,944,852	14,214,865	126,386,257
貝萊德全球通膨連結債券基金（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	826,019	126,095	3,733,047	-	4,685,161
股票							
發行的股票指數	-	-	-	-	-	11,536,934	11,536,934
合計	-	-	826,019	126,095	3,733,047	11,536,934	16,222,095
貝萊德環球前瞻股票基金（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	239,004	951,616	28,552,562	-	29,743,182
股票							
發行的股票指數	-	-	-	-	-	2,544,106	2,544,106
合計	-	-	239,004	951,616	28,552,562	2,544,106	32,287,288
貝萊德日本靈活股票基金（日圓）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	257,718	36,691,627	5,525,449,888	79	5,562,399,312
股票							
發行的股票指數	-	-	-	-	-	7,627,747,735	7,627,747,735
合計	-	-	257,718	36,691,627	5,525,449,888	7,627,747,814	13,190,147,047
貝萊德日本特別時機基金（日圓）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	23,830,051	-	11,048,815	3,205,954,453	54,038,188	3,294,871,507
股票							
發行的股票指數	-	-	-	-	-	2,760,102,157	2,760,102,157
合計	-	23,830,051	-	11,048,815	3,205,954,453	2,814,140,345	6,054,973,664
貝萊德拉丁美洲基金（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	-	-	-	1,209,247	-	1,209,247
股票							
發行的股票指數	-	-	-	-	-	59,717,006	59,717,006
合計	-	-	-	-	1,209,247	59,717,006	60,926,253
貝萊德營養科學基金（美金）							
<i>收到的擔保品 – 證券借貸</i>							
固定收益							
投資級	-	28,540	49,511	671,543	8,345,101	64,719	9,159,414
股票							
發行的股票指數	-	-	-	-	-	28,925,891	28,925,891
合計	-	28,540	49,511	671,543	8,345,101	28,990,610	38,085,305

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	3,102	-	5,658,236	49,363,608	7,041	55,031,987
股票							
發行的股票指數	-	-	-	-	-	314,821,340	314,821,340
合計	-	3,102	-	5,658,236	49,363,608	314,828,381	369,853,327
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金） ⁽⁴⁾							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	458	3,172,304	5,108,520	53,477,680	-	61,758,962
股票							
發行的股票指數	-	-	-	-	-	20,232,198	20,232,198
合計	-	458	3,172,304	5,108,520	53,477,680	20,232,198	81,991,160
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	228,758	22,699	3,387,611	40,188,143	518,750	44,345,961
股票							
發行的股票指數	-	-	-	-	-	328,280,051	328,280,051
合計	-	228,758	22,699	3,387,611	40,188,143	328,798,801	372,626,012
貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」）（美金） ⁽⁴⁾							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	39,822	15,380	347,386	14,462,956	90,303	14,955,847
股票							
發行的股票指數	-	-	-	-	-	43,141,660	43,141,660
合計	-	39,822	15,380	347,386	14,462,956	43,231,963	58,097,507
貝萊德英國基金（英鎊）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	-	-	13,104	131,538	-	144,642
股票							
發行的股票指數	-	-	-	-	-	7,361,536	7,361,536
合計	-	-	-	13,104	131,538	7,361,536	7,506,178
貝萊德美國價值型基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	-	15,783	62,841	6,151,032	-	6,229,656
股票							
發行的股票指數	-	-	-	-	-	84,737,065	84,737,065
合計	-	-	15,783	62,841	6,151,032	84,737,065	90,966,721
貝萊德美元優質債券基金（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	-	305,213	309,979	3,250,924	-	3,866,116
股票							
發行的股票指數	-	-	-	-	-	4,957,535	4,957,535
合計	-	-	305,213	309,979	3,250,924	4,957,535	8,823,651
繳交的擔保品 – 上櫃外國直接投資							
固定收益							
投資級	-	-	-	-	21,209	-	21,209
收到的擔保品 – 上櫃外國直接投資							
固定收益							
投資級	-	-	-	259,985	355,116	-	615,101
合計	-	-	-	259,985	376,325	-	636,310

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	1,751	3,201,238	7,015,390	80,445,331	-	90,663,710
股票							
發行的股票指數	-	-	-	-	-	22,381,161	22,381,161
合計	-	1,751	3,201,238	7,015,390	80,445,331	22,381,161	113,044,871
貝萊德美國靈活股票基金（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	-	-	398,427	3,527,964	1	3,926,392
股票							
發行的股票指數	-	-	-	-	-	144,024,903	144,024,903
合計	-	-	-	398,427	3,527,964	144,024,904	147,951,295
貝萊德美國增長型基金（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	-	-	238,052	1,620,833	1	1,858,886
股票							
發行的股票指數	-	-	-	-	-	38,542,671	38,542,671
合計	-	-	-	238,052	1,620,833	38,542,672	40,401,557
貝萊德美國中型企業價值基金（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	-	17,998	117,738	2,497,209	-	2,632,945
股票							
發行的股票指數	-	-	-	-	-	29,512,948	29,512,948
合計	-	-	17,998	117,738	2,497,209	29,512,948	32,145,893
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	760,877	-	-	24,126,250	1,725,401	26,612,528
股票							
發行的股票指數	-	-	-	-	-	141,319,377	141,319,377
合計	-	760,877	-	-	24,126,250	143,044,778	167,931,905
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	-	6,675	175,658	3,766,239	-	3,948,572
股票							
發行的股票指數	-	-	-	-	-	82,865,889	82,865,889
合計	-	-	6,675	175,658	3,766,239	82,865,889	86,814,461
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	5,298,630	808,257	3,218,158	240,095,655	12,015,427	261,436,127
股票							
發行的股票指數	-	-	-	-	-	140,883,543	140,883,543
合計	-	5,298,630	808,257	3,218,158	240,095,655	152,898,970	402,319,670
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	888,597	89,363	3,851,125	67,406,036	2,015,032	74,250,153
股票							
發行的股票指數	-	-	-	-	-	437,935,290	437,935,290
合計	-	888,597	89,363	3,851,125	67,406,036	439,950,322	512,185,443

附錄四 – 補充資訊（此部分未經會計師查核） 續

擔保品類型與品質	到期期限					開放式交易	合計
	1 至 7 日	8 至 30 日	31 至 90 日	91 至 365 日	超過 365 日		
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	167,723	1,002,860	6,181,461	147,041,323	380,337	154,773,704
股票							
發行的股票指數	-	-	-	-	-	392,324,422	392,324,422
合計	-	167,723	1,002,860	6,181,461	147,041,323	392,704,759	547,098,126
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	43,110	10,808	43,034	5,082,289	97,758	5,276,999
股票							
發行的股票指數	-	-	-	-	-	13,801,587	13,801,587
合計	-	43,110	10,808	43,034	5,082,289	13,899,345	19,078,586
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）							
收到的擔保品 – 證券借貸							
固定收益							
投資級	-	622,415	-	3,646,421	65,313,338	1,411,427	70,993,601
股票							
發行的股票指數	-	-	-	-	-	664,749,572	664,749,572
合計	-	622,415	-	3,646,421	65,313,338	666,160,999	735,743,173

(3) 有關暫停基金之詳細資訊，請見附註 1。

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

投資級證券是由至少一間全球認可的信用評價機構（標準普爾、穆迪或惠譽）至少評價為投資級信用評價的實體所發行的。

公認的股票指數至少包含 20 檔股票，其中尚無單一股票佔總指數 20% 以上，且任 5 檔股票合計未佔總指數 60% 以上。

作為擔保品接收或支出的固定收益證券的到期期限分析是以個別的合約到期日為基礎，而由於股權證券以及 ETF 不具備到期日，作為擔保品接收或支出的股權證券以及 ETF 則是以開放式的到期期限表示。

所有作為擔保品收到或支出的現金由於不受合約期限的約束均為開放式的到期期限。

收到擔保品的存託

截至 2023 年 8 月 31 日，基金就證券借貸交易和 OTC FDI（包含 TRS 和 CFD）接收的所有非現金擔保品除了下表中透過證券清算系統持有的金額以外，均由基金的保管人持有（或透過其指定代理人）。

存託	收到的非現金擔保品 證券借貸
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	365,061,122
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	133,134,211
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之高風險債券）（美金）	
Euroclear Bank SA/NV	131,144,617
貝萊德 ESG 社會責任多元資產基金（基金之配息來源可能為本金）（歐元）	
Euroclear Bank SA/NV	55,890,790
貝萊德歐元優質債券基金（歐元）	
Euroclear Bank SA/NV	161,837,151

存託	收到的非現金擔保品 證券借貸
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	433,653,294
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	17,680,725
貝萊德環球政府債券基金（美金）	
Euroclear Bank SA/NV	39,904,431
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	71,744,870
貝萊德全球通膨連結債券基金（美金）	
Euroclear Bank SA/NV	3,131,696
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金） ⁽⁴⁾	
Euroclear Bank SA/NV	46,904,763
貝萊德美元優質債券基金（美金）	
Euroclear Bank SA/NV	3,446,017
貝萊德美元非投資等級債券基金（基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金）（美金）	
Euroclear Bank SA/NV	64,760,495

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄四 – 補充資訊（此部分未經會計師查核） 續

收到擔保品的集中度

下表是基金依照所有權轉讓擔保品安排方式，截至 2023 年 8 月 31 日就證券借貸交易和 OTC FDI（包含 TRS 和 CFD）接收的非現金擔保品按照價值排列的前十大發行人。

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德亞洲巨龍基金（美金）		
Horizon Therapeutics	496,581	0.06
Kenvue	345,680	0.04
Intuitive Surgical	310,282	0.04
Microsoft	264,683	0.03
Hitachi	232,068	0.03
Activision Blizzard	222,859	0.03
Mitsubishi Heavy	219,991	0.03
Hilton Worldwide	210,108	0.03
Krispy Kreme	206,471	0.03
CenterPoint Energy	196,615	0.03
其他發行人	4,926,963	0.63
合計	7,632,301	0.98
貝萊德亞洲老虎債券基金（基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金）（美金）		
French Republic Government	82,146,079	2.94
United States Treasury	68,245,179	2.44
Republic of Austria Government	65,016,878	2.33
Finland Government	43,211,488	1.55
Republic of Germany	38,925,279	1.39
United Kingdom Gilt	37,455,362	1.34
Kingdom of Belgium Government	35,898,781	1.28
Netherlands Government	27,023,777	0.97
Kreditanstalt fuer Wiederaufbau	22,485,718	0.80
Canadian Government	17,204,373	0.62
其他發行人	53,050,546	1.9
合計	490,663,460	17.56
貝萊德中國基金（基金之配息來源可能為本金）（美金）		
KDDI	1,389,016	0.14
SoftBank	1,386,791	0.14
Fast Retailing	1,383,093	0.14
United Kingdom Gilt	1,363,167	0.13
Microsoft	1,172,824	0.11
Alphabet	1,160,596	0.11
Fujitsu	1,003,760	0.10
Dentsu	951,779	0.09
Sekisui House	914,420	0.09
Nitto Denko	894,927	0.09
其他發行人	32,967,612	3.23
合計	44,587,985	4.37
貝萊德歐洲靈活股票基金（歐元）		
United Kingdom Gilt	14,048,895	0.26
United States Treasury	6,394,553	0.12
Toshiba	5,330,813	0.10
NVIDIA	5,330,733	0.10
Netherlands Government	4,745,406	0.09
Republic of Germany	4,400,865	0.08
Microsoft	4,390,541	0.08
Itochu Techno-Solutions	3,481,735	0.07
Disco	2,748,811	0.05
Amazon.com	2,541,599	0.05
其他發行人	110,176,743	2.08
合計	163,590,694	3.08

非現金擔保品發行人	價值	基金資產淨值 %
貝萊德新興歐洲基金（歐元）⁽³⁾		
United Kingdom Gilt	413,227	0.16
Industria de Diseno Textil	266,538	0.10
NatWest	266,536	0.10
Banco Bilbao Vizcaya Argentaria	253,395	0.10
Iberdrola	240,758	0.09
STMicroelectronics	218,761	0.08
Alphabet	210,356	0.08
Eni SpA	207,552	0.08
Toshiba	199,328	0.07
NVIDIA	199,325	0.07
其他發行人	5,599,111	2.1
合計	8,074,887	3.03
貝萊德新興市場債券基金（基金主要係投資於非投資等級之高風險債券且配息來源可能為本金）（美金）		
French Republic Government	25,403,292	2.58
United States Treasury	20,906,300	2.13
Republic of Austria Government	20,563,017	2.09
Finland Government	18,841,833	1.92
Republic of Germany	13,690,405	1.39
Kingdom of Belgium Government	10,370,733	1.06
Canadian Government	9,913,771	1.01
Netherlands Government	8,649,551	0.88
United Kingdom Gilt	7,196,997	0.73
Kreditanstalt fuer Wiederaufbau	5,719,702	0.58
其他發行人	13,827,935	1.42
合計	155,083,536	15.79
貝萊德新興市場股票收益基金（基金之配息來源可能為本金）（美金）		
United Kingdom Gilt	515,475	0.25
Toshiba	211,274	0.10
NVIDIA	211,271	0.10
United States Treasury	205,679	0.10
Industria de Diseno Textil	185,124	0.09
NatWest	185,122	0.09
Banco Bilbao Vizcaya Argentaria	175,995	0.09
Iberdrola	167,218	0.08
STMicroelectronics	151,940	0.07
Eni SpA	144,155	0.07
其他發行人	3,441,476	1.68
合計	5,594,729	2.72
貝萊德新興市場基金（美金）		
Microsoft	6,892,206	0.28
Apple	6,219,704	0.25
Cisco Systems	6,040,924	0.24
Berkshire Hathaway	5,907,625	0.24
Flowers Foods	5,364,914	0.21
Knight-Swift Transportation	5,349,778	0.21
Meta Platforms	3,559,679	0.14
Motorola Solutions	3,434,877	0.14
Ecolab	3,434,857	0.14
Stryker	3,380,381	0.14
其他發行人	45,947,677	1.84
合計	95,532,622	3.83

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德新興市場當地債券基金（基金有相當比重投資於非投資等級之 高風險債券）（美金）		
French Republic Government	40,969,936	2.52
United States Treasury	26,959,567	1.66
Republic of Austria Government	18,812,772	1.16
Finland Government	15,682,968	0.96
Republic of Germany	12,053,612	0.74
United Kingdom Gilt	7,837,305	0.48
Kingdom of Belgium Government	7,570,235	0.47
Netherlands Government	6,172,633	0.38
Kreditanstalt fuer Wiederaufbau	4,630,384	0.28
Australia Government Bond	2,493,732	0.15
其他發行人	20,687,531	1.27
合計	163,870,675	10.07
貝萊德ESG社會責任多元資產基金（基金之配息來源可能為本金） （歐元）		
United States Treasury	26,263,283	0.43
French Republic Government	18,920,215	0.31
Microsoft	17,519,443	0.29
Republic of Germany	12,014,085	0.2
Kingdom of Belgium Government	11,586,197	0.19
New Relic	9,790,257	0.16
NVIDIA	9,441,041	0.16
United Kingdom Gilt	9,670,721	0.16
Netherlands Government	7,265,324	0.12
Alphabet	6,411,806	0.11
其他發行人	299,020,920	4.93
合計	427,903,292	7.06
貝萊德歐元優質債券基金（歐元）		
French Republic Government	52,692,664	2.70
Republic of Germany	35,487,985	1.82
United States Treasury	31,769,212	1.63
Kingdom of Belgium Government	25,860,905	1.33
Republic of Austria Government	19,935,463	1.02
United Kingdom Gilt	18,634,012	0.96
Netherlands Government	11,557,873	0.59
Finland Government	9,059,578	0.47
Lixil	6,669,841	0.34
Mitsubishi UFJ Financial	6,550,446	0.34
其他發行人	116,231,998	5.96
合計	334,449,977	17.16
貝萊德歐元市場基金（歐元）		
United States Treasury	6,716,247	0.53
United Kingdom Gilt	5,782,221	0.46
French Republic Government	4,173,409	0.33
Australia Government	4,060,577	0.32
Kingdom of Belgium Government	3,673,672	0.29
Industria de Diseno Textil	2,518,503	0.20
NatWest	2,518,477	0.20
Ireland Government	2,451,510	0.19
Banco Bilbao Vizcaya Argentaria	2,394,313	0.19
Iberdrola	2,274,910	0.18
其他發行人	48,596,147	3.80
合計	85,159,986	6.69

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德歐洲基金（歐元）		
United Kingdom Gilt	8,715,757	0.65
NVIDIA	4,663,280	0.35
Toshiba	4,651,979	0.35
Itochu Techno-Solutions	3,038,365	0.23
Disco	2,398,774	0.18
Ibiden	1,795,057	0.13
Medley	1,784,774	0.13
United States Treasury	1,399,196	0.10
Suzuken/Aichi Japan	1,322,562	0.10
Netherlands Government	1,192,560	0.09
其他發行人	49,640,668	3.71
合計	80,602,972	6.02
貝萊德歐洲特別時機基金（歐元）		
United Kingdom Gilt	7,335,154	0.59
Toshiba	4,380,448	0.35
NVIDIA	4,380,382	0.35
Itochu Techno-Solutions	2,861,019	0.23
Microsoft	2,809,256	0.23
Hitachi	2,347,548	0.19
Disco	2,258,760	0.18
Mitsubishi Heavy	2,225,381	0.18
Alphabet	1,986,201	0.16
Ibiden	1,690,282	0.14
其他發行人	54,667,009	4.41
合計	86,941,440	7.01
貝萊德歐洲價值型基金（歐元）		
Microsoft	501,469	0.07
Novo Nordisk	389,821	0.05
Meta Platforms	368,765	0.05
Alphabet	359,103	0.05
Amazon.com	339,279	0.05
Walmart	321,322	0.04
Las Vegas Sands	250,650	0.03
Stellantis	249,637	0.03
Diageo	244,916	0.03
Intel	238,787	0.03
其他發行人	5,838,037	0.81
合計	9,101,786	1.24
貝萊德新世代運輸基金（基金之配息來源可能為本金）（美金）		
United States Treasury	8,667,046	0.47
United Kingdom Gilt	8,200,375	0.45
Netherlands Government	4,147,677	0.23
Republic of Germany	3,880,306	0.21
Microsoft	3,403,070	0.19
Cisco Systems	2,378,613	0.13
Tokyo Electron	2,378,605	0.13
Mondelez	2,187,167	0.12
Comcast	2,123,744	0.12
Archer-Daniels-Midland	1,953,679	0.11
其他發行人	52,546,651	2.87
合計	91,866,933	5.03

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德環球資產配置基金（基金之配息來源可能為本金）（美金）		
United States Treasury	205,304,040	1.42
French Republic Government	139,739,646	0.97
United Kingdom Gilt	133,878,459	0.93
Republic of Germany	114,385,959	0.79
Swiss Confederation Government	80,683,113	0.56
Netherlands Government	71,083,331	0.49
Republic of Austria Government	68,012,215	0.47
Microsoft	61,062,953	0.42
Apple	55,684,351	0.39
Amazon.com	55,540,583	0.38
其他發行人	1,542,124,821	10.66
合計	2,527,499,471	17.48
貝萊德環球企業債券基金（基金之配息來源可能為本金）（美金）		
United States Treasury	4,224,278	0.48
French Republic Government	3,851,330	0.44
Republic of Germany	3,105,036	0.35
Netherlands Government	2,803,151	0.32
Republic of Austria Government	2,727,800	0.31
United Kingdom Gilt	2,403,013	0.27
Finland Government	2,253,068	0.26
Kingdom of Belgium Government	2,052,773	0.23
Spain Government	1,596,364	0.18
Canadian Government	1,111,717	0.13
其他發行人	5,406,210	0.62
合計	31,534,740	3.59
貝萊德環球動力股票基金（美金）		
United States Treasury	2,462,028	0.60
Microsoft	2,053,851	0.50
United Kingdom Gilt	1,094,377	0.27
Meta Platforms	917,618	0.22
Amazon.com	838,195	0.20
Walmart	773,141	0.19
Horizon Therapeutics	765,309	0.19
Diageo	682,862	0.17
ING Groep	680,477	0.17
Republic of Germany	668,190	0.16
其他發行人	30,833,955	7.54
合計	41,770,003	10.21
貝萊德全球股票收益基金（基金之配息來源可能為本金）（美金）		
United States Treasury	3,695,825	0.40
United Kingdom Gilt	3,695,785	0.40
Cisco Systems	1,945,170	0.21
Tokyo Electron	1,945,163	0.21
Mondelez	1,788,610	0.19
Comcast	1,736,744	0.19
Archer-Daniels-Midland	1,597,669	0.17
Philip Morris	1,423,296	0.15
Coca-Cola	1,312,770	0.14
Ajinomoto	732,276	0.08
其他發行人	8,454,659	0.92
合計	28,327,967	3.06

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德環球政府債券基金（美金）		
French Republic Government	16,333,051	1.60
Republic of Germany	13,228,932	1.3
Kingdom of Belgium Government	8,009,834	0.79
United Kingdom Gilt	7,531,852	0.74
United States Treasury	7,141,720	0.7
Netherlands Government	3,425,049	0.34
Republic of Austria Government	3,206,897	0.31
Mitsubishi UFJ Financial	2,780,499	0.27
Lixil	2,604,471	0.26
Asics	2,456,661	0.24
其他發行人	47,721,113	4.68
合計	114,440,079	11.23
貝萊德環球非投資等級債券基金（基金之配息來源可能為本金）（美金）		
French Republic Government	21,982,508	1.32
United States Treasury	20,693,891	1.24
United Kingdom Gilt	12,827,539	0.77
Republic of Austria Government	11,429,535	0.69
Republic of Germany	10,111,428	0.61
Kingdom of Belgium Government	8,981,679	0.54
Netherlands Government	7,971,895	0.48
Finland Government	5,411,874	0.33
Kreditanstalt fuer Wiederaufbau	4,763,710	0.29
Spain Government	3,723,581	0.22
其他發行人	18,488,617	1.12
合計	126,386,257	7.61
貝萊德全球通膨連結債券基金（美金）		
French Republic Government	1,053,611	0.39
Kingdom of Belgium Government	941,533	0.35
Mitsubishi HC Capital	924,099	0.34
Industria de Diseno Textil	924,099	0.34
M&G	924,092	0.34
Mizuho Financial	924,054	0.34
Mitsubishi UFJ Financial	924,037	0.34
ORIX	924,021	0.34
Sumitomo Mitsui Financial	924,001	0.34
Zurich Insurance	847,588	0.31
其他發行人	6,910,960	2.56
合計	16,222,095	5.99
貝萊德環球前瞻股票基金（美金）		
United States Treasury	5,559,475	0.40
United Kingdom Gilt	5,442,371	0.39
Netherlands Government	5,442,371	0.39
Republic of Germany	5,047,227	0.36
Spain Government	2,427,350	0.18
Kreditanstalt fuer Wiederaufbau	1,526,753	0.11
Asian Development Bank	1,257,687	0.09
Canadian Government	1,022,418	0.07
Inter-American Development Bank	824,969	0.06
French Republic Government	525,048	0.04
其他發行人	3,211,619	0.23
合計	32,287,288	2.32

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德日本靈活股票基金（日圓）		
United States Treasury	1,272,849,827	3.63
Netherlands Government	917,111,774	2.62
Republic of Germany	916,475,443	2.62
Canadian Government	912,341,551	2.60
French Republic Government	911,814,230	2.60
Microsoft	546,899,356	1.56
Kingdom of Belgium Government	479,849,585	1.37
Alphabet	264,118,520	0.75
Meta Platforms	254,756,116	0.73
Amazon.com	232,008,589	0.66
其他發行人	6,481,922,056	18.50
合計	13,190,147,047	37.64
貝萊德日本特別時機基金（日圓）		
United States Treasury	665,159,666	3.10
French Republic Government	571,477,037	2.66
Netherlands Government	445,679,491	2.08
Canadian Government	445,677,442	2.08
Republic of Germany	445,576,661	2.08
Kingdom of Belgium Government	348,498,050	1.62
Microsoft	222,964,096	1.04
United Kingdom Gilt	148,229,524	0.69
Australia Government	125,794,935	0.59
Meta Platforms	104,672,264	0.49
其他發行人	2,531,244,498	11.8
合計	6,054,973,664	28.23
貝萊德拉丁美洲基金（美金）		
Apple	3,003,888	0.32
Berkshire Hathaway	2,955,717	0.32
Alphabet	2,815,238	0.30
Novo Nordisk	2,065,870	0.22
Stellantis	2,046,359	0.22
Intel	2,045,678	0.22
Micron Technology	2,045,676	0.22
Medtronic	2,045,675	0.22
Tesla	2,043,439	0.22
Microsoft	1,995,597	0.21
其他發行人	37,863,116	4.04
合計	60,926,253	6.51
貝萊德營養科學基金（美金）		
United Kingdom Gilt	2,573,291	0.95
United States Treasury	2,147,820	0.79
Horizon Therapeutics	1,626,384	0.60
Kenvue	1,187,365	0.44
Netherlands Government	1,127,420	0.42
Intuitive Surgical	1,065,775	0.39
Republic of Germany	1,045,563	0.39
Activision Blizzard	765,492	0.28
Hilton Worldwide	721,693	0.27
Krispy Kreme	709,200	0.26
其他發行人	25,115,302	9.3
合計	38,085,305	14.09

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德永續能源基金（基金之配息來源可能為本金）（美金）		
United States Treasury	18,865,479	0.27
United Kingdom Gilt	17,980,317	0.26
Cisco Systems	12,839,028	0.19
Microsoft	11,793,647	0.17
Horizon Therapeutics	9,337,536	0.13
Tokyo Electron	7,505,091	0.11
Mondelez	6,901,057	0.10
Comcast	6,700,942	0.10
Kenvue	6,615,996	0.10
Meta Platforms	6,371,901	0.09
其他發行人	264,942,333	3.82
合計	369,853,327	5.34
貝萊德世界債券基金（本基金非屬環境、社會及治理相關主題基金）（美金）⁽⁴⁾		
French Republic Government	12,870,482	1.39
United States Treasury	9,691,968	1.05
Republic of Germany	8,943,140	0.97
United Kingdom Gilt	6,925,300	0.75
Kingdom of Belgium Government	6,168,239	0.67
Republic of Austria Government	4,471,652	0.48
Netherlands Government	3,462,251	0.37
Kreditanstalt fuer Wiederaufbau	3,202,350	0.35
Finland Government	2,464,993	0.27
Apple	1,497,924	0.16
其他發行人	22,292,861	2.41
合計	81,991,160	8.87
貝萊德全球智慧數據股票入息基金（基金之配息來源可能為本金）（美金）		
United States Treasury	20,359,191	0.41
United Kingdom Gilt	15,546,074	0.31
Microsoft	14,721,321	0.29
Horizon Therapeutics	10,439,145	0.21
Cisco Systems	8,445,920	0.17
Kenvue	7,624,175	0.15
Meta Platforms	6,945,053	0.14
Intuitive Surgical	6,843,440	0.14
Tokyo Electron	6,756,533	0.13
Amazon.com	6,739,033	0.13
其他發行人	268,206,127	5.35
合計	372,626,012	7.43
貝萊德智慧數據永續環球小型企業基金（原名「貝萊德智慧數據環球小型企業基金」）（美金）⁽⁴⁾		
United States Treasury	3,102,511	1.22
Republic of Germany	2,304,267	0.90
French Republic Government	2,200,535	0.86
Netherlands Government	2,156,127	0.84
Alphabet	1,919,961	0.75
Canadian Government	1,871,698	0.73
Microsoft	1,849,317	0.72
United Kingdom Gilt	1,372,850	0.54
Horizon Therapeutics	1,343,798	0.53
Hitachi	1,238,601	0.49
其他發行人	38,737,842	15.17
合計	58,097,507	22.75

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德英國基金（英鎊）		
Horizon Therapeutics	416,725	0.20
Kenvue	285,929	0.13
Microsoft	267,468	0.13
Intuitive Surgical	256,649	0.12
Hitachi	234,510	0.11
Mitsubishi Heavy	222,306	0.10
Alphabet	219,642	0.10
Activision Blizzard	184,338	0.09
Hilton Worldwide	173,791	0.08
Krispy Kreme	170,782	0.08
其他發行人	5,074,038	2.38
合計	7,506,178	3.52
貝萊德美國價值型基金（基金之配息來源可能為本金）（美金）		
Horizon Therapeutics	5,209,509	0.59
Kenvue	3,704,334	0.42
Intuitive Surgical	3,325,000	0.37
Activision Blizzard	2,388,177	0.27
Microsoft	2,290,997	0.26
Hilton Worldwide	2,283,012	0.26
Krispy Kreme	2,212,558	0.25
Alphabet	2,209,066	0.25
CenterPoint Energy	2,106,945	0.24
ResMed	1,932,863	0.22
其他發行人	63,304,260	7.11
合計	90,966,721	10.24
貝萊德美元優質債券基金（美金）		
French Republic Government	987,924	0.18
United States Treasury	672,117	0.12
Kingdom of Belgium Government	502,378	0.09
Republic of Austria Government	495,887	0.09
Finland Government	308,453	0.06
Netherlands Government	251,107	0.05
Republic of Germany	243,775	0.04
Sumitomo Mitsui Financial	238,190	0.04
Mitsubishi HC Capital	164,502	0.03
Industria de Diseno Textil	164,501	0.03
其他發行人	4,794,817	0.87
合計	8,823,651	1.60
貝萊德美元非投資等級債券基金（基金主要投資於符合美國Rule 144A 規定之私營性質債券且配息來源可能為本金）（美金）		
United States Treasury	16,871,671	0.89
French Republic Government	15,819,905	0.84
Republic of Germany	9,783,212	0.52
United Kingdom Gilt	9,147,162	0.49
Republic of Austria Government	8,441,321	0.45
Netherlands Government	7,922,521	0.42
Kingdom of Belgium Government	5,791,025	0.31
Finland Government	5,306,588	0.28
Kreditanstalt fuer Wiederaufbau	5,000,918	0.27
Spain Government	2,798,757	0.15
其他發行人	26,161,791	1.38
合計	113,044,871	6.00

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德美國靈活股票基金（美金）		
Horizon Therapeutics	10,008,333	0.53
Kenvue	7,284,417	0.39
Intuitive Surgical	6,538,473	0.35
Activision Blizzard	4,696,250	0.25
Hilton Worldwide	4,427,545	0.24
Krispy Kreme	4,350,902	0.23
CenterPoint Energy	4,143,218	0.22
ResMed	3,800,894	0.20
Phillips 66	3,643,401	0.19
W R Berkley	2,884,770	0.15
其他發行人	96,173,092	5.11
合計	147,951,295	7.86
貝萊德美國增長型基金（美金）		
Horizon Therapeutics	2,577,223	0.66
Kenvue	1,850,695	0.47
Intuitive Surgical	1,661,179	0.42
Activision Blizzard	1,193,140	0.30
Hilton Worldwide	1,124,872	0.29
Krispy Kreme	1,105,400	0.28
CenterPoint Energy	1,052,635	0.27
ResMed	965,664	0.25
United Kingdom Gilt	928,648	0.24
United States Treasury	926,834	0.24
其他發行人	27,015,267	6.89
合計	40,401,557	10.31
貝萊德美國中型企業價值基金（美金）		
Horizon Therapeutics	1,487,885	0.61
Alphabet	1,169,294	0.48
Kenvue	1,030,087	0.42
Intuitive Surgical	924,603	0.38
Microsoft	854,719	0.35
Hitachi	749,399	0.31
United States Treasury	726,228	0.30
Mitsubishi Heavy	710,400	0.29
Activision Blizzard	664,095	0.27
Hilton Worldwide	626,098	0.26
其他發行人	23,203,085	9.53
合計	32,145,893	13.20
貝萊德世界能源基金（基金之配息來源可能為本金）（美金）		
Microsoft	10,690,069	0.36
United States Treasury	8,432,308	0.28
Iberdrola	5,288,951	0.18
ING Groep	4,257,375	0.14
French Republic Government	4,016,553	0.13
Australia Government	4,016,545	0.13
Chevron	3,862,450	0.13
Kingdom of Belgium Government	3,633,831	0.12
Hitachi	3,492,875	0.12
Alphabet	3,371,612	0.11
其他發行人	116,869,336	3.91
合計	167,931,905	5.61

附錄四 – 補充資訊（此部分未經會計師查核） 續

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德世界金融基金（基金之配息來源可能為本金）（美金）		
Horizon Therapeutics	5,395,407	0.30
Kenvue	3,881,032	0.22
Intuitive Surgical	3,483,604	0.19
Activision Blizzard	2,502,094	0.14
Hilton Worldwide	2,358,932	0.13
Krispy Kreme	2,318,098	0.13
CenterPoint Energy	2,207,447	0.12
Alphabet	2,207,117	0.12
ResMed	2,025,061	0.11
Phillips 66	1,941,151	0.11
其他發行人	58,494,518	3.26
合計	86,814,461	4.83
貝萊德世界黃金基金（基金之配息來源可能為本金）（美金）		
United States Treasury	53,048,170	1.33
United Kingdom Gilt	41,798,927	1.05
French Republic Government	29,746,247	0.75
Australia Government	27,970,600	0.70
Kingdom of Belgium Government	25,305,444	0.64
Netherlands Government	18,404,825	0.46
Republic of Germany	17,068,541	0.43
Ireland Government	16,886,811	0.42
Microsoft	9,779,947	0.25
Spain Government	8,208,729	0.21
其他發行人	154,101,429	3.87
合計	402,319,670	10.11
貝萊德世界健康科學基金（基金之配息來源可能為本金）（美金）		
Horizon Therapeutics	27,045,171	0.20
United States Treasury	20,587,818	0.15
Kenvue	19,895,174	0.15
United Kingdom Gilt	19,196,396	0.14
Intuitive Surgical	17,857,856	0.13
Activision Blizzard	12,826,383	0.09
Hilton Worldwide	12,096,803	0.09
Krispy Kreme	11,883,169	0.09
CenterPoint Energy	11,315,943	0.08
ResMed	10,396,862	0.08
其他發行人	349,083,868	2.56
合計	512,185,443	3.76
貝萊德世界礦業基金（基金之配息來源可能為本金）（美金）		
United States Treasury	43,438,628	0.80
United Kingdom Gilt	28,111,060	0.52
Microsoft	24,976,616	0.46
Netherlands Government	23,127,428	0.43
Republic of Germany	21,469,340	0.40
ING Groep	17,565,355	0.32
Chevron	15,935,945	0.29
Iberdrola	15,501,706	0.29
Pure Storage	12,033,680	0.22
Spain Government	10,185,135	0.19
其他發行人	334,753,233	6.19
合計	547,098,126	10.11

非現金擔保品發行人	價值	基金資產淨 值 %
貝萊德世界地產證券基金（基金之配息來源可能為本金）（美金）		
United Kingdom Gilt	1,316,756	0.67
Alphabet	1,270,592	0.64
Republic of Germany	1,108,547	0.56
French Republic Government	1,013,354	0.51
Microsoft	880,370	0.44
United States Treasury	630,658	0.32
Amazon.com	615,502	0.31
Royal Bank of Canada	494,205	0.25
Pure Storage	421,707	0.21
Humana	378,542	0.19
其他發行人	10,948,353	5.53
合計	19,078,586	9.63
貝萊德世界科技基金（基金之配息來源可能為本金）（美金）		
Horizon Therapeutics	35,936,172	0.37
United States Treasury	28,831,681	0.29
Kenvue	26,567,869	0.27
Intuitive Surgical	23,847,248	0.24
Activision Blizzard	17,128,256	0.17
Hilton Worldwide	16,196,033	0.17
United Kingdom Gilt	16,944,918	0.17
Krispy Kreme	15,868,696	0.16
CenterPoint Energy	15,111,227	0.15
ResMed	13,862,694	0.14
其他發行人	525,448,379	5.36
合計	735,743,173	7.49

(3) 有關暫停基金之詳細資訊，請見附註 1。

(4) 基金名稱於該年度內變更，詳情請參閱備註 1。

單一發行人就有效的投資組合管理及 OTC 衍生工具交易而接收的證券擔保品於年終日期未超過各自基金 NAV 的 20%。

於年終日期時，一歐盟成員國所發行或擔保的證券中沒有任何基金已完全抵押。

附錄五 – 總費用率

總費用率（TER）是把所有費用（不含現金與約當現金之利息、金融資產負收益費用、存託交易費與費用核退）的加總，除以本公司的平均淨資產，以百分比表示。所有數據均按年度計算。

管理費可部分用於支付本公司相關配銷活動報酬。可透過為第三方持有本公司股份的商業角度向投資機構請款。

2022 年 9 月 1 日至 2023 年 8 月 31 日年度的 TER 如下：

基金名稱	股份類別	總費用率
貝萊德亞洲巨龍基金	A 類配息 (A) 英國申報基金股份	1.846%
	A 類非配息股份	1.845%
	A 類非配息股份澳幣避險	1.846%
	A 類非配息股份瑞士法郎避險	1.845%
	A 類非配息股份歐元避險	1.845%
	A 類非配息股份波蘭幣避險	1.844%
	A 類非配息股份新加坡幣避險	1.845%
	C 類非配息股份	3.096%
	D 類配息 (A) 英國申報基金股份	1.095%
	D 類非配息股份	1.094%
	D 類非配息股份澳幣避險	1.090%
	D 類非配息股份瑞士法郎避險	1.096%
	D 類非配息股份歐元避險	1.095%
	E 類非配息股份	2.345%
	I 類配息 (A) 股份	0.834%
	I 類配息 (A) 英國申報基金股份	0.829%
	I 類非配息股份	0.836%
	I 類非配息股份澳幣避險	0.830%
	X 類配息 (A) 英國申報基金股份	0.103%
	X 類非配息股份	0.085%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德亞洲老虎債券基金 (基金有相當比重投資於非投資等級之高風險債券且配息來源可能為本金)	A 類配息 (D) 股份	1.213%
	A 類配息 (M) 股份	1.213%
	A 類配息 (M) 股份澳幣避險	1.213%
	A 類配息 (M) 股份歐元避險	1.213%
	A 類配息 (M) 股份港幣避險	1.213%
	A 類配息 (M) 股份紐元避險	1.209%
	A 類配息 (M) 股份新加坡幣避險	1.213%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.213%
	A 類配息 (R) (M) (G) 股份加拿大幣避險	1.209%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.213%
	A 類配息 (R) (M) (G) 股份紐元避險	1.209%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.209%
	A 類配息 (S) (M) (G) 股份	1.213%
	A 類配息 (S) (M) (G) 股份離岸人民幣避險	1.212%
	A 類配息 (S) (M) (G) 股份歐元避險	1.213%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.213%
	A 類配息 (S) (M) (G) 股份港幣避險	1.213%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.213%
	A 類非配息股份	1.212%
	A 類非配息股份歐元避險	1.212%
	A 類非配息股份港幣避險	1.211%
	A 類非配息股份新加坡幣避險	1.212%
	C 類配息 (D) 股份	2.463%
	C 類非配息股份	2.463%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.715%
	D 類配息 (M) 股份	0.713%
	D 類配息 (M) 股份港幣避險	0.713%
	D 類配息 (M) 股份新加坡幣避險	0.688%
	D 類配息 (S) (M) (G) 股份	0.712%
	D 類非配息股份	0.712%
	D 類非配息股份歐元避險	0.712%
	D 類非配息股份新加坡幣避險	0.712%
	E 類非配息股份	1.712%
	E 類非配息股份歐元避險	1.712%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.553%
	I 類配息 (M) 股份	0.552%
	I 類配息 (Q) 股份歐元避險	0.552%
	I 類非配息股份	0.552%
	I 類非配息股份歐元避險	0.552%
	I 類非配息股份新加坡幣避險	0.552%
	I 類非配息英國申報基金股份瑞士法郎避險	0.552%
	SR 類配息 (A) 英國申報基金股份英鎊避險	0.615%
SR 類配息 (M) 英國申報基金股份	0.634%	
SR 類非配息英國申報基金股份	0.612%	
SR 類非配息英國申報基金股份歐元避險	0.603%	
X 類配息 (M) 股份	0.012%	
X 類非配息股份	0.052%	
X 類非配息股份歐元避險	0.022%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德中國基金 (基金之配息來源可能為本金)	A 類配息 (A) 英國申報基金股份英鎊避險	1.826%
	A 類配息 (T) 股份	1.839%
	A 類非配息股份	1.826%
	A 類非配息股份澳幣避險	1.826%
	A 類非配息股份離岸人民幣避險	1.828%
	A 類非配息股份歐元避險	1.826%
	A 類非配息股份港幣	1.826%
	A 類非配息股份新加坡幣避險	1.826%
	AI 類非配息股份歐元避險	1.816%
	C 類非配息股份	3.076%
	D 類配息 (A) 英國申報基金股份英鎊避險	1.077%
	D 類非配息股份	1.076%
	D 類非配息股份歐元避險	1.077%
	D 類非配息股份港幣	1.076%
	D 類非配息股份新加坡幣避險	1.077%
	D 類非配息英國申報基金股份英鎊避險	1.076%
	E 類非配息股份歐元避險	2.326%
	I 類非配息股份	0.815%
	I 類非配息股份歐元避險	0.786%
	X 類非配息股份	0.065%
貝萊德歐洲靈活股票基金	A 類配息 (A) 股份	1.816%
	A 類配息 (A) 英國申報基金股份	1.816%
	A 類配息 (A) 英國申報基金股份英鎊避險	1.813%
	A 類非配息股份	1.816%
	A 類非配息股份美金避險	1.812%
	A 類非配息英國申報基金股份	1.816%
	AI 類非配息股份	1.816%
	C 類非配息股份	3.064%
	D 類配息 (A) 英國申報基金股份	1.067%
	D 類配息 (A) 英國申報基金股份英鎊避險	1.064%
	D 類配息 (A) 英國申報基金股份美金避險	1.064%
	D 類非配息股份	1.067%
	D 類非配息股份美金避險	1.064%
	D 類非配息英國申報基金股份	1.067%
	D 類非配息英國申報基金股份英鎊避險	1.064%
	E 類非配息股份	2.315%
	I 類配息 (A) 英國申報基金股份	0.807%
	I 類配息 (A) 英國申報基金股份美金避險	0.807%
	I 類非配息股份	0.807%
	I 類非配息股份美金避險	0.807%
	I 類非配息英國申報基金股份	0.807%
	I 類非配息英國申報基金股份英鎊避險	0.807%
	SR 類配息 (A) 英國申報基金股份	0.914%
	SR 類配息 (A) 英國申報基金股份美金避險	0.917%
	SR 類非配息英國申報基金股份	0.914%
	SR 類非配息英國申報基金股份美金避險	0.914%
	X 類配息 (A) 英國申報基金股份	0.058%
	X 類非配息股份	0.059%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德新興歐洲基金 ⁽³⁾	A 類配息 (A) 股份	0.414%
	A 類配息 (A) 英國申報基金股份	0.414%
	A 類非配息股份	0.414%
	A 類非配息股份新加坡幣避險	0.417%
	C 類非配息股份	0.414%
	D 類配息 (A) 英國申報基金股份	0.414%
	D 類非配息股份	0.414%
	D 類非配息英國申報基金股份英鎊避險	0.415%
	E 類非配息股份	0.414%
	I 類非配息股份	0.374%
X 類配息 (A) 英國申報基金股份	0.070%	
X 類非配息股份	0.070%	
貝萊德新興市場債券基金 (基金主要係投資於非投資等級之高風險債券且配息來源可能為本金)	A 類配息 (A) 股份	1.470%
	A 類配息 (D) 股份	1.470%
	A 類配息 (M) 股份	1.470%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.470%
	A 類配息 (R) (M) (G) 股份紐元避險	1.470%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.470%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.470%
	A 類配息 (S) (M) (G) 股份	1.470%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.470%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.470%
	A 類配息 (S) (M) (G) 股份港幣避險	1.470%
	A 類非配息股份	1.470%
	A 類非配息股份歐元避險	1.470%
	A 類非配息股份英鎊避險	1.470%
	AI 類配息 (Q) 股份歐元避險	1.470%
	AI 類非配息股份歐元避險	1.470%
	C 類配息 (D) 股份	2.710%
	C 類非配息股份	2.710%
	D 類配息 (M) 股份	0.870%
	D 類非配息股份	0.870%
	D 類非配息股份歐元避險	0.870%
	D 類非配息英國申報基金股份	0.870%
	E 類配息 (Q) 股份歐元避險	1.970%
	E 類非配息股份	1.970%
	E 類非配息股份歐元避險	1.970%
	I 類配息 (A) 股份	0.710%
	I 類配息 (A) 英國申報基金股份歐元避險	0.703%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.667%
	I 類配息 (Q) 股份歐元避險	0.710%
	I 類非配息股份	0.710%
	I 類非配息股份歐元避險	0.710%
	I 類非配息英國申報基金股份瑞士法郎避險	0.676%
I 類非配息英國申報基金股份英鎊避險	0.683%	
X 類配息 (Q) 股份瑞士法郎避險	0.060%	
X 類配息 (Q) 股份歐元避險	0.037%	
X 類非配息股份	0.060%	
X 類非配息股份歐元避險	0.060%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率	
貝萊德新興市場股票收益基金 (基金之配息來源可能為本金)	A 類配息 (Q) (G) 股份	1.868%	
	A 類配息 (R) (M) (G) 股份澳幣避險	1.869%	
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.868%	
	A 類配息 (R) (M) (G) 股份紐元避險	1.884%	
	A 類配息 (S) (M) (G) 股份	1.868%	
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.877%	
	A 類配息 (S) (M) (G) 股份歐元避險	1.870%	
	A 類配息 (S) (M) (G) 股份英鎊避險	1.878%	
	A 類配息 (S) (M) (G) 股份港幣避險	1.869%	
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.869%	
	A 類非配息股份	1.868%	
	A 類非配息股份歐元避險	1.883%	
	AI 類配息 (Q) (G) 股份歐元避險	1.850%	
	AI 類非配息股份	1.873%	
	D 類配息 (Q) (G) 英國申報基金股份	1.118%	
	D 類非配息股份	1.118%	
	D 類非配息股份歐元避險	1.104%	
	D 類非配息英國申報基金股份	1.118%	
	E 類配息 (Q) (G) 股份歐元避險	2.369%	
	E 類非配息股份歐元避險	2.369%	
	I 類非配息股份	0.858%	
	I 類非配息股份瑞士法郎避險	0.874%	
	X 類配息 (S) (M) (G) 股份	0.066%	
	X 類非配息股份	0.104%	
	貝萊德新興市場基金	A 類配息 (A) 股份	1.885%
		A 類非配息股份	1.881%
A 類非配息股份歐元避險		1.893%	
AI 類非配息股份		1.876%	
C 類非配息股份		3.130%	
D 類非配息股份		1.134%	
D 類非配息股份歐元避險		1.139%	
E 類非配息股份		2.381%	
I 類配息 (A) 股份		0.871%	
I 類配息 (Q) 英國申報基金股份		0.871%	
I 類非配息股份		0.872%	
SI 類非配息股份		0.774%	
X 類非配息股份		0.119%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德新興市場當地債券基金 (基金有相當比重投資於非投資等級之高風險債券)	A 類配息 (A) 股份	1.273%
	A 類配息 (D) 股份	1.271%
	A 類配息 (M) 股份	1.271%
	A 類配息 (M) 股份澳幣避險	1.271%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.271%
	A 類配息 (R) (M) (G) 股份紐元避險	1.271%
	A 類配息 (S) (M) (G) 股份	1.271%
	A 類配息 (S) (M) (G) 股份加拿大幣避險	1.271%
	A 類配息 (S) (M) (G) 股份英鎊避險	1.271%
	A 類配息 (S) (M) (G) 股份港幣避險	1.272%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.271%
	A 類非配息股份	1.269%
	A 類非配息股份瑞士法郎避險	1.271%
	A 類非配息股份歐元避險	1.269%
	A 類非配息股份波蘭幣避險	1.269%
	A 類非配息股份瑞典幣避險	1.270%
	A 類非配息股份新加坡幣避險	1.268%
	AI 類配息 (Q) 股份	1.270%
	AI 類非配息股份	1.274%
	C 類配息 (D) 股份	2.520%
	C 類非配息股份	2.520%
	D 類配息 (A) 股份	0.774%
	D 類配息 (M) 股份	0.771%
	D 類配息 (M) 股份澳幣避險	0.729%
	D 類配息 (M) 英國申報基金股份英鎊避險	0.771%
	D 類配息 (Q) 英國申報基金股份	0.771%
	D 類非配息股份	0.770%
	D 類非配息股份瑞士法郎避險	0.771%
	D 類非配息股份歐元避險	0.770%
	D 類非配息股份波蘭幣避險	0.770%
	D 類非配息股份新加坡幣避險	0.763%
	D 類非配息英國申報基金股份英鎊避險	0.770%
	E 類配息 (Q) 股份歐元避險	1.770%
	E 類非配息股份	1.770%
	E 類非配息股份歐元避險	1.770%
	I 類配息 (Q) 股份	0.610%
	I 類非配息股份	0.610%
	I 類非配息股份歐元避險	0.610%
	S 類配息 (M) 股份	0.656%
	S 類非配息股份	0.662%
S 類非配息股份歐元避險	0.672%	
SR 類配息 (M) 英國申報基金股份	0.743%	
SR 類配息 (M) 英國申報基金股份英鎊避險	0.715%	
SR 類非配息英國申報基金股份	0.720%	
SR 類非配息英國申報基金股份歐元避險	0.724%	
X 類配息 (Q) 股份英鎊避險	0.081%	
X 類非配息股份	0.110%	
X 類非配息股份英鎊避險	0.112%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.516%
	A 類配息 (R) (M) (G) 股份新加坡幣避險	1.505%
	A 類配息 (R) (M) (G) 股份美金避險	1.506%
	A 類配息 (T) 股份離岸人民幣避險	1.456%
	A 類配息 (T) 股份新加坡幣避險	1.505%
	A 類配息 (T) 股份美金避險	1.506%
	A 類非配息股份	1.516%
	A 類非配息股份澳幣避險	1.506%
	A 類非配息股份新加坡幣避險	1.505%
	A 類非配息股份美金避險	1.505%
	A 類非配息股份南非幣避險	1.505%
	AI 類非配息股份	1.516%
	C 類非配息股份	2.766%
	C 類非配息股份美金避險	2.755%
	D 類非配息股份	0.966%
	D 類非配息股份美金避險	0.955%
	E 類非配息股份	2.016%
	E 類非配息股份美金避險	2.005%
	I 類非配息股份	0.756%
	I 類非配息股份巴西雷亞爾避險	0.755%
	I 類非配息股份美金避險	0.757%
貝萊德歐元優質債券基金	A 類配息 (A) 股份	0.972%
	A 類配息 (A) 英國申報基金股份	0.972%
	A 類配息 (D) 股份	0.971%
	A 類配息 (M) 股份	0.972%
	A 類非配息股份	0.972%
	A 類非配息股份日圓避險	0.969%
	A 類非配息股份波蘭幣避險	0.970%
	A 類非配息股份美金避險	0.972%
	AI 類非配息股份	0.972%
	C 類非配息股份	2.222%
	D 類配息 (A) 股份	0.622%
	D 類配息 (A) 英國申報基金股份	0.622%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.622%
	D 類配息 (M) 股份	0.622%
	D 類非配息股份	0.622%
	D 類非配息股份瑞士法郎避險	0.622%
	D 類非配息股份美金避險	0.621%
	E 類配息 (Q) 股份	1.472%
	E 類非配息股份	1.472%
	I 類配息 (A) 英國申報基金股份	0.462%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.462%
	I 類配息 (A) 英國申報基金股份美金避險	0.462%
	I 類非配息股份	0.462%
	I 類非配息股份瑞士法郎避險	0.462%
	I 類非配息股份日圓避險	0.462%
	I 類非配息股份美金避險	0.462%
S 類配息 (A) 股份	0.522%	
S 類配息 (M) 股份	0.544%	
S 類非配息股份	0.533%	
SR 類非配息英國申報基金股份	0.523%	
SR 類非配息英國申報基金股份美金避險	0.522%	
X 類非配息股份	0.062%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德歐元市場基金	A 類配息 (A) 股份	1.819%
	A 類配息 (A) 英國申報基金股份	1.818%
	A 類非配息股份	1.819%
	A 類非配息股份瑞士法郎避險	1.819%
	A 類非配息股份英鎊避險	1.819%
	A 類非配息股份港幣避險	1.820%
	A 類非配息股份新加坡幣避險	1.820%
	A 類非配息股份美金避險	1.819%
	AI 類非配息股份	1.817%
	C 類非配息股份	3.068%
	D 類配息 (A) 股份	1.071%
	D 類配息 (A) 英國申報基金股份	1.070%
	D 類非配息股份	1.070%
	D 類非配息股份美金避險	1.070%
	D 類非配息英國申報基金股份	1.070%
	D 類非配息英國申報基金股份瑞士法郎避險	1.070%
	E 類非配息股份	2.319%
	I 類配息 (A) 股份	0.810%
	I 類非配息股份	0.808%
	S 類配息 (A) 股份	0.921%
	S 類非配息股份	0.920%
X 類非配息股份	0.055%	
貝萊德歐洲基金	A 類配息 (A) 股份	1.813%
	A 類配息 (A) 英國申報基金股份	1.813%
	A 類非配息股份	1.812%
	A 類非配息股份澳幣避險	1.812%
	A 類非配息股份加拿大幣避險	1.812%
	A 類非配息股份離岸人民幣避險	1.813%
	A 類非配息股份英鎊避險	1.812%
	A 類非配息股份港幣避險	1.812%
	A 類非配息股份紐元避險	1.812%
	A 類非配息股份新加坡幣避險	1.812%
	A 類非配息股份美金避險	1.812%
	C 類非配息股份	3.061%
	D 類配息 (A) 英國申報基金股份	1.064%
	D 類非配息股份	1.063%
	D 類非配息股份美金避險	1.063%
	D 類非配息英國申報基金股份	1.063%
	E 類非配息股份	2.312%
	I 類非配息股份	0.804%
	I 類非配息股份美金避險	0.804%
	S 類非配息股份	0.913%
	X 類非配息股份	0.055%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德歐洲特別時機基金	A 類配息 (A) 股份	1.829%
	A 類非配息股份	1.829%
	A 類非配息股份澳幣避險	1.828%
	A 類非配息股份加拿大幣避險	1.828%
	A 類非配息股份離岸人民幣避險	1.826%
	A 類非配息股份英鎊避險	1.829%
	A 類非配息股份港幣避險	1.827%
	A 類非配息股份美金避險	1.829%
	C 類非配息股份	3.077%
	D 類非配息股份	1.080%
	D 類非配息股份美金避險	1.079%
	E 類非配息股份	2.328%
	I 類配息 (A) 股份	0.790%
	I 類非配息股份	0.820%
X 類非配息股份	0.071%	
貝萊德歐洲價值型基金	A 類配息 (A) 股份	1.816%
	A 類配息 (A) 英國申報基金股份	1.816%
	A 類非配息股份	1.815%
	A 類非配息股份澳幣避險	1.815%
	A 類非配息股份離岸人民幣避險	1.817%
	A 類非配息股份港幣避險	1.814%
	A 類非配息股份美金避險	1.815%
	C 類非配息股份	3.064%
	D 類配息 (A) 英國申報基金股份	1.067%
	D 類非配息股份	1.066%
	D 類非配息股份美金避險	1.066%
	E 類非配息股份	2.314%
	I 類非配息股份	0.806%
	S 類配息 (A) 股份	0.917%
X 類非配息股份	0.057%	
貝萊德新世代運輸基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.813%
	A 類配息 (A) 英國申報基金股份	1.813%
	A 類配息 (T) 股份	1.815%
	A 類非配息股份	1.813%
	A 類非配息股份離岸人民幣避險	1.813%
	A 類非配息股份歐元避險	1.813%
	A 類非配息股份新加坡幣避險	1.813%
	AI 類非配息股份	1.813%
	C 類非配息股份	3.043%
	D 類非配息股份歐元避險	0.994%
	D 類非配息英國申報基金股份	0.994%
	D 類非配息英國申報基金股份英鎊避險	0.994%
	E 類非配息股份	2.312%
	E 類非配息股份歐元避險	2.313%
	I 類配息 (A) 英國申報基金股份	0.735%
	I 類非配息股份	0.734%
	I 類非配息股份歐元避險	0.735%
	X 類非配息股份	0.055%
Z 類非配息英國申報基金股份	0.695%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德環球資產配置基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.771%
	A 類配息 (A) 股份歐元避險	1.771%
	A 類配息 (T) 股份	1.779%
	A 類配息 (T) 股份 AUD hedged	1.772%
	A 類配息 (T) 股份離岸人民幣避險	1.763%
	A 類配息 (T) 股份 EUR hedged	1.732%
	A 類配息 (T) 股份 HKD hedged	1.762%
	A 類配息 (T) 股份新加坡幣避險	1.771%
	A 類配息 (T) 股份 ZAR hedged	1.751%
	A 類配息 (Y) (Q) (G) 股份	1.740%
	A 類配息 (Y) (Q) (G) 股份澳幣避險	1.775%
	A 類配息 (Y) (Q) (G) 股份新加坡幣避險	1.770%
	A 類非配息股份	1.770%
	A 類非配息股份澳幣避險	1.770%
	A 類非配息股份瑞士法郎避險	1.770%
	A 類非配息股份離岸人民幣避險	1.770%
	A 類非配息股份歐元避險	1.768%
	A 類非配息股份英鎊避險	1.770%
	A 類非配息股份港幣避險	1.769%
	A 類非配息股份波蘭幣避險	1.769%
	A 類非配息股份新加坡幣避險	1.770%
	AI 類非配息股份	1.770%
	AI 類非配息股份歐元避險	1.770%
	C 類非配息股份	3.020%
	C 類非配息股份歐元避險	3.020%
	D 類配息 (A) 股份	1.021%
	D 類配息 (A) 股份歐元避險	1.021%
	D 類非配息股份	1.020%
	D 類非配息股份澳幣避險	1.020%
	D 類非配息股份瑞士法郎避險	1.020%
	D 類非配息股份歐元避險	1.020%
	D 類非配息股份英鎊避險	1.020%
	D 類非配息股份波蘭幣避險	1.021%
	D 類非配息股份新加坡幣避險	1.021%
	D 類非配息英國申報基金股份	1.020%
	E 類非配息股份	2.270%
	E 類非配息股份歐元避險	2.270%
	E 類非配息股份波蘭幣避險	2.269%
	I 類非配息股份	0.810%
	I 類非配息股份歐元避險	0.808%
I 類非配息股份新加坡幣避險	1.080%	
J 類非配息股份	0.061%	
S 類非配息股份	0.912%	
S 類非配息股份歐元避險	0.908%	
X 類配息 (A) 股份	0.061%	
X 類非配息股份	0.061%	
X 類非配息股份澳幣避險	0.060%	
X 類非配息股份歐元避險	0.034%	
X 類非配息股份日圓避險	0.060%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率	
貝萊德環球企業債券基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份歐元避險	1.115%	
	A 類配息 (M) (G) 股份	1.089%	
	A 類配息 (M) 股份澳幣避險	1.114%	
	A 類配息 (M) 股份加拿大幣避險	1.114%	
	A 類配息 (M) 股份英鎊避險	1.114%	
	A 類配息 (M) 股份紐元避險	1.114%	
	A 類配息 (Q) 股份	1.114%	
	A 類配息 (R) (M) (G) 股份澳幣避險	1.114%	
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.114%	
	A 類配息 (R) (M) (G) 股份紐元避險	1.114%	
	A 類配息 (S) (M) (G) 股份	1.114%	
	A 類配息 (S) (M) (G) 股份港幣避險	1.114%	
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.114%	
	A 類非配息股份	1.114%	
	A 類非配息股份歐元避險	1.114%	
	A 類非配息股份瑞典幣避險	1.114%	
	D 類配息 (Q) 股份英鎊避險	0.614%	
	D 類非配息股份	0.664%	
	D 類非配息股份歐元避險	0.664%	
	D 類非配息英國申報基金股份英鎊避險	0.664%	
	E 類非配息股份	1.614%	
	E 類非配息股份歐元避險	1.614%	
	I 類配息 (A) 英國申報基金股份英鎊避險	0.504%	
	I 類非配息股份	0.504%	
	I 類非配息股份加拿大幣避險	0.527%	
	I 類非配息股份歐元避險	0.504%	
	X 類配息 (A) 英國申報基金股份英鎊避險	0.017%	
	X 類非配息股份	0.054%	
	X 類非配息股份歐元避險	0.054%	
	X 類非配息股份挪威克朗避險	0.054%	
	貝萊德環球動力股票基金	A 類配息 (A) 股份	1.821%
		A 類非配息股份	1.821%
A 類非配息股份離岸人民幣避險		1.820%	
A 類非配息股份歐元避險		1.821%	
C 類非配息股份		3.070%	
C 類非配息股份歐元避險		3.070%	
D 類配息 (A) 股份		1.072%	
D 類非配息股份		1.072%	
D 類非配息股份歐元避險		1.071%	
E 類非配息股份		2.321%	
E 類非配息股份歐元避險		2.321%	
I 類非配息股份		0.811%	
X 類非配息股份		0.023%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德全球股票收益基金 (基金之配息來源可能為本金)	A 類配息 (A) (G) 股份	1.815%
	A 類配息 (A) (G) 股份歐元避險	1.815%
	A 類配息 (Q) (G) 股份	1.814%
	A 類配息 (Q) (G) 股份歐元避險	1.814%
	A 類配息 (Q) (G) 股份新加坡幣避險	1.814%
	A 類配息 (Q) (G) 英國申報基金股份	1.814%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.814%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.814%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.814%
	A 類配息 (S) (M) (G) 股份	1.814%
	A 類配息 (S) (M) (G) 股份離岸人民幣避險	1.814%
	A 類配息 (S) (M) (G) 股份港幣避險	1.814%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.814%
	A 類配息 (T) 股份	1.815%
	A 類非配息股份	1.814%
	A 類非配息股份瑞士法郎避險	1.814%
	A 類非配息股份歐元避險	1.814%
	A 類非配息股份波蘭幣避險	1.814%
	A 類非配息股份新加坡幣避險	1.814%
	AI 類配息 (Q) (G) 股份歐元避險	1.814%
	AI 類非配息股份	1.814%
	AI 類非配息股份歐元避險	1.815%
	C 類配息 (Q) (G) 股份	3.063%
	C 類非配息股份	3.063%
	D 類配息 (A) (G) 股份	1.066%
	D 類配息 (Q) (G) 股份	1.064%
	D 類配息 (Q) (G) 股份歐元避險	1.065%
	D 類配息 (Q) (G) 英國申報基金股份	1.064%
	D 類配息 (Q) (G) 英國申報基金股份英鎊避險	1.064%
	D 類非配息股份	1.064%
	D 類非配息股份瑞士法郎避險	1.065%
	D 類非配息股份歐元避險	1.064%
	D 類非配息股份波蘭幣避險	1.064%
	D 類非配息股份新加坡幣避險	1.065%
	E 類配息 (Q) (G) 股份	2.313%
	E 類配息 (Q) (G) 股份歐元避險	2.314%
	E 類非配息股份	2.313%
	E 類非配息股份歐元避險	2.314%
	I 類非配息股份	0.805%
	I 類非配息英國申報基金股份	0.805%
SR 類非配息 (S) (M) (G) 股份	0.899%	
SR 類非配息股份	0.896%	
X 類非配息股份	0.018%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德環球政府債券基金	A 類配息 (D) 股份	0.976%
	A 類配息 (D) 股份歐元避險	0.974%
	A 類配息 (M) 股份	0.976%
	A 類配息 (M) 股份歐元避險	0.976%
	A 類配息 (M) 股份英鎊避險	0.976%
	A 類配息 (M) 股份港幣避險	0.976%
	A 類非配息股份	0.976%
	A 類非配息股份歐元避險	0.976%
	C 類配息 (D) 股份	2.227%
	C 類配息 (D) 股份歐元避險	2.228%
	C 類配息 (M) 股份	0.019%
	C 類非配息股份	2.226%
	C 類非配息股份歐元避險	2.226%
	D 類配息 (M) 股份	0.626%
	D 類配息 (M) 股份歐元避險	0.628%
	D 類非配息股份	0.626%
	D 類非配息股份歐元避險	0.626%
	E 類非配息股份	1.476%
	E 類非配息股份歐元避險	1.476%
	I 類配息 (A) 股份歐元避險	0.460%
	I 類非配息股份	0.464%
	I 類非配息股份歐元避險	0.465%
	X 類非配息股份歐元避險	0.066%
	X 類非配息股份挪威克朗避險	0.066%
	X 類非配息股份瑞典幣避險	0.066%
	X 類非配息英國申報基金股份	0.066%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率	
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)	A 類配息 (D) 英國申報基金股份	1.460%	
	A 類配息 (D) 英國申報基金股份歐元避險	1.460%	
	A 類配息 (M) 股份	1.460%	
	A 類配息 (M) 股份歐元避險	1.460%	
	A 類配息 (Q) 股份	1.460%	
	A 類配息 (R) (M) (G) 股份澳幣避險	1.460%	
	A 類配息 (R) (M) (G) 股份南非幣避險	1.460%	
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.461%	
	A 類配息 (S) (M) (G) 股份	1.460%	
	A 類配息 (S) (M) (G) 股份港幣避險	1.460%	
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.460%	
	A 類非配息股份	1.460%	
	A 類非配息股份歐元避險	1.460%	
	A 類非配息股份英鎊避險	1.460%	
	A 類非配息股份波蘭幣避險	1.459%	
	A 類非配息股份瑞典幣避險	1.460%	
	AI 類配息 (Q) 股份歐元避險	1.460%	
	AI 類非配息股份歐元避險	1.460%	
	C 類配息 (D) 股份	2.710%	
	C 類非配息股份	2.709%	
	C 類非配息股份歐元避險	2.710%	
	D 類配息 (M) 股份	0.760%	
	D 類配息 (M) 股份歐元避險	0.760%	
	D 類配息 (Q) 股份英鎊避險	0.760%	
	D 類非配息股份	0.760%	
	D 類非配息英國申報基金股份歐元避險	0.760%	
	D 類非配息英國申報基金股份英鎊避險	0.760%	
	E 類配息 (Q) 股份歐元避險	1.960%	
	E 類非配息股份	1.960%	
	E 類非配息股份歐元避險	1.960%	
	I 類配息 (M) 股份	0.600%	
	I 類非配息股份	0.600%	
	I 類非配息股份加拿大幣避險	0.618%	
	I 類非配息股份歐元避險	0.600%	
	I 類非配息英國申報基金股份瑞士法郎避險	0.575%	
	X 類配息 (A) 股份歐元避險	0.051%	
	X 類非配息股份	0.050%	
	X 類非配息股份歐元避險	0.050%	
	貝萊德全球通膨連結債券基金	A 類配息 (M) 股份	0.975%
		A 類非配息股份	0.975%
		A 類非配息股份歐元避險	0.975%
		C 類配息 (M) 股份	2.226%
		C 類非配息股份	2.226%
		D 類配息 (M) 股份	0.620%
		D 類非配息股份	0.620%
		D 類非配息股份歐元避險	0.620%
E 類非配息股份歐元避險		1.475%	
I 類非配息股份		0.460%	
X 類非配息股份歐元避險		0.060%	

附錄五 - 總費用率 續

基金名稱	股份類別	總費用率
貝萊德環球前瞻股票基金	A 類配息 (A) 股份	1.811%
	A 類配息 (A) 英國申報基金股份	1.811%
	A 類非配息股份	1.811%
	A 類非配息股份新加坡幣避險	1.811%
	AI 類非配息股份	1.811%
	C 類非配息股份	3.060%
	D 類配息 (A) 英國申報基金股份	1.062%
	D 類非配息股份	1.062%
	E 類非配息股份	2.311%
	I 類非配息股份	0.802%
	X 類非配息股份	0.052%
貝萊德印度基金	A 類配息 (A) 英國申報基金股份	1.850%
	A 類非配息股份	1.850%
	C 類非配息股份	3.099%
	D 類配息 (A) 英國申報基金股份	1.101%
	D 類非配息股份	1.100%
	E 類非配息股份	2.350%
	I 類非配息股份	0.841%
	X 類非配息股份	0.093%
貝萊德日本靈活股票基金	A 類配息 (A) 英國申報基金股份	1.813%
	A 類非配息股份	1.813%
	A 類非配息股份歐元避險	1.818%
	A 類非配息股份美金避險	1.817%
	C 類非配息股份	3.068%
	D 類配息 (A) 英國申報基金股份	1.068%
	D 類非配息股份	1.066%
	D 類非配息股份歐元避險	1.065%
	E 類非配息股份	2.315%
	E 類非配息股份歐元避險	2.315%
	I 類非配息股份	0.808%
	X 類非配息股份	0.055%
	X 類非配息股份歐元避險	0.077%
貝萊德日本特別時機基金	A 類配息 (A) 英國申報基金股份	1.816%
	A 類非配息股份	1.816%
	A 類非配息股份歐元避險	1.816%
	A 類非配息股份美金避險	1.816%
	C 類非配息股份	3.066%
	D 類配息 (A) 英國申報基金股份	1.070%
	D 類非配息股份	1.069%
	D 類非配息股份歐元避險	1.069%
	E 類非配息股份	2.318%
	I 類非配息股份	0.811%
	I 類非配息股份歐元避險	0.790%
	X 類非配息股份	0.057%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德拉丁美洲基金	A 類配息 (A) 股份	2.085%
	A 類配息 (A) 英國申報基金股份	2.085%
	A 類非配息股份	2.083%
	A 類非配息股份澳幣避險	2.083%
	A 類非配息股份瑞士法郎避險	2.084%
	A 類非配息股份港幣避險	2.083%
	A 類非配息股份波蘭幣避險	2.082%
	A 類非配息股份新加坡幣避險	2.083%
	C 類非配息股份	3.333%
	D 類配息 (A) 股份	1.336%
	D 類配息 (A) 英國申報基金股份	1.337%
	D 類非配息股份	1.333%
	D 類非配息股份瑞士法郎避險	1.334%
	D 類非配息股份歐元避險	1.334%
	D 類非配息股份波蘭幣避險	1.334%
	D 類非配息股份新加坡幣避險	1.328%
	D 類非配息英國申報基金股份英鎊避險	1.335%
	E 類非配息股份	2.582%
	I 類非配息股份	1.073%
	J 類非配息股份	0.074%
X 類配息 (A) 英國申報基金股份	0.045%	
X 類非配息股份	0.074%	
貝萊德營養科學基金	A 類配息 (A) 股份歐元避險	1.817%
	A 類配息 (A) 英國申報基金股份	1.819%
	A 類配息 (A) 英國申報基金股份英鎊避險	1.817%
	A 類非配息股份	1.816%
	A 類非配息股份歐元避險	1.817%
	A 類非配息股份港幣	1.817%
	A 類非配息股份波蘭幣避險	1.816%
	A 類非配息股份新加坡幣避險	1.817%
	AI 類非配息股份	1.816%
	C 類非配息股份	3.066%
	D 類配息 (A) 股份歐元避險	0.997%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.997%
	D 類非配息股份	0.997%
	D 類非配息股份歐元避險	0.996%
	D 類非配息股份新加坡幣避險	0.997%
	D 類非配息英國申報基金股份英鎊避險	0.997%
	E 類非配息股份	2.316%
	I 類配息 (A) 英國申報基金股份	0.710%
	I 類非配息股份	0.737%
	I 類非配息股份日圓避險	0.737%
X 類非配息股份	0.057%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德永續能源基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.966%
	A 類配息 (A) 英國申報基金股份	1.966%
	A 類配息 (T) 股份	1.969%
	A 類非配息股份	1.966%
	A 類非配息股份澳幣避險	1.954%
	A 類非配息股份加拿大幣避險	1.953%
	A 類非配息股份離岸人民幣避險	1.954%
	A 類非配息股份歐元避險	1.954%
	A 類非配息股份英鎊避險	1.954%
	A 類非配息股份港幣避險	1.954%
	A 類非配息股份紐元避險	1.953%
	A 類非配息股份新加坡幣避險	1.954%
	AI 類非配息股份	1.966%
	C 類非配息股份	3.215%
	D 類配息 (A) 股份	1.217%
	D 類配息 (A) 英國申報基金股份	1.217%
	D 類非配息股份	1.217%
	D 類非配息股份新加坡幣避險	1.205%
	E 類非配息股份	2.466%
	E 類非配息股份歐元避險	2.453%
	I 類配息 (A) 英國申報基金股份	0.957%
	I 類配息 (Q) 股份	0.957%
	I 類非配息股份	0.957%
	I 類非配息英國申報基金股份	0.957%
	S 類配息 (A) 股份	1.027%
	S 類非配息股份	1.017%
	X 類配息 (T) 股份	0.058%
	X 類非配息股份	0.058%
	X 類非配息股份歐元避險	0.058%
	貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) ⁽⁴⁾	A 類配息 (D) 股份
A 類配息 (M) 股份		1.072%
A 類配息 (R) (M) (G) 股份離岸人民幣避險		1.072%
A 類配息 (S) (M) (G) 股份新加坡幣避險		1.072%
A 類非配息股份		1.072%
A 類非配息股份歐元避險		1.072%
A 類非配息英國申報基金股份英鎊避險		1.072%
C 類配息 (D) 股份		2.322%
D 類配息 (M) 股份		0.672%
D 類非配息股份		0.672%
D 類非配息股份瑞士法郎避險		0.672%
D 類非配息股份歐元避險		0.672%
D 類非配息英國申報基金股份英鎊避險		0.672%
E 類非配息股份		1.572%
I 類配息 (A) 股份歐元避險		0.512%
I 類非配息股份		0.512%
X 類非配息股份		0.062%
X 類非配息股份瑞士法郎避險		0.019%
X 類非配息股份丹麥克朗避險		0.032%
X 類非配息股份歐元避險		0.061%
X 類非配息股份英鎊避險		0.061%
X 類非配息股份挪威克朗避險		0.062%
X 類非配息股份紐元避險		0.072%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德全球智慧數據股票入息基金 (基金之配息來源可能為本金)		
	A 類配息 (A) (G) 股份	1.821%
	A 類配息 (A) (G) 股份瑞士法郎避險	1.815%
	A 類配息 (Q) (G) 股份	1.816%
	A 類配息 (Q) (G) 股份歐元避險	1.810%
	A 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	1.811%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.810%
	A 類配息 (R) (M) (G) 股份加拿大幣避險	1.811%
	A 類配息 (R) (M) (G) 股份離岸人民幣避險	1.811%
	A 類配息 (R) (M) (G) 股份紐元避險	1.811%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.794%
	A 類配息 (S) (M) (G) 股份	1.816%
	A 類配息 (S) (M) (G) 股份歐元避險	1.805%
	A 類配息 (S) (M) (G) 股份港幣避險	1.811%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.811%
	A 類配息 (S) (M) (G) 英國申報基金股份英鎊避險	1.811%
	A 類非配息股份	1.815%
	A 類非配息股份歐元避險	1.810%
	A 類非配息股份港幣避險	1.805%
	A 類非配息股份新加坡幣避險	1.810%
	A 類非配息英國申報基金股份瑞士法郎避險	1.810%
	C 類配息 (Q) (G) 股份	3.065%
	C 類非配息股份	3.065%
	D 類配息 (A) (G) 股份	0.921%
	D 類配息 (A) (G) 股份瑞士法郎避險	0.915%
	D 類配息 (Q) (G) 股份	0.916%
	D 類配息 (Q) (G) 英國申報基金股份瑞士法郎避險	0.911%
	D 類配息 (Q) (G) 英國申報基金股份歐元避險	0.911%
	D 類配息 (Q) (G) 英國申報基金股份英鎊避險	0.911%
	D 類配息 (S) (M) (G) 股份	0.918%
	D 類配息 (S) (M) (G) 股份新加坡幣避險	0.911%
	D 類非配息股份歐元避險	0.910%
	D 類非配息英國申報基金股份	0.916%
	D 類非配息英國申報基金股份瑞士法郎避險	0.911%
	E 類配息 (Q) (G) 股份歐元避險	2.310%
	E 類非配息股份	2.316%
	E 類非配息股份歐元避險	2.310%
	I 類配息 (A) (G) 股份	0.658%
	I 類配息 (M) (G) 股份	0.656%
	I 類配息 (Q) (G) 股份	0.657%
	I 類配息 (Q) 英國申報基金股份瑞士法郎避險	0.657%
	I 類配息 (Q) 英國申報基金股份歐元避險	0.656%
	I 類非配息股份	0.655%
	SR 類非配息 (S) (M) (G) 股份	0.912%
	SR 類非配息股份	0.891%
	X 類非配息股份	0.057%
貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (4)		
	A 類非配息股份	1.833%
	A 類非配息股份澳幣避險	1.833%
	C 類非配息股份	3.081%
	D 類非配息股份	1.083%
	E 類非配息股份	2.332%
	X 類非配息股份英鎊避險	0.075%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德英國基金	A 類配息 (A) 英國申報基金股份	1.813%
	A 類非配息股份	1.812%
	C 類非配息股份	3.062%
	D 類配息 (A) 英國申報基金股份	1.064%
	D 類非配息股份	1.063%
	D 類非配息英國申報基金股份	1.063%
	E 類非配息股份	2.312%
	I 類配息 (A) 英國申報基金股份	0.803%
	I 類非配息股份	0.803%
	X 類非配息股份	0.053%
貝萊德美國價值型基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.812%
	A 類配息 (A) 英國申報基金股份	1.811%
	A 類配息 (T) 股份	1.816%
	A 類非配息股份	1.812%
	A 類非配息股份離岸人民幣避險	1.813%
	A 類非配息股份歐元避險	1.811%
	A 類非配息股份新加坡幣避險	1.811%
	C 類非配息股份	3.061%
	C 類非配息股份歐元避險	3.061%
	D 類配息 (A) 股份	1.063%
	D 類配息 (A) 英國申報基金股份	1.063%
	D 類非配息股份	1.063%
	D 類非配息股份歐元避險	1.063%
	E 類非配息股份	2.312%
	E 類非配息股份歐元避險	2.312%
	I 類非配息股份	0.803%
	X 類非配息股份	0.054%
貝萊德美元優質債券基金	A 類配息 (D) 股份	1.070%
	A 類配息 (M) 股份	1.070%
	A 類非配息股份	1.070%
	C 類配息 (D) 股份	2.320%
	C 類非配息股份	2.320%
	D 類配息 (M) 股份	0.670%
	D 類非配息股份	0.669%
	D 類非配息英國申報基金股份英鎊避險	0.669%
	E 類非配息股份	1.570%
	I 類配息 (Q) 股份	0.510%
	I 類非配息股份	0.509%
	I 類非配息股份歐元避險	0.509%
	X 類配息 (Q) 股份	0.029%
X 類非配息股份	0.059%	

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私營性質債券且配息來源可能為本金)		
	A 類配息 (A) 英國申報基金股份英鎊避險	1.463%
	A 類配息 (D) 股份	1.460%
	A 類配息 (M) 股份	1.460%
	A 類配息 (M) 股份澳幣避險	1.461%
	A 類配息 (M) 股份加拿大幣避險	1.461%
	A 類配息 (M) 股份歐元避險	1.461%
	A 類配息 (M) 股份英鎊避險	1.461%
	A 類配息 (M) 股份紐元避險	1.461%
	A 類配息 (M) 股份新加坡幣避險	1.461%
	A 類配息 (R) (M) (G) 股份澳幣避險	1.461%
	A 類配息 (R) (M) (G) 股份南非幣避險	1.461%
	A 類配息 (R) (M) (G) 英國申報基金股份離岸人民幣避險	1.461%
	A 類配息 (S) (M) (G) 股份	1.461%
	A 類配息 (S) (M) (G) 股份港幣避險	1.461%
	A 類配息 (S) (M) (G) 股份新加坡幣避險	1.461%
	A 類非配息股份	1.460%
	A 類非配息股份澳幣避險	1.460%
	A 類非配息股份瑞士法郎避險	1.460%
	A 類非配息股份歐元避險	1.460%
	A 類非配息股份新加坡幣避險	1.460%
	C 類配息 (D) 股份	2.710%
	C 類非配息股份	2.710%
	D 類配息 (A) 英國申報基金股份英鎊避險	0.764%
	D 類配息 (M) 股份	0.761%
	D 類配息 (M) 股份新加坡幣避險	0.761%
	D 類非配息股份澳幣避險	0.760%
	D 類非配息股份瑞士法郎避險	0.760%
	D 類非配息股份歐元避險	0.760%
	D 類非配息股份新加坡幣避險	0.760%
	D 類非配息英國申報基金股份	0.760%
	E 類非配息股份	1.960%
	E 類非配息股份歐元避險	1.960%
	I 類配息 (A) 英國申報基金股份英鎊避險	0.601%
	I 類配息 (M) 股份	0.601%
	I 類非配息股份	0.600%
	I 類非配息股份歐元避險	0.600%
	I 類非配息英國申報基金股份瑞士法郎避險	0.567%
	I 類非配息英國申報基金股份英鎊避險	0.590%
	SR 類配息 (A) 英國申報基金股份英鎊避險	0.643%
	SR 類配息 (M) 英國申報基金股份	0.711%
	SR 類非配息英國申報基金股份	0.710%
	SR 類非配息英國申報基金股份歐元避險	0.710%
	X 類配息 (S) (M) (G) 股份	0.051%
	X 類非配息股份	0.051%
貝萊德美元儲備基金		
	A 類非配息股份	0.546%
	A 類非配息股份英鎊避險	0.546%
	C 類非配息股份	0.546%
	D 類非配息股份英鎊避險	0.346%
	E 類非配息股份	0.796%
	E 類非配息股份英鎊避險	0.796%
	X 類非配息股份	0.051%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德美國靈活股票基金	A 類配息 (A) 股份	1.811%
	A 類配息 (A) 股份歐元避險	1.811%
	A 類配息 (A) 英國申報基金股份	1.810%
	A 類非配息股份	1.810%
	A 類非配息股份離岸人民幣避險	1.813%
	A 類非配息股份捷克克朗避險	1.814%
	A 類非配息股份歐元避險	1.810%
	A 類非配息股份日圓避險	1.811%
	AI 類非配息股份	1.810%
	C 類非配息股份	3.059%
	C 類非配息股份歐元避險	3.059%
	D 類配息 (A) 股份	1.062%
	D 類配息 (A) 英國申報基金股份	1.061%
	D 類非配息股份	1.061%
	D 類非配息股份歐元避險	1.061%
	E 類非配息股份	2.310%
	E 類非配息股份歐元避險	2.310%
	I 類非配息股份	0.802%
	I 類非配息股份歐元避險	0.803%
	X 類非配息股份	0.053%
X 類非配息股份歐元避險	0.073%	
X 類非配息股份英鎊避險	0.026%	
貝萊德美國政府房貸債券基金	A 類配息 (D) 股份	0.973%
	A 類配息 (M) 股份	0.974%
	A 類非配息股份	0.973%
	C 類配息 (D) 股份	2.224%
	C 類非配息股份	2.224%
	D 類配息 (M) 股份	0.623%
	D 類非配息股份	0.623%
	E 類非配息股份	1.474%
	I 類配息 (M) 股份	0.409%
	I 類非配息股份	0.463%
	X 類配息 (M) 股份	0.032%
	ZI 類非配息股份	0.312%
	ZI 類非配息股份歐元避險	0.310%
貝萊德美國增長型基金	A 類配息 (A) 股份	1.809%
	A 類非配息股份	1.809%
	A 類非配息股份歐元避險	1.808%
	A 類非配息英國申報基金股份	1.809%
	AI 類非配息股份	1.809%
	C 類非配息股份	3.057%
	D 類配息 (A) 股份	1.061%
	D 類非配息股份	1.061%
	D 類非配息英國申報基金股份	1.061%
	E 類非配息股份	2.309%
	I 類非配息股份	0.801%
X 類非配息股份	0.023%	
貝萊德美國中型企業價值基金	A 類非配息股份	1.813%
	A 類非配息股份澳幣避險	1.814%
	C 類非配息股份	3.062%
	D 類非配息股份	1.064%
	E 類非配息股份	2.313%
	I 類非配息股份	0.805%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德世界能源基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	2.061%
	A 類配息 (A) 英國申報基金股份	2.061%
	A 類配息 (T) 股份	2.061%
	A 類非配息股份	2.060%
	A 類非配息股份澳幣避險	2.060%
	A 類非配息股份瑞士法郎避險	2.060%
	A 類非配息股份歐元避險	2.060%
	A 類非配息股份港幣避險	2.060%
	A 類非配息股份新加坡幣避險	2.060%
	AI 類非配息股份	2.060%
	C 類非配息股份	3.309%
	C 類非配息股份歐元避險	3.309%
	D 類配息 (A) 股份	1.312%
	D 類配息 (A) 英國申報基金股份	1.312%
	D 類非配息股份	1.311%
	D 類非配息股份瑞士法郎避險	1.311%
	D 類非配息股份歐元避險	1.311%
	E 類非配息股份	2.560%
	E 類非配息股份歐元避險	2.560%
	I 類配息 (Q) 英國申報基金股份	1.048%
	I 類非配息股份	1.052%
	I 類非配息股份歐元避險	1.051%
	S 類非配息股份	1.111%
	S 類非配息股份歐元避險	1.111%
	X 類配息 (T) 股份	0.051%
	X 類非配息股份	0.052%
貝萊德世界金融基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.851%
	A 類配息 (T) 股份	1.874%
	A 類非配息股份港幣避險	1.845%
	A 類非配息股份新加坡幣避險	1.847%
	A 類非配息英國申報基金股份	1.846%
	AI 類非配息股份	1.848%
	C 類非配息股份	3.096%
	D 類非配息英國申報基金股份	1.097%
	E 類非配息股份	2.347%
	I 類非配息股份	0.848%
	S 類非配息股份	0.973%
	S 類非配息股份歐元避險	0.955%
	X 類配息 (T) 股份	0.086%
	X 類非配息股份	0.090%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德世界黃金基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	2.063%
	A 類配息 (A) 英國申報基金股份	2.063%
	A 類配息 (T) 股份	2.069%
	A 類非配息股份	2.063%
	A 類非配息股份澳幣避險	2.063%
	A 類非配息股份瑞士法郎避險	2.063%
	A 類非配息股份歐元避險	2.063%
	A 類非配息股份港幣避險	2.063%
	A 類非配息股份波蘭幣避險	2.063%
	A 類非配息股份新加坡幣避險	2.063%
	A 類非配息英國申報基金股份	2.063%
	AI 類非配息股份	2.062%
	AI 類非配息股份歐元避險	2.063%
	C 類非配息股份	3.311%
	C 類非配息股份歐元避險	3.312%
	D 類配息 (A) 股份	1.314%
	D 類非配息股份	1.314%
	D 類非配息股份瑞士法郎避險	1.314%
	D 類非配息股份歐元避險	1.314%
	D 類非配息股份新加坡幣避險	1.314%
	D 類非配息英國申報基金股份英鎊避險	1.314%
	E 類非配息股份	2.562%
	E 類非配息股份歐元避險	2.563%
	I 類非配息股份	1.054%
	I 類非配息股份歐元避險	1.055%
	S 類非配息股份	1.064%
	X 類配息 (T) 股份	0.026%
X 類非配息股份	0.055%	
貝萊德世界健康科學基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.814%
	A 類配息 (T) 股份	1.812%
	A 類非配息股份	1.814%
	A 類非配息股份澳幣避險	1.783%
	A 類非配息股份離岸人民幣避險	1.783%
	A 類非配息股份港幣避險	1.783%
	A 類非配息股份日圓避險	1.783%
	A 類非配息股份新加坡幣避險	1.783%
	A 類非配息英國申報基金股份歐元避險	1.783%
	AI 類非配息股份	1.814%
	C 類非配息股份	3.063%
	D 類配息 (A) 股份	1.064%
	D 類配息 (Q) 英國申報基金股份	1.064%
	D 類非配息股份	1.064%
	D 類非配息股份歐元避險	1.033%
	E 類非配息股份	2.313%
	E 類非配息股份歐元避險	2.283%
	I 類配息 (A) 英國申報基金股份	0.774%
	I 類非配息股份	0.804%
	I 類非配息股份歐元避險	0.804%
	S 類非配息股份	0.909%
	S 類非配息股份歐元避險	0.879%
	X 類配息 (T) 股份	0.054%
	X 類非配息股份	0.056%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德世界礦業基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	2.065%
	A 類配息 (A) 英國申報基金股份	2.065%
	A 類配息 (T) 股份	2.067%
	A 類非配息股份	2.064%
	A 類非配息股份澳幣避險	2.065%
	A 類非配息股份瑞士法郎避險	2.065%
	A 類非配息股份歐元避險	2.065%
	A 類非配息股份港幣避險	2.064%
	A 類非配息股份波蘭幣避險	2.064%
	A 類非配息股份新加坡幣避險	2.065%
	AI 類非配息股份	2.064%
	AI 類非配息股份歐元避險	2.064%
	C 類非配息股份	3.313%
	C 類非配息股份歐元避險	3.314%
	D 類配息 (A) 英國申報基金股份	1.317%
	D 類非配息股份	1.315%
	D 類非配息股份瑞士法郎避險	1.315%
	D 類非配息股份歐元避險	1.315%
	D 類非配息股份波蘭幣避險	1.315%
	D 類非配息股份新加坡幣避險	1.316%
	D 類非配息英國申報基金股份英鎊避險	1.315%
	E 類非配息股份	2.564%
	E 類非配息股份歐元避險	2.564%
	I 類配息 (A) 英國申報基金股份	1.057%
	I 類非配息股份	1.056%
	I 類非配息股份歐元避險	1.054%
	I 類非配息英國申報基金股份	1.056%
	S 類非配息股份	1.116%
	S 類非配息股份歐元避險	1.116%
	X 類配息 (T) 股份	0.057%
	X 類非配息股份	0.057%
	X 類非配息股份歐元避險	0.026%
	貝萊德世界地產證券基金 (基金之配息來源可能為本金)	A 類配息 (R) (M) (G) 股份離岸人民幣避險
A 類配息 (S) (M) (G) 股份		1.830%
A 類配息 (S) (M) (G) 股份港幣避險		1.833%
A 類配息 (S) (M) (G) 股份新加坡幣避險		1.831%
A 類配息 (T) 股份		1.831%
A 類非配息股份		1.830%
D 類配息 (S) (M) (G) 股份		1.066%
D 類非配息股份		1.081%
D 類非配息股份瑞士法郎避險		1.080%
E 類非配息股份		2.330%
X 類配息 (Q) 股份		0.057%
X 類配息 (T) 股份		0.070%
X 類非配息股份		0.070%
X 類非配息股份澳幣避險		0.070%

附錄五 – 總費用率 續

基金名稱	股份類別	總費用率
貝萊德世界科技基金 (基金之配息來源可能為本金)	A 類配息 (A) 股份	1.809%
	A 類配息 (A) 英國申報基金股份	1.809%
	A 類配息 (T) 股份	1.808%
	A 類非配息股份	1.809%
	A 類非配息股份澳幣避險	1.791%
	A 類非配息股份離岸人民幣避險	1.791%
	A 類非配息股份日圓避險	1.787%
	A 類非配息股份新加坡幣避險	1.791%
	A 類非配息英國申報基金股份歐元避險	1.791%
	AI 類非配息股份	1.809%
	C 類非配息股份	3.057%
	D 類非配息股份	1.060%
	D 類非配息股份歐元避險	1.042%
	E 類非配息股份	2.308%
	E 類非配息股份歐元避險	2.289%
	I 類配息 (A) 英國申報基金股份	0.801%
	I 類配息 (Q) 英國申報基金股份英鎊避險	0.800%
	I 類非配息股份	0.800%
	I 類非配息股份巴西雷亞爾避險	0.800%
	I 類非配息股份歐元避險	0.801%
	I 類非配息英國申報基金股份	0.800%
	X 類配息 (T) 股份	0.052%
	X 類非配息股份	0.052%

⁽³⁾ 有關暫停基金之詳細資訊，請見附註 1。

⁽⁴⁾ 基金名稱於該年度內變更，詳情請參閱備註 1。

附錄六 – 永續發展相關揭露（此部分未經會計師查核）

術語表與重要定義

以下所列之定期報告揭露內容適用於截至 2023 年 8 月 31 日止年度（「參考期」）。

所揭露的基金投資及其他量化指標的所有資料均根據符合第 8 條或第 9 條之基金相關標準的參考期內每個季度結束日期時交易及持有的投資價值平均值計算。對於以永續指標呈現的指標，相關的指標計算與投資的 ESG 相關資料可否取得有關，而非基金持有的所有投資。

所有這類資料均未經查核，且不受基金查核會計師提供的保證或第三方審查的約束。

「資產」一詞應視為指本基金在整個參考期內持有的投資總值。

投資應包括歐盟（EU）委託法規 2022/1288 規定之監管技術標準第 53 條所規定的現金和約當現金。然而，盧森堡公認的會計原則要求分別處理現金和約當現金。因此，整體年度報告的呈現方式會有所不同。現金和約當現金按結算日期呈現。

永續投資：貝萊德將永續投資定義為對環境或社會目標作出貢獻的發行人或證券投資，不會對任何這些目標造成重大傷害，且受投資公司遵循良好治理實務。貝萊德相關的永續發展框架係以確定投資與環境或社會目標一致者。

不造成重大傷害（「DNSH」）：貝萊德所進行之評估，係以確定投資是否對 SFDR 下的任何環境或社會目標造成重大傷害者。貝萊德已針對所有永續投資制定一套標準，以評估投資是否造成重大傷害，該標準同時參酌第三方資料與基本洞察觀點。投資使用系統控制，並以此套標準進行篩選，任何被認為造成重大傷害的投資皆不符合永續投資的資格。

永續經營指標：環境、社會和員工事務、尊重人權、反貪腐和反賄賂事務。

免責聲明

以下所列的某些資訊（「資訊」）已由市場資訊供應商提供給貝萊德（其中一些可能是根據 1940 年投資顧問法案註冊的投資顧問），各自為「資訊提供者」，未經該資訊提供者事先書面許可，不得全部或部分複製或傳播。本資訊尚未提交給美國證券交易委員會或任何其他監管機構，也未獲得其核准。本資訊不得用於建立任何衍生作品，或與任何證券、金融工具或產品或交易策略有關，亦不得構成購買或出售的要約或推廣或建議，也不應被視為任何未來表現、分析、預測或預估的指示或保證。資訊按「現狀」提供，資訊使用者承擔其可能使用或允許使用資訊的全部風險。資訊提供者不作出任何陳述或明示或暗示的保證（明確否認），也不對資訊中的任何錯誤或遺漏或與之相關的任何損害承擔責任。上述不得排除或限制適用法律可能無法排除或限制的任何責任。就本段的條款而言，資訊提供者應被視為第三方受益人，有權對任何第三方實施這類條款。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德中國基金 (基金之配息來源可能為本金)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德中國基金 (基金之配息來源可能為本金)

法律實體識別碼：
549300835EE70C7CKG16

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德中國基金 (基金之配息來源可能為本金) (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德中國基金 (基金之配息來源可能為本金) (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德中國基金 (基金之配息來源可能為本金) (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德中國基金 (基金之配息來源可能為本金) (承上)



本金融產品的主要投資標的是什麼?

此清單包含參考期間在金融產品投資中占比最大的標的, 參考期間為: 2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
騰訊控股有限公司	通訊	8.68%	中國
阿里巴巴集團控股有限公司	非必需消費品	7.64%	中國
美團	非必需消費品	4.06%	中國
BLK ICS Usd Leaf 代理區	金融	3.92%	愛爾蘭
網易股份有限公司	通訊	3.32%	中國
攜程集團	非必需消費品	2.82%	中國
中國平安保險 (集團) 股份有限公司	金融	2.82%	中國
招商銀行股份有限公司 H	金融	2.53%	中國
百勝中國控股有限公司	非必需消費品	2.50%	中國
中國建設銀行股份有限公司 H	金融	2.32%	中國
拼多多控股公司	非必需消費品	2.22%	中國
寧德時代新能源科技股份有限公司	工業	2.17%	中國
中國蒙牛乳業有限公司	必需消費品	2.12%	香港
華潤啤酒 (控股) 有限公司	必需消費品	2.09%	香港
比亞迪股份有限公司 H	非必需消費品	1.90%	中國

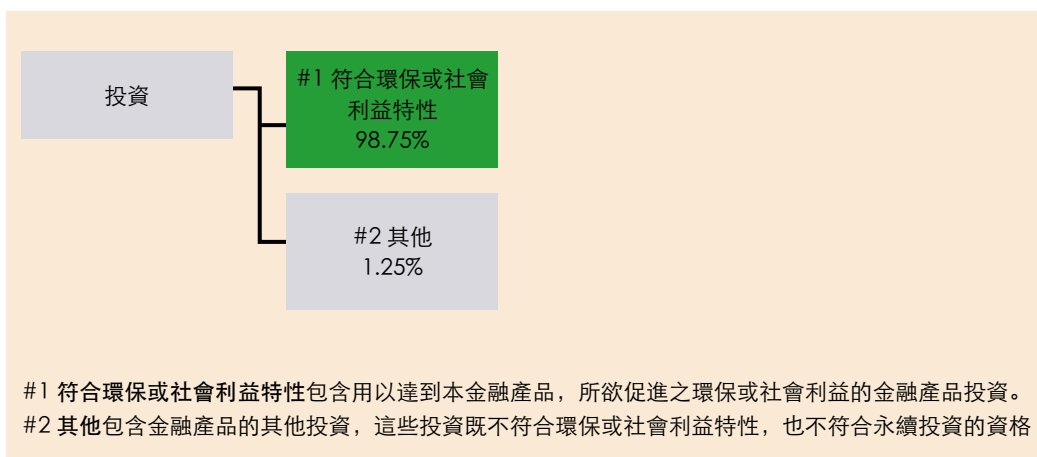
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德中國基金 (基金之配息來源可能為本金) (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德中國基金 (基金之配息來源可能為本金) (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
通訊	媒體及娛樂	15.81%
非必需消費品	非必需消費品經銷與零售	12.61%
非必需消費品	消費服務	12.51%
必需消費品	食品、飲料、菸草	7.86%
工業	資本財	7.65%
金融	銀行	6.81%
金融	金融服務	5.44%
材料	材料	4.98%
金融	保險	4.55%
資訊科技	科技硬體與設備	2.95%
公共事業	公共事業	2.75%
能源	綜合性油氣	2.71%
資訊科技	半導體與半導體設備	2.38%
非必需消費品	耐用消費品	2.24%
非必需消費品	汽車及零部件	1.90%
不動產	權益型不動產投資信託 (REIT)	1.71%
醫療保健	醫療保健設備及服務	1.42%
不動產	不動產管理與開發	1.41%
醫療保健	製藥、生物科技與生命科學	1.31%
資訊科技	軟體與服務	1.30%
工業	運輸	1.20%
能源	油氣鑽井	1.16%

在參考期間，本基金未投資於以下子行業 (根據全球行業分類系統所定義)：油氣探勘與生產、油氣設備服務、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德中國基金 (基金之配息來源可能為本金) (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

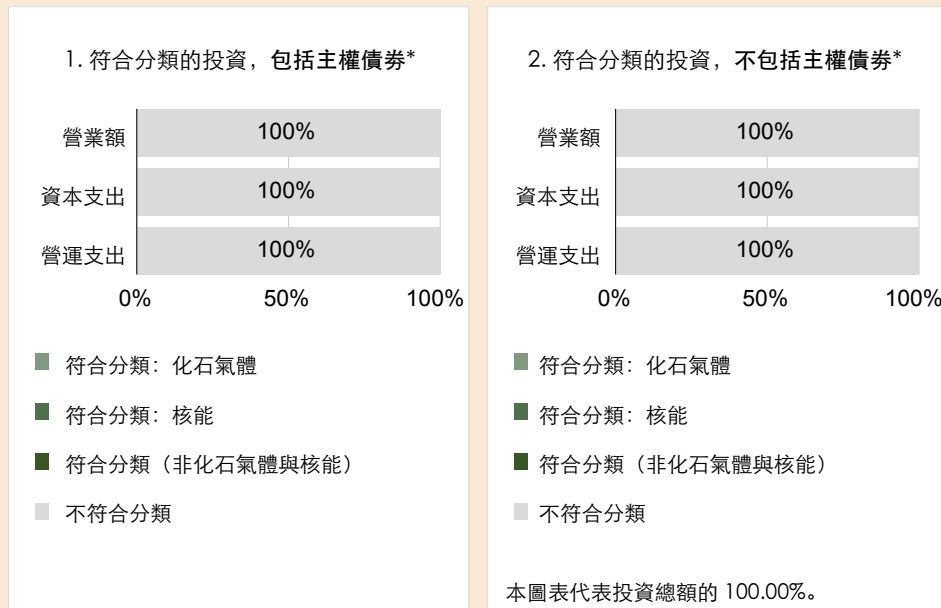
■ 投資於化石氣體

■ 投資於核能

✕ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在是強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲靈活股票基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德歐洲靈活股票基金

法律實體識別碼：
549300EK4APWIQOV3Y73

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐洲靈活股票基金 (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲靈活股票基金 (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲靈活股票基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲靈活股票基金 (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 12 月 14 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Novo Nordisk Class B	醫療保健	8.78%	丹麥
Lvmh	非必需消費品	7.75%	法國
Asml Holding Nv	資訊科技	6.41%	荷蘭
Lonza Group Ag	醫療保健	5.05%	瑞士
意法半導體公司	資訊科技	3.76%	瑞士
丹麥得夫得斯國際貨運公司	工業	3.43%	丹麥
裕信銀行	金融	3.39%	義大利
Linde Plc	材料	3.08%	英國
Be Semiconductor Industries Nv	資訊科技	3.02%	荷蘭
Hermes International	非必需消費品	2.99%	法國
Asm International NV	資訊科技	2.95%	荷蘭
德國商業銀行	金融	2.87%	德國
法國興業銀行	金融	2.75%	法國
愛爾蘭銀行集團有限公司	金融	2.70%	愛爾蘭
西卡股份公司	材料	2.68%	瑞士

附錄四 – 補充資訊 (未查核) (承上)

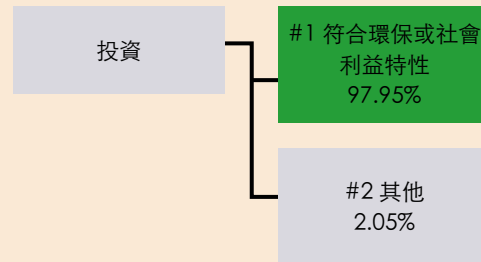
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲靈活股票基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。
#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲靈活股票基金 (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
醫療保健	製藥、生物科技與生命科學	16.60%
金融	銀行	16.18%
資訊科技	半導體與半導體設備	16.14%
工業	資本財	14.20%
非必需消費品	耐用消費品	13.09%
材料	材料	7.37%
金融	金融服務	5.13%
工業	運輸	3.43%
非必需消費品	汽車及零部件	2.40%
醫療保健	醫療保健設備及服務	2.04%
能源	綜合性油氣	0.93%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣設備服務、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲靈活股票基金 (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

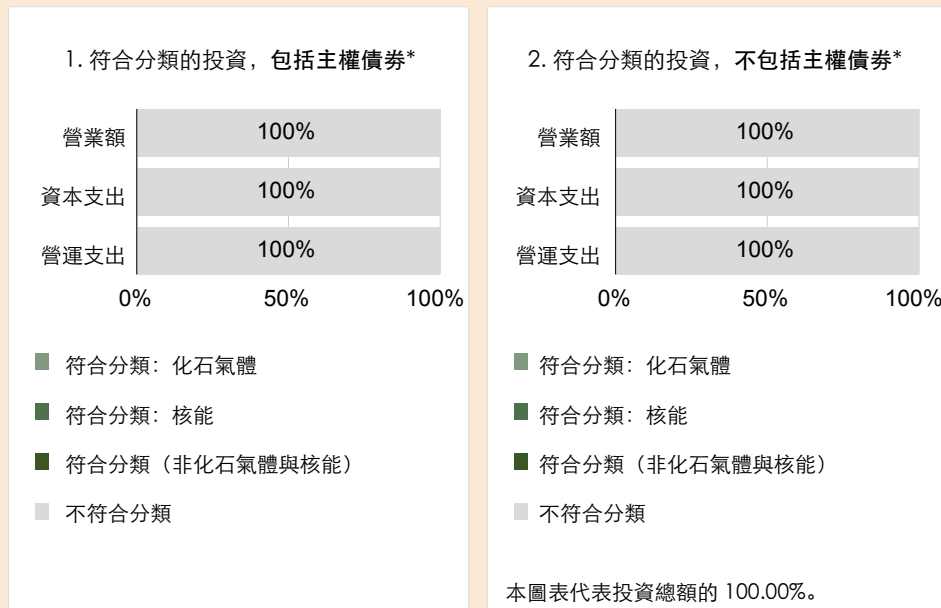
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐洲靈活股票基金 (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括衍生性商品、現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金)

法律實體識別碼：
54930062W9V3JFFCZF32

環保及/或社會利益特性

本金融產品是否具有永續投資目標?

是

否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有促進環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為 58.98%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益?

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

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

基金所促進的環保和社會利益特性

投資於永續投資

在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 50% 摩根士丹利世界指數 / 50% 彭博全球綜合債券歐元避險指數的 ESG 評級

相較於 50% 摩根士丹利世界指數 / 50% 彭博全球綜合債券歐元避險指數，降低碳排放強度 (基金持有的每 100 萬銷售收入的排放量)

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及 / 或燃燒武器)

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及 / 或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及 / 或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送 (批發或零售) 槍械及 / 或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構排除參與酒類產品生產、發配或授權; 擁有賭博相關活動或設施的所有權或經營; 參與與核電相關的生產、供應和採礦活動以及成人娛樂內容的生產的發行機構

排除 MSCI ESG 評級低於 BBB 的發行機構

將對全球產業分類標準 (GICS) 油氣勘探與生產部門內公司以及全球產業分類標準 (GICS) 綜合性油氣部門內公司的投資限制在總資產的 5% 以下

確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

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

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構
相較於 50% 摩根士丹利世界指數 / 50% 彭博全球綜合債券歐元避險指數，降低碳排放強度 (基金持有的每 100 萬銷售收入的排放量)	相對於指數的碳排放強度	-33.84%
在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 50% 摩根士丹利世界指數 / 50% 彭博全球綜合債券歐元避險指數的 ESG 評級	基金的 ESG 評級	基金 ESG 評級: AA (在從指數中移除至少 20% 的最低評級證券後，基金 ESG 評級在整個參考期內高於指數評級)
投資於永續投資	基金持有的永續投資百分比	58.98%
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄
將對全球產業分類標準 (GICS) 油氣勘探與生產部門內公司以及 GICS 綜合性油氣部門內公司的投資限制在總資產的 5% 以下	GIC 分類中的油氣勘探與生產和綜合性油氣總資產百分比	0.10%

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分? 永續投資如何助益於此類目標?

基金在參考期內投資 58.98% 的持股於永續投資，以實現其投資目標。

環境與社會目標

基金投資於對一系列環境和/或社會目標作出貢獻的永續投資，這些目標可能包括但不限於替代能源和可再生能源、能源效率、污染預防或減緩、重複使用和回收、健康、營養、衛生和教育以及聯合國永續發展目標和其他永續發展相關框架 (「環境與社會目標」)。

經濟活動評估

在下列情況下，投資被評估為對環境和/或社會目標作出貢獻:

- (i) 至少有一定比例的發行機構業務活動對環境和/或社會目標作出貢獻; 或
- (ii) 發行機構的商業實踐對環境和/或社會目標作出貢獻; 或
- (iii) 固定收益證券符合環境和/或社會目標。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成顯著損害 (「DNSH」) 要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成顯著損害。被認為造成顯著損害的投資不符合永續投資資格。

對於符合綠色債券資格的債券，評估是在發行層級進行的，基於債券收益的使用，這必須正式且僅用於促進氣候或其他環境永續性目的。此外，在選擇綠色債券時納入了某些最低保障措施和資格排除項，以避免接觸與被認為具有高度負面環境和社會影響的活動相關的債券。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標 (「PAI」) 均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成顯著損害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

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



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接 觸製造爭議武器的發行機構 (包括但不限於集束彈藥、 生化武器、地雷、貧化鈾、 致盲雷射、無法探測的碎片 及/或燃燒武器)	排除 5% 以上 收入源於生產 製造焦油砂 (也稱為油砂) 的發行機構	排除 5% 以上 收入源於開採 燃料煤及/或 燃煤發電的發 行機構，不 過，被認為 符合國際資本 市場協會之綠 色債券原則的 「綠色債券」 除外	排除被認為未能 遵守聯合國全球 盟約約束 (範疇 涵蓋人權、勞動 基準、環境和反 貪腐) 的發行 機構
溫室氣體 (GHG) 排放				部分
受投資公司的 GHG 強度				部分
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟 合作暨發展組織 (OECD) 多國企業 指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈 藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	3.73%	美國
Greencoat Uk Wind Plc	公共事業	3.69%	英國
iShares 實體黃金	金融	2.23%	愛爾蘭
國庫券	財政部	2.22%	美國
國庫券	財政部	2.17%	美國
德國 (聯邦共和國) 債券	財政部	1.78%	德國
iShares MSCI 美國 Sri Etf 美元 累計	金融	1.43%	愛爾蘭
Syncona Limited Ltd Npv	金融	1.41%	海峽群島根西島
Sdcl 能源效率收入信託	金融	1.37%	英國
Greencoat Renewables Plc	公共事業	1.19%	愛爾蘭
Gresham House 儲能基金	金融	1.15%	英國
歐盟中期票據	與政府相關	1.04%	超國家
德國 (聯邦共和國) 債券	財政部	1.02%	德國
施耐德電氣	工業	1.00%	法國
Mastercard Inc Class A	金融	0.97%	美國

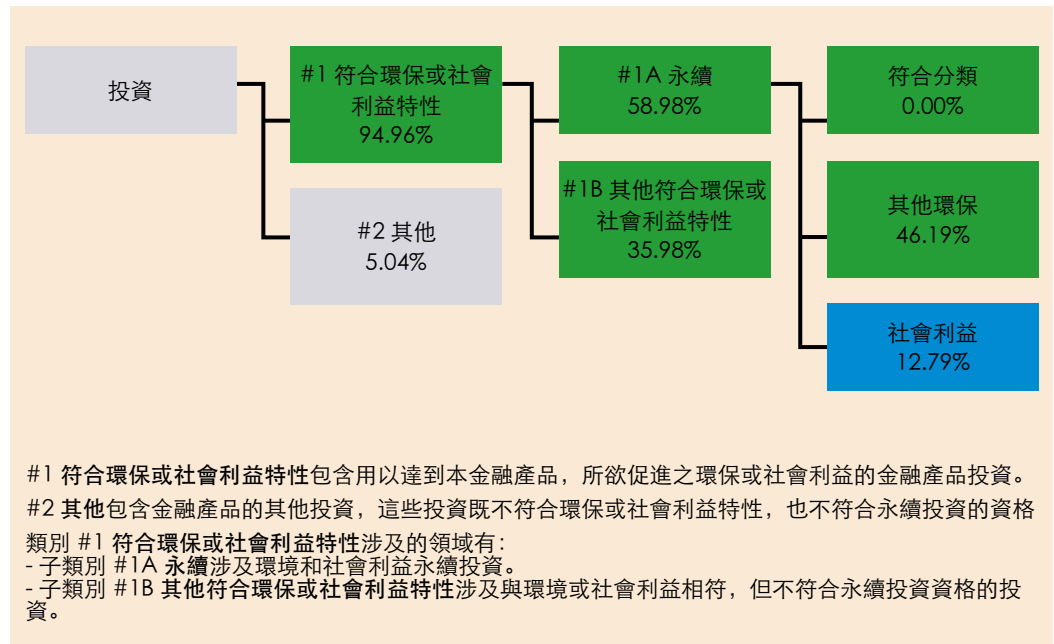
附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)
貝莱德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (承上)



與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
與政府相關的證券	與政府相關的證券	15.75%
金融	金融服務	12.19%
公共事業	公共事業	7.44%
資訊科技	軟體與服務	6.23%
醫療保健	製藥、生物科技與生命科學	5.93%
金融	銀行	5.83%
工業	資本財	5.58%
材料	材料	3.37%
工業	商業及專業服務	3.26%
資訊科技	半導體與半導體設備	3.09%
必需消費品	食品、飲料、菸草	2.96%
醫療保健	醫療保健設備及服務	2.82%
不動產	權益型不動產投資信託 (REIT)	2.31%
其他	其他	2.17%
工業	運輸	2.10%
通訊	媒體及娛樂	2.08%
非必需消費品	汽車及零部件	2.05%
非必需消費品	非必需消費品經銷與零售	2.01%
資訊科技	科技硬體與設備	1.33%
金融	保險	1.20%
通訊	電信	1.20%
非必需消費品	耐用消費品	1.18%
必需消費品	家居及個人用品	1.03%
能源	油氣儲存及運輸	0.18%
能源	油氣精煉及行銷	0.17%
能源	油氣設備及服務	0.07%
能源	綜合性油氣	0.05%
能源	油氣探勘及生產	0.05%
能源	油氣鑽井	0.00%
能源	煤炭及非再生能源	0.00%

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

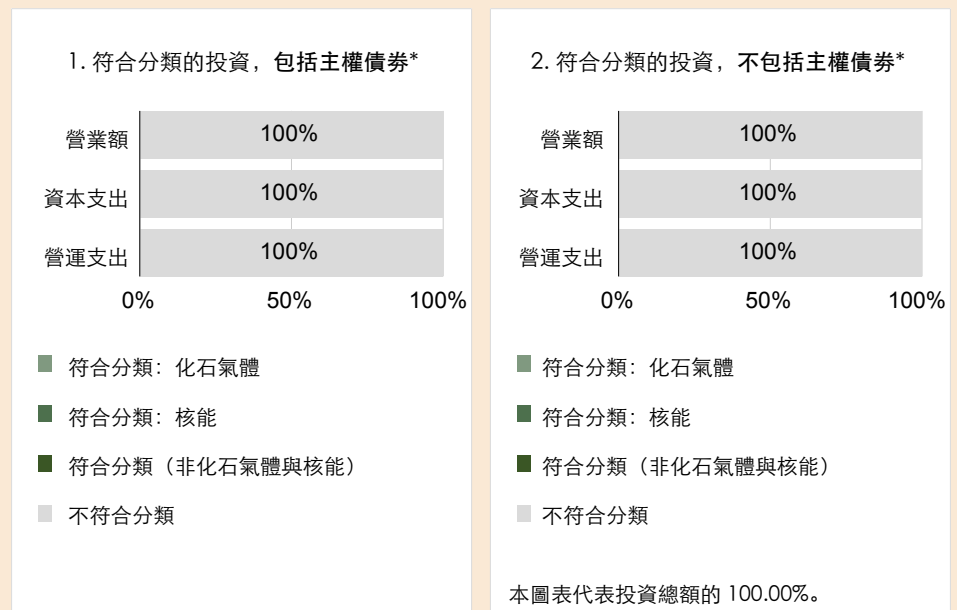
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)
貝萊德 ESG 社會責任多元資產基金 (基金之配息來源可能為本金) (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將
歐盟規章 2020/852 所
規範之環境永續經濟活
動納入考量標準的永續
投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

在參考期內，46.19% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的比重為何?

於參考期間，基金投資的 12.79% 被歸類為社會利益永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所列的投資包括衍生工具、現金和近似現金工具、由全球政府和機構發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 30%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。

基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在是強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)
貝莱德ESG社會責任多元資產基金 (基金之配息來源可能為本金) (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐元市場基金 (承上)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德歐元市場基金

法律實體識別碼：
549300GXUXRC34JGKL97

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐元市場基金 (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐元市場基金 (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐元市場基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐元市場基金 (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Lvmh	非必需消費品	8.34%	法國
Asml Holding Nv	資訊科技	8.22%	荷蘭
施耐德電氣	工業	4.26%	法國
西門子公司	工業	3.88%	德國
法國巴黎銀行	金融	3.23%	法國
Asm International NV	資訊科技	2.84%	荷蘭
道達爾能源	能源	2.80%	法國
萬喜	工業	2.66%	法國
保樂力加	必需消費品	2.64%	法國
Imcd Nv	工業	2.46%	荷蘭
MTU 航空引擎公司	工業	2.45%	德國
意法半導體公司	資訊科技	2.44%	瑞士
丹麥得夫得斯國際貨運公司	工業	2.41%	丹麥
默克公司	醫療保健	2.17%	德國
Ferrari Nv	非必需消費品	2.06%	義大利

附錄四 – 補充資訊 (未查核) (承上)

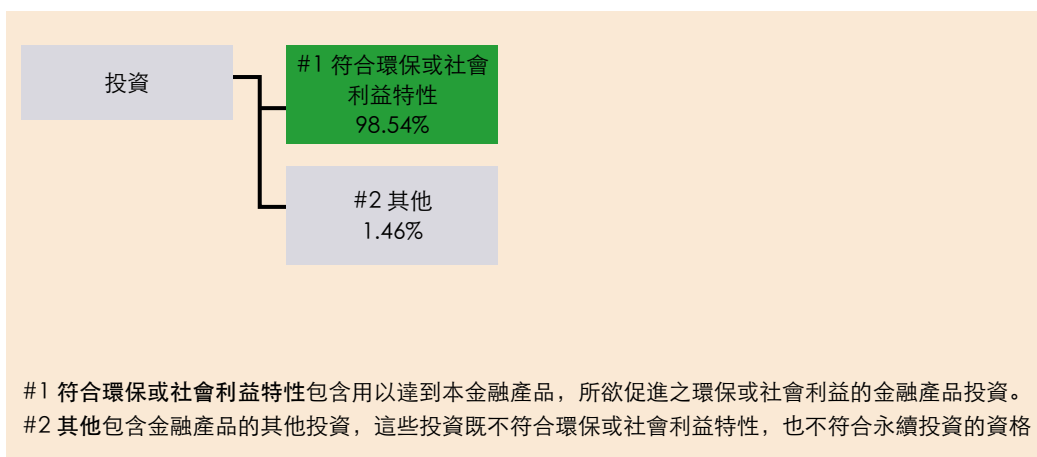
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐元市場基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐元市場基金 (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
工業	資本財	25.21%
資訊科技	半導體與半導體設備	15.21%
非必需消費品	耐用消費品	11.46%
金融	銀行	10.58%
醫療保健	製藥、生物科技與生命科學	7.00%
材料	材料	4.97%
必需消費品	食品、飲料、菸草	4.07%
資訊科技	軟體與服務	3.75%
能源	綜合性油氣	2.80%
工業	運輸	2.78%
金融	金融服務	2.66%
工業	商業及專業服務	2.33%
非必需消費品	汽車及零部件	2.06%
通訊	媒體及娛樂	1.33%
公共事業	公共事業	1.17%
必需消費品	家居及個人用品	1.12%
能源	油氣精煉及行銷	0.97%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣設備服務、油氣儲存與運輸、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐元市場基金 (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

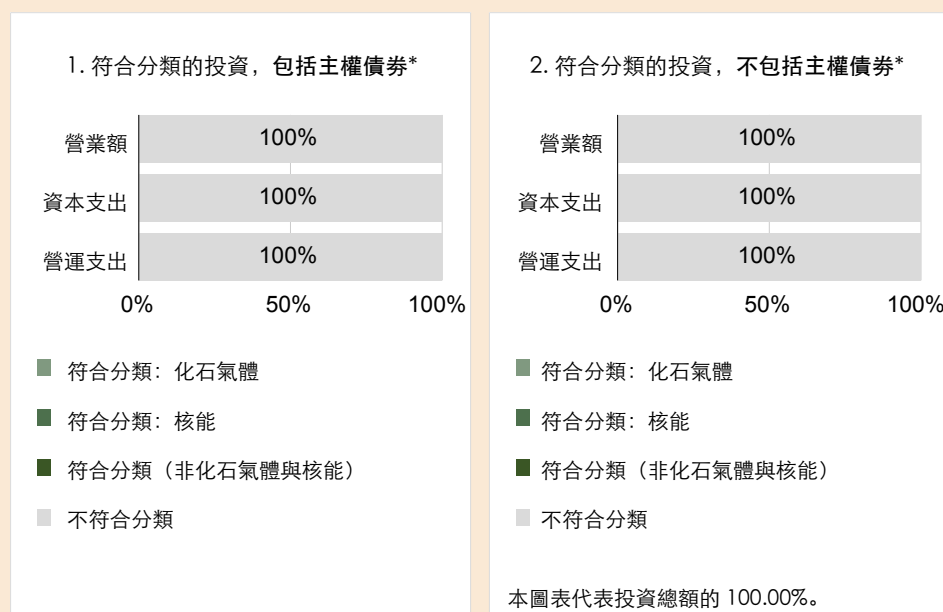
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐元市場基金 (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將
歐盟規章 2020/852 所
規範之環境永續經濟活
動納入考量標準的永續
投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐元市場基金 (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德歐洲基金

法律實體識別碼：
549300NNK67YCMW4S660

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐洲基金 (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲基金 (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲基金 (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Lvmh	非必需消費品	6.97%	法國
Novo Nordisk Class B	醫療保健	6.88%	丹麥
Asml Holding Nv	資訊科技	4.61%	荷蘭
Lonza Group Ag	醫療保健	4.22%	瑞士
勵訊集團	工業	3.79%	英國
丹麥得夫得斯國際貨運公司	工業	3.22%	丹麥
阿斯特捷利康公司	醫療保健	3.10%	英國
BLK Leaf 基金代理累計 T0 歐元	共同基金	3.07%	愛爾蘭
意法半導體公司	資訊科技	3.05%	瑞士
Loreal Sa	必需消費品	2.91%	法國
MTU 航空引擎公司	工業	2.85%	德國
西卡股份公司	材料	2.73%	瑞士
Ferrari Nv	非必需消費品	2.68%	義大利
Be Semiconductor Industries Nv	資訊科技	2.52%	荷蘭
Asm International NV	資訊科技	2.40%	荷蘭

附錄四 – 補充資訊 (未查核) (承上)

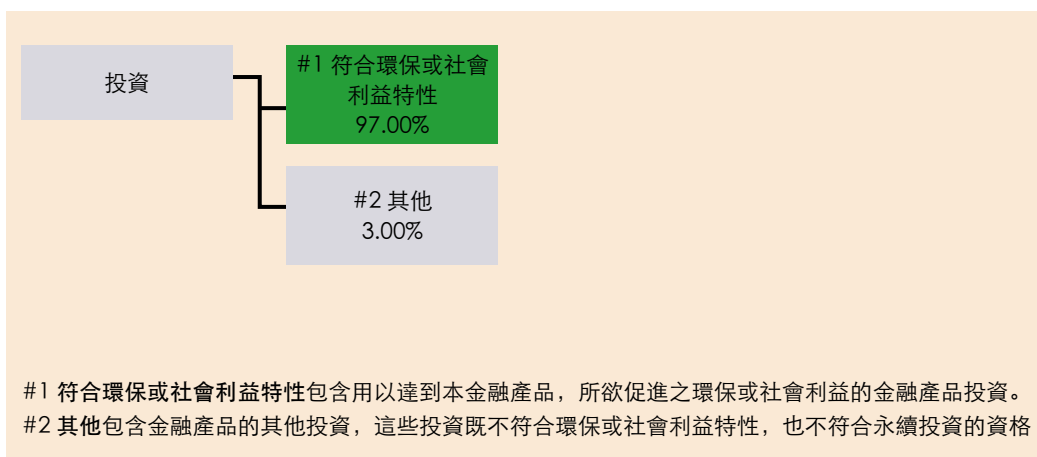
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲基金 (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
醫療保健	製藥、生物科技與生命科學	17.27%
工業	資本財	15.92%
資訊科技	半導體與半導體設備	12.58%
非必需消費品	耐用消費品	8.91%
金融	銀行	8.86%
材料	材料	6.63%
金融	金融服務	6.12%
必需消費品	食品、飲料、菸草	4.16%
工業	商業及專業服務	3.90%
工業	運輸	3.22%
必需消費品	家居及個人用品	2.91%
非必需消費品	汽車及零部件	2.68%
通訊	媒體及娛樂	1.87%
非必需消費品	非必需消費品經銷與零售	1.61%
醫療保健	醫療保健設備及服務	1.23%
能源	綜合性油氣	1.18%
能源	油氣設備及服務	0.47%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲基金 (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

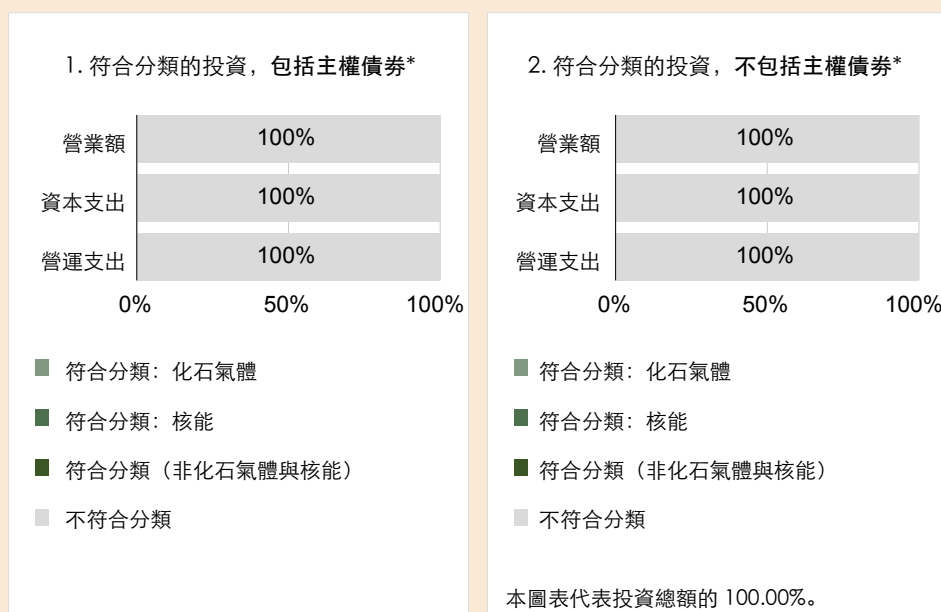
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲基金 (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將
歐盟規章 2020/852 所
規範之環境永續經濟活
動納入考量標準的永續
投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊（未查核）（承上）

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲基金（承上）



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲特別時機基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德歐洲特別時機基金

法律實體識別碼：
549300HWH5C0EBD7MS76

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐洲特別時機基金 (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲特別時機基金 (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲特別時機基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲特別時機基金 (承上)



本金融產品的主要投資標的是什麼?

此清單包含參考期間在金融產品投資中占比最大的標的, 參考期間為: 2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Lvmh	非必需消費品	6.77%	法國
Novo Nordisk Class B	醫療保健	6.35%	丹麥
Asml Holding Nv	資訊科技	4.49%	荷蘭
Lonza Group Ag	醫療保健	4.10%	瑞士
勵訊集團	工業	3.76%	英國
丹麥得夫得斯國際貨運公司	工業	3.08%	丹麥
阿斯特捷利康公司	醫療保健	3.04%	英國
意法半導體公司	資訊科技	2.98%	瑞士
Loreal Sa	必需消費品	2.88%	法國
MTU 航空引擎公司	工業	2.74%	德國
西卡股份公司	材料	2.72%	瑞士
Ferrari Nv	非必需消費品	2.60%	義大利
Asm International NV	資訊科技	2.29%	荷蘭
Be Semiconductor Industries Nv	資訊科技	2.28%	荷蘭
保樂力加	必需消費品	2.24%	法國

附錄四 – 補充資訊 (未查核) (承上)

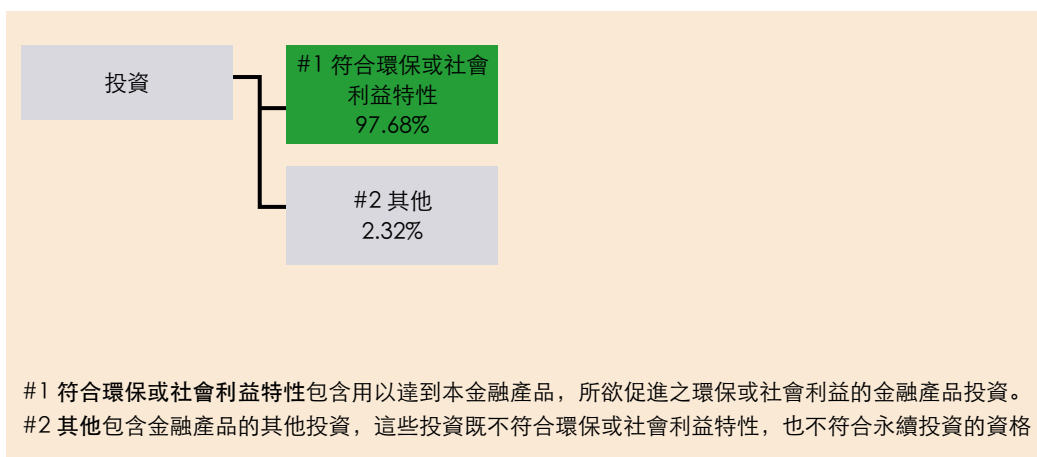
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲特別時機基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲特別時機基金 (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
工業	資本財	18.15%
醫療保健	製藥、生物科技與生命科學	16.35%
資訊科技	半導體與半導體設備	12.04%
金融	銀行	8.79%
非必需消費品	耐用消費品	8.63%
材料	材料	6.59%
必需消費品	食品、飲料、菸草	5.10%
金融	金融服務	4.82%
工業	商業及專業服務	3.86%
工業	運輸	3.08%
必需消費品	家居及個人用品	2.88%
非必需消費品	汽車及零部件	2.60%
通訊	媒體及娛樂	1.66%
非必需消費品	非必需消費品經銷與零售	1.63%
醫療保健	醫療保健設備及服務	1.47%
能源	綜合性油氣	1.10%
能源	油氣設備及服務	0.45%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲特別時機基金 (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

是：

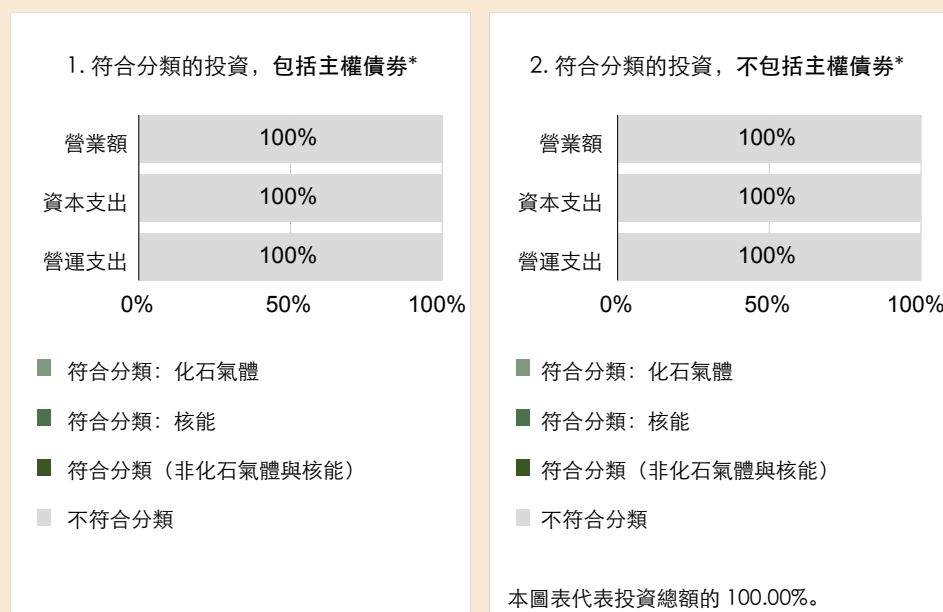
■ 投資於化石氣體

■ 投資於核能

X 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲特別時機基金 (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲價值型基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德歐洲價值型基金

法律實體識別碼：
549300VTJEFQIEUK4533

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德歐洲價值型基金 (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲價值型基金 (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲價值型基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲價值型基金 (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
英國石油公司	能源	4.23%	英國
萊茵集團	公共事業	3.50%	德國
阿斯特捷利康公司	醫療保健	3.49%	英國
殼牌公司	能源	3.26%	英國
蘇黎世保險集團公司	金融	3.20%	瑞士
裕信銀行	金融	3.16%	義大利
聖戈班集團	工業	3.02%	法國
北歐聯合銀行	金融	2.96%	芬蘭
萬喜	工業	2.85%	法國
愛爾蘭銀行集團有限公司	金融	2.62%	愛爾蘭
施耐德電氣	工業	2.50%	法國
匯豐控股有限公司	金融	2.35%	英國
意法半導體公司	資訊科技	2.35%	瑞士
芬歐匯川	材料	2.33%	芬蘭
梅賽德斯-賓士集團	非必需消費品	2.30%	德國

附錄四 – 補充資訊 (未查核) (承上)

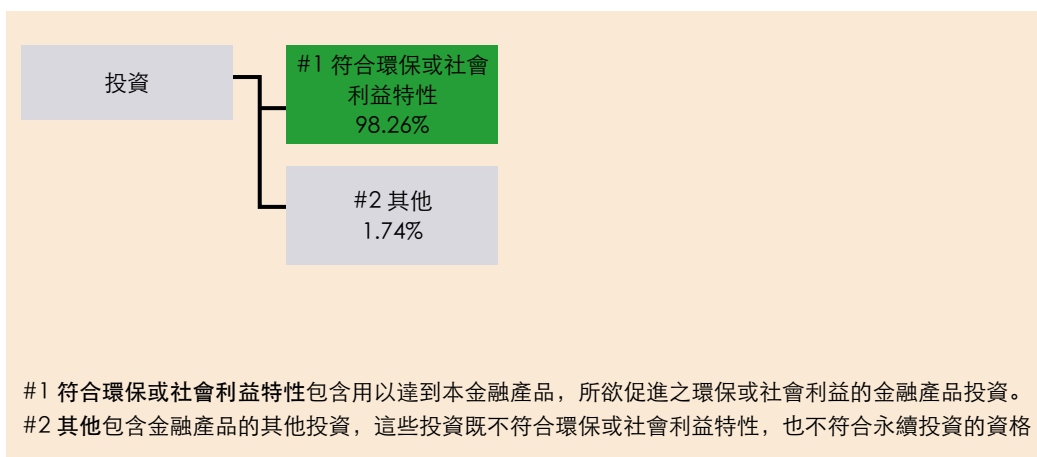
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲價值型基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲價值型基金 (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
工業	資本財	22.38%
金融	銀行	17.94%
醫療保健	製藥、生物科技與生命科學	13.13%
能源	綜合性油氣	9.40%
金融	保險	6.04%
公共事業	公共事業	5.75%
工業	運輸	3.81%
材料	材料	3.42%
資訊科技	半導體與半導體設備	2.35%
非必需消費品	耐用消費品	2.33%
非必需消費品	汽車及零部件	2.30%
工業	商業及專業服務	2.20%
非必需消費品	非必需消費品經銷與零售	2.07%
資訊科技	軟體與服務	2.00%
金融	金融服務	1.57%
非必需消費品	消費服務	1.12%

在參考期間, 本基金未投資於以下子行業 (根據全球行業分類系統所定義): 油氣探勘與生產、油氣鑽探、油氣設備服務、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲價值型基金 (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

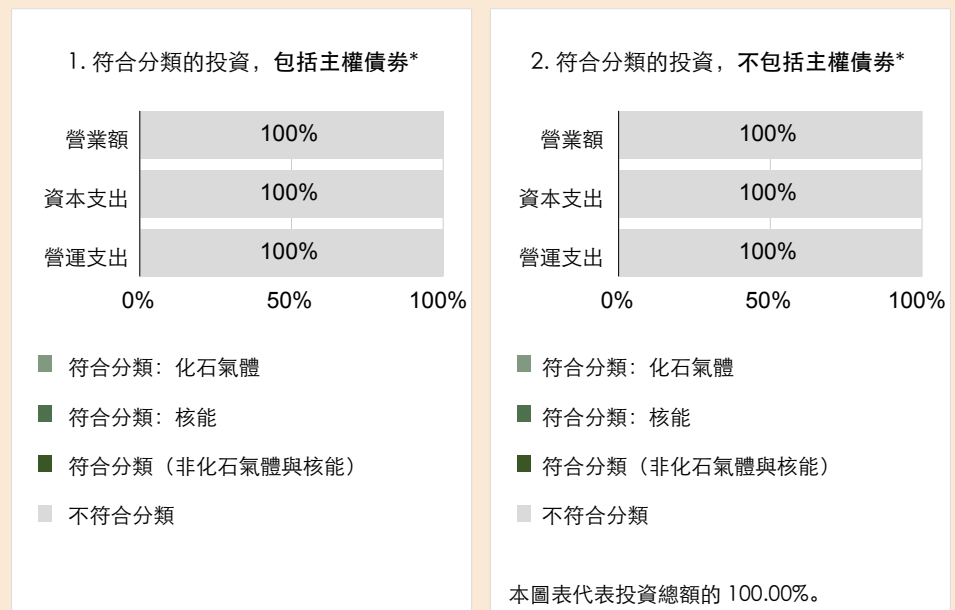
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間, 本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比, 符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標, 但不符歐盟分類的永續投資比重為何?

本節不適用於本基金, 因為本基金於參考期間並未承諾執行永續投資, 然而, 基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金, 因為本基金於參考期間並未承諾執行永續投資, 然而, 基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資, 其目的為何, 且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具, 但該等持有未超過 20%。該等投資僅用於追求基金 (非 ESG) 投資目標的投資目的, 以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施, 以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施, 例如將須遵循的規範寫入系統, 以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性, 以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題, 基金則會對發行機構進行審查, 以確保在投資顧問同意進行該外部評估的情況下, 投資顧問可得「發行機構已採取補救行動, 或將根據投資顧問與發行機構的直接互動, 在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益, 提高透明度, 並降低在法令規制下, 歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情, 請參閱貝萊德網站:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德歐洲價值型基金 (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動, 前提是該投資並未對任何環境或社會利益目標造成顯著損害, 且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統, 包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱:
貝萊德新世代運輸基金 (基金之配息來源可能為本金)

法律實體識別碼:
549300Y7OU6TK8YJHB08

永續投資目標

本金融產品是否具有永續投資目標?

X 是

否

基於環保目標所為之永續投資: 75.12%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資: 15.62%

投資具有助益環保/社會利益 (E/S) 的特性, 雖然並非以永續投資為目標, 但其永續性投資占比為__%

基於環保目標, 投資於歐盟分類為環境永續之經濟活動

基於環保目標, 投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性, 但並未含任何永續投資



永續性指標會衡量此金融產品的永續性目標如何實現。

該金融產品的永續投資目標達到多少程度?

基金在參考期間對於永續投資目標的助益, 如下表所示。有關這些永續投資目標的詳細資訊, 請參閱基金的公開說明書。有關基金滿足此類永續投資目標的程度之資訊, 請參閱以下標題為「永續經營指標的表現如何?」的章節。

基金促進的永續目標

投資於永續投資

在剔除指數中至少 20% 的最低評級證券後, 基金的加權平均 ESG 評級將持續高於 摩根士丹利所有國家世界指數

確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德新世代運輸基金 (基金之配息來源可能為本金) (承上)

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊, 可用以衡量基金對於各項永續投資目標的促進, 詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
在剔除指數中至少 20% 的最低評級證券後, 基金的加權平均 ESG 評級將持續高於 摩根士丹利所有國家世界指數	基金的 ESG 評級	基金 ESG 評級: AA (在從指數中移除至少 20% 的最低評級證券後, 基金 ESG 評級在整個參考期內高於指數評級)
確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構
投資於永續投資	基金持有的永續投資百分比	90.74%

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐, 和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 永續投資如何不會對任何永續投資目標造成顯著損害?

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成顯著損害 (「DNSH」) 要求。貝萊德已針對所有永續投資制定一套標準, 以評估發行機構或投資是否造成顯著損害。被認為造成顯著損害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估?

每種投資類型對永續性因素的主要不利影響指標 (「PAI」) 均使用貝萊德的永續投資專有方法進行評估。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成顯著損害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響?」的章節, 其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》? 詳細說明:

在參考期內持有的永續投資皆經過評估以考量任何不利影響, 並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準, 包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構不被視為永續投資。



本金融產品如何評估對永續經營要素造成的主要不利影響?

貝萊德已針對所有永續投資制定一套標準, 透過參考所有相關的強制性本金不利影響 (PAI) 來評估一項投資是否會造成顯著損害。這些標準評估的對象為永續性因素, 例如投資於化石燃料、違反國際標準、對環境負面的商業實踐和爭議性武器等的受投資公司。投資使用系統控制, 並以此套標準進行篩選, 任何被認為造成顯著損害的投資皆不符合永續投資的資格。貝萊德根據法規的規定, 對各類投資永續發展因素的不利影響指標展開評估。不利影響的評估標準是使用有關投資的業務參與 (在被認定具有負面環境或社會影響的特定活動中) 或環境或社會爭議的第三方供應商資料來評估, 以排除貝萊德判定對永續性指標有害的投資, 但少數例外狀況除外, 例如, 當資料被確定為不準確或未及時更新時。

以下 PAI 是透過不造成顯著損害流程擷取的:

不利永續經營指標

溫室氣體 (GHG) 排放 (範圍 1/2/3)

碳足跡

受投資公司的 GHG 強度

與在化石燃料產業活躍的公司有關聯

非再生能源消耗和生產的比例

每個高影響氣候領域的能源消耗強度

對生物多樣性敏感區域造成負面影響的活動

排放到水體中的排放物

危險廢棄物與放射性廢棄物比例

違反聯合國全球盟約約束, 及經濟合作暨發展組織 (OECD) 多國企業指導綱領

缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經合組織跨國企業指導方針

未調整的性別薪資差距

董事會性別多元化

涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)

溫室氣體強度 (主權與超國家)

受社會違規影響的受投資國家/地區 (主權與超國家)

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德新世代運輸基金 (基金之配息來源可能為本金) (承上)



本金融產品的主要投資標的是什麼?

此清單包含參考期間在金融產品投資中占比最大的標的, 參考期間為: 2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
BLK ICS Usd Leaf 代理區	共同基金	5.73%	愛爾蘭
德爾福公司	非必需消費品	3.49%	愛爾蘭
英飛凌科技股份有限公司	資訊科技	3.48%	德國
泰科電子公司	資訊科技	3.47%	瑞士
LG 化學有限公司	材料	3.47%	韓國 (南韓)
三星 SDI 有限公司	資訊科技	3.47%	韓國 (南韓)
施耐德電氣	工業	3.45%	法國
森薩塔科技有限公司	工業	3.45%	美國
安斯科技公司	資訊科技	3.41%	美國
達梭系統	資訊科技	3.35%	法國
意法半導體公司	資訊科技	3.34%	瑞士
亞德諾半導體股份有限公司	資訊科技	3.29%	美國
益華電腦股份有限公司	資訊科技	3.25%	美國
伊頓公司	工業	3.22%	愛爾蘭
雅寶公司	材料	3.14%	美國

附錄四 – 補充資訊 (未查核) (承上)

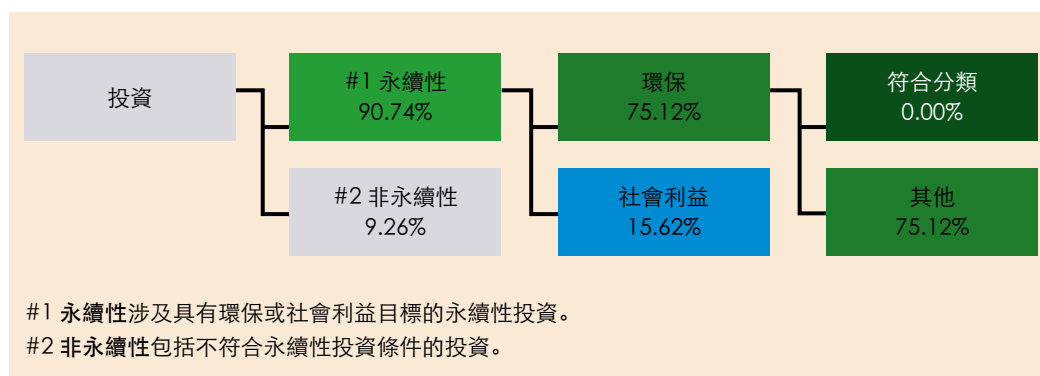
歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德新世代運輸基金 (基金之配息來源可能為本金) (承上)



與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德新世代運輸基金 (基金之配息來源可能為本金) (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
工業	資本財	22.93%
資訊科技	半導體與半導體設備	21.63%
材料	材料	13.79%
資訊科技	軟體與服務	10.01%
非必需消費品	汽車及零部件	9.73%
資訊科技	科技硬體與設備	8.31%
金融	金融服務	5.73%
工業	運輸	2.92%
通訊	媒體及娛樂	2.45%
必需消費品	食品、飲料、菸草	2.02%
能源	油氣精煉及行銷	0.42%

在參考期間, 本基金未投資於以下子行業 (根據全球行業分類系統所定義): 綜合性油氣、油氣探勘與生產、油氣鑽探、油氣設備服務、油氣儲存與運輸、煤炭及消耗性燃料。

為了符合歐盟分類, 化石氣體的標準包括限制排放, 以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動, 使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時, 溫室氣體排放表現最佳之經濟活動。

符合分類的活動以下列比重表示:

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資, 例如: 向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度?

於參考期間, 基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動?

■ 是:

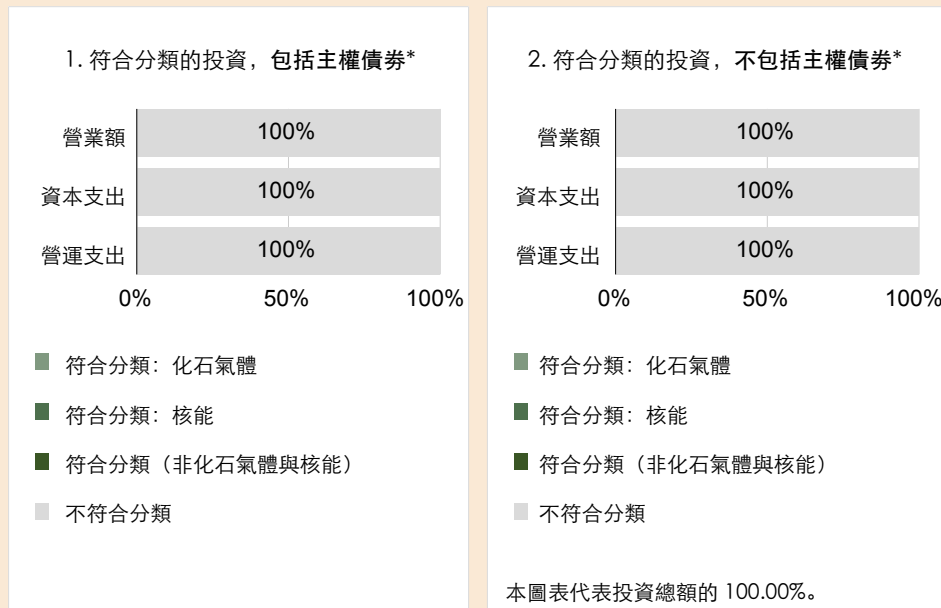
■ 投資於化石氣體

■ 投資於核能

✗ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化 (「緩解氣候變化」), 且不會對任何歐盟分類的規範目標造成顯著損害時, 才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容, 規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*, 第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度, 而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中, 「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間, 本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比, 符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。



*具有環保目標但卻未將
歐盟分類法下的環境永
續經濟活動納入考量標
準的永續投資。



● 具環保目標, 但不符歐盟分類的永續投資比重為何?

在參考期內, 75.12% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資: (i) 它是基金投資策略的一部分; (ii) 無法取得能夠判定是否合乎歐盟分類的資料; 及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準, 或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的比重為何?

於參考期間, 基金投資的 15.62% 被歸類為社會利益永續投資。



● 「非永續」項目包括哪些投資, 其目的為何, 且是否有任何最低環保或社會利益保障措施?

「非永續」所指的投資包括現金和近似現金工具, 但該等持有未超過 20%。此類投資僅用於流動性管理和/或避險目的。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施, 以達到永續投資目標?

投資顧問已實施內部品質管控措施, 例如將須遵循的規範寫入系統, 以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性, 以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題, 基金則會對發行機構進行審查, 以確保在投資顧問同意進行該外部評估的情況下, 投資顧問可得「發行機構已採取補救行動, 或將根據投資顧問與發行機構的直接互動, 在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在是強化股東的權益, 提高透明度, 並降低在法令規制下, 歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情, 請參閱貝萊德網站:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.



參考指標是指數, 用以衡量金融產品是否達到永續目標。

與參考永續指標對照, 本金融產品的表現如何?

於參考期間, 基金並未為達到基金促進的永續投資目標, 而指定一個參考指標的指數, 因此本節並不適用。

● 參考指標與廣泛市場指數有何不同?

不適用。

● 在評估參考指標與永續投資目標是否相符時, 本金融產品在永續經營指標方面的表現如何?

不適用。

● 較之參考指標, 本金融產品的表現如何?

不適用。

● 較之廣泛市場指數, 本金融產品的表現如何?

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德全球股票收益基金 (基金之配息來源可能為本金)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德全球股票收益基金 (基金之配息來源可能為本金)

法律實體識別碼：
5493003EIFVTQB3EDS83

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德全球股票收益基金 (基金之配息來源可能為本金) (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德全球股票收益基金 (基金之配息來源可能為本金) (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
 貝萊德全球股票收益基金 (基金之配息來源可能為本金) (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德全球股票收益基金 (基金之配息來源可能為本金) (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 12 月 14 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	4.42%	美國
阿斯特捷利康公司	醫療保健	2.94%	英國
賽諾菲	醫療保健	2.91%	法國
台灣積體電路製造公司	資訊科技	2.87%	台灣 (中華民國)
埃森哲公司 A 類	資訊科技	2.74%	愛爾蘭
艾伯維公司	醫療保健	2.54%	美國
沛齊公司	工業	2.37%	美國
CIT 集團股份有限公司	醫療保健	2.36%	美國
研科公司	通訊	2.31%	加拿大
勵訊集團	工業	2.23%	英國
洲際交易所有限公司	金融	2.21%	美國
蘇黎世保險集團公司	金融	2.18%	瑞士
奧的斯電梯公司	工業	2.15%	美國
英國保誠集團	金融	2.15%	英國
聯合包裹公司 B 類	工業	2.14%	美國

附錄四 – 補充資訊 (未查核) (承上)

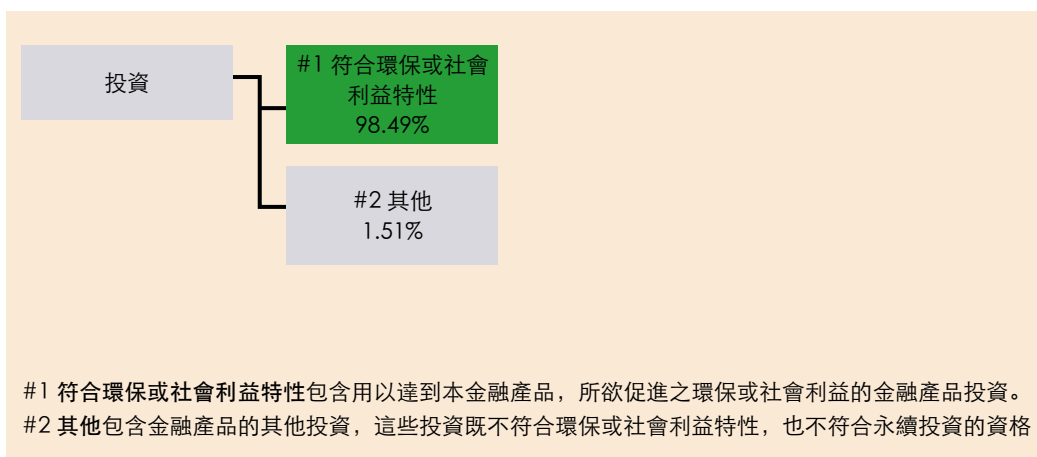
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德全球股票收益基金 (基金之配息來源可能為本金) (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德全球股票收益基金 (基金之配息來源可能為本金) (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
醫療保健	製藥、生物科技與生命科學	12.46%
資訊科技	軟體與服務	9.58%
金融	金融服務	6.70%
醫療保健	醫療保健設備及服務	6.35%
工業	資本財	6.20%
金融	銀行	6.04%
金融	保險	5.84%
工業	商業及專業服務	5.75%
通訊	電信	5.33%
非必需消費品	耐用消費品	4.99%
資訊科技	半導體與半導體設備	4.74%
必需消費品	食品、飲料、菸草	4.24%
資訊科技	科技硬體與設備	3.96%
材料	材料	3.11%
工業	運輸	2.62%
必需消費品	家居及個人用品	2.11%
能源	油氣設備及服務	2.05%
必需消費品	必需消費品經銷與零售	2.01%
能源	綜合性油氣	1.69%
非必需消費品	非必需消費品經銷與零售	1.45%
通訊	媒體及娛樂	1.27%
能源	油氣儲存及運輸	1.03%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣探勘與生產、油氣鑽探、油氣煉製與銷售、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德全球股票收益基金 (基金之配息來源可能為本金) (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

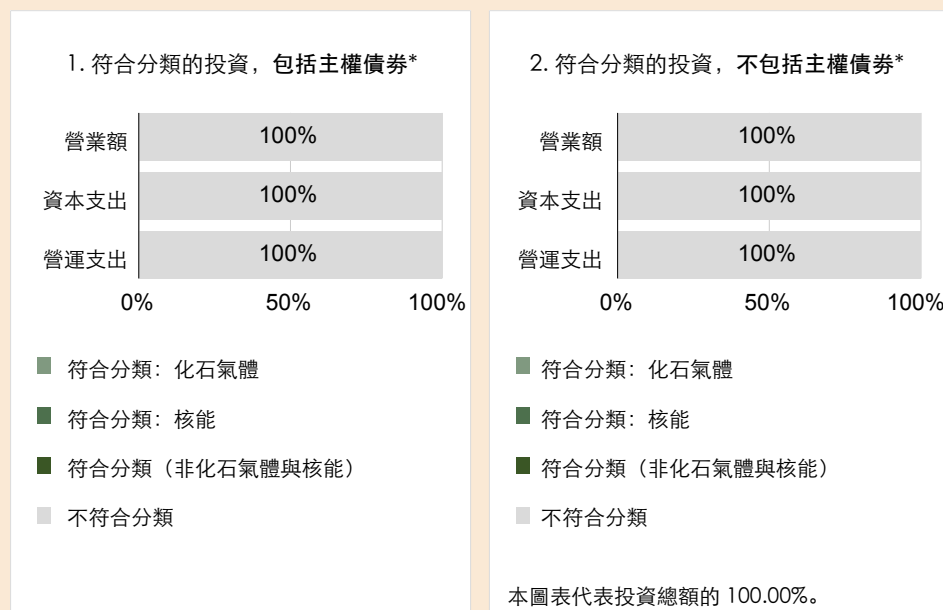
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 30%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德全球股票收益基金 (基金之配息來源可能為本金) (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德環球政府債券基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動, 前提是該投資並未對任何環境或社會利益目標造成顯著損害, 且被投資公司具備良好的公司治理。

產品名稱:
貝萊德環球政府債券基金

法律實體識別碼:
549300ZROVR8S4X5V054

環保及/或社會利益特性

本金融產品是否具有永續投資目標?

是

X 否

基於環保目標所為之永續投資: ___%

X 投資具有促進環保/社會利益 (E/S) 的特性, 雖然並非以永續投資為目標, 但其永續性投資占比為 14.59%

歐盟分類為環境永續之經濟活動的投資

基於環保目標, 投資於歐盟分類為環境永續之經濟活動

非歐盟分類為環境永續之經濟活動的投資

X 基於環保目標, 投資於非歐盟分類為環境永續之經濟活動

X 基於社會利益目標

基於社會利益目標所為之永續投資: ___%

投資具有促進環保/社會利益的特性, 但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性, 有何種程度的助益?

基金在參考期間對於環保和社會利益特性的助益, 如下表所示。有關這些環保和社會利益特性的詳細資訊, 請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊, 請參閱以下標題為「永續經營指標的表現如何?」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德環球政府債券基金 (承上)

基金所促進的環保和社會利益特性

投資於永續投資

投資於所得款用途債券

與投資範疇相比, 對被認為具有相關正面外部影響的投資增加曝險

與投資範疇相比, 避免負面外部因素

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構, 或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構, 不過, 被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送 (批發或零售) 槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊, 可用以衡量基金對於各項環保和社會利益特性的促進, 詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
投資於永續投資	基金持有的永續投資百分比	14.59%
與投資範疇相比, 對被認為具有相關正面外部影響的投資增加曝險	與投資範疇相比, 基金持有的投資具有正面的外部影響	比指數高 527.66%
投資於所得款用途債券	基金持有的所得款用途債券百分比	11.78%
與投資範疇相比, 避免負面外部因素	現行違規次數	沒有現行違規紀錄
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準, 予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分? 永續投資如何助益於此類目標?

基金在參考期內投資 14.59% 的持股於永續投資, 以實現其投資目標。

環境與社會目標

基金投資於對一系列環境和/或社會目標作出貢獻的永續投資, 這些目標可能包括但不限於替代能源和可再生能源、能源效率、污染預防或減緩、重複使用和回收、健康、營養、衛生和教育以及聯合國永續發展目標和其他永續發展相關框架(「環境與社會目標」)。

經濟活動評估

在下列情況下, 投資被評估為對環保和/或社會利益目標作出貢獻:

- (i) 發行機構的業務活動對環保和/或社會利益目標作出貢獻的最低比例; 或
- (ii) 發行機構的商業實踐對環保和/或社會利益目標作出貢獻;
- (iii) 所得款用途被評估為有助於環保和/或社會利益目標, 例如綠色債券、社會債券和永續債券; 或
- (iv) 固定收益證券符合環保和/或社會利益目標。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成顯著損害（「DNSH」）要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成顯著損害。被認為造成顯著損害的投資不符合永續投資資格。

對於符合綠色債券資格的債券，評估是在發行層級進行的，基於債券收益的使用，這必須正式且僅用於促進氣候或其他環境永續性目的。此外，在選擇綠色債券時納入了某些最低保障措施和資格排除項，以避免接觸與被認為具有高度負面環境和社會影響的活動相關的債券。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標（「PAI」）均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成顯著損害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德環球政府債券基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未與可投資範疇投資於所得款項相比，對被認為具有相關正面外部影響的投資增加曝險
溫室氣體 (GHG) 排放				部分
受投資公司的 GHG 強度				部分
與在化石燃料產業活躍的公司有關聯		部分	部分	
每個高影響氣候領域的能源消耗強度				部分
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德環球政府債券基金 (承上)



本金融產品的主要投資標的是什麼?

此清單包含參考期間在金融產品投資中占比最大的標的, 參考期間為: 2022 年 12 月 14 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
德國 (聯邦共和國) 債券 2027-10-15	財政部	6.59%	德國
國庫券 2025-05-31	財政部	3.38%	美國
國庫券 2025/6/30	財政部	1.63%	美國
國庫券 2032/8/15	財政部	1.57%	美國
國庫券 2027/8/31	財政部	1.46%	美國
德國 (聯邦共和國) 債券 2025/6/12	財政部	1.39%	德國
西班牙 (王國) 2032-10-31	財政部	1.37%	西班牙
日本 (政府) 30 年 #74 2052-03-20	財政部	1.19%	日本
日本 (政府) #1136 2023-05-15	財政部	1.05%	日本
國庫券 2027/3/31	財政部	1.05%	美國
法國 (共和國) 債券 2027-02-25	財政部	1.04%	法國
歐洲投資銀行中期票據 2025-10-15	與政府相關	1.01%	超國家
國庫券 (舊) 2025-01-31	財政部	1.01%	美國
國庫券 2024/7/31	財政部	0.90%	美國
德國 (聯邦共和國) 債券 2025/10/10	財政部	0.87%	德國

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

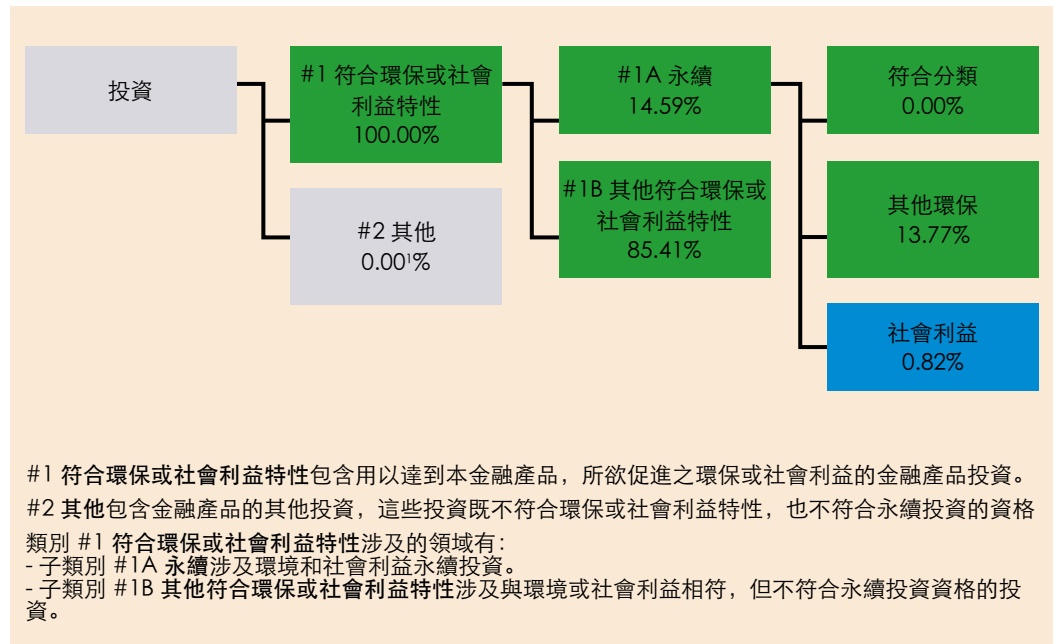
貝萊德環球政府債券基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



¹由於基金持有衍生工具, 對「其他」資產的淨曝險率為 -0.26%。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德環球政府債券基金 (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
財政部	財政部	77.36%
證券化	資產證券化	8.47%
證券化	不動產抵押貸款債權的轉付證券	3.00%
銀行	其他	2.65%
證券化	商業地產抵押貸款支持證券	2.05%
與政府相關	超國家	1.81%
能源	中游	0.14%
能源	綜合性	0.03%
能源	精煉	0.02%
能源	獨立	0.00%

在參考期內, 基金的投資均未持有以下子行業 (依巴克萊產業分類系統定義): 油田服務、金屬和礦業。

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

■ 投資於化石氣體

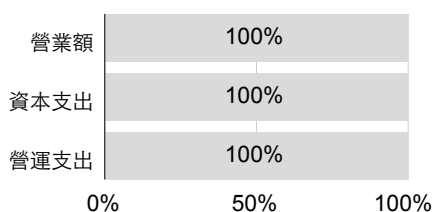
■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

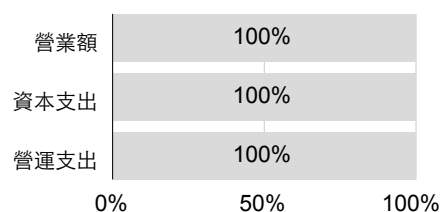
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非化石氣體與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非化石氣體與核能）
- 不符合分類

本圖表代表投資總額的 100.00%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德環球政府債券基金 (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

在參考期內，13.77% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的比重為何?

於參考期間，基金投資的 0.82% 被歸類為社會利益永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所列的投資包括衍生工具、現金和近似現金工具、由全球政府發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 30%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。

基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金)

法律實體識別碼：
549300FVQG82AXROU687

環保及/或社會利益特性

本金融產品是否具有永續投資目標?

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益?

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (承上)

基金所促進的環保和社會利益特性

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送 (批發或零售) 槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (承上)

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Clarios Global Lp 144A 2027-05-15	週期性消費品	0.65%	加拿大
Picard Midco Inc 144A 2029-03-31	科技	0.63%	美國
Zayo 集團控股公司 144A 2027- 03-01	通訊	0.49%	美國
Mauser Packaging Solutions 控資本財 股公司 144A 2026-08-15		0.47%	美國
Alliant Holdings Intermediate Llc 144A 2027-10-15	保險	0.46%	美國
嘉年華控股 (百慕達) 有限公司 144A 2028-05-01	週期性消費品	0.46%	百慕達
Verscend Escrow 公司 144A 2026-08-15	科技	0.43%	美國
梯瓦製藥工業有限公司 Finance Nether 2026-10-01	非週期性消費品	0.42%	荷蘭
Entegris Escrow 公司 144A 2029-04-15	科技	0.38%	美國
Nfp Corp 144A 2028-08-15	經紀/資產 經理/交易所	0.37%	美國
喬巴尼公司 144A 2025-04-15	非週期性消費品	0.37%	美國
Connect Finco Sarl 144A 2026-10-01	通訊	0.37%	盧森堡
聯合租賃 (北美) 公司 144A 2029-12-15	資本財	0.35%	美國
Rci Banque Sa 債券 2030-02-18	週期性消費品	0.34%	法國
元素解決方案公司 144A 2028-09-01	基礎工業	0.34%	美國

附錄四 – 補充資訊 (未查核) (承上)

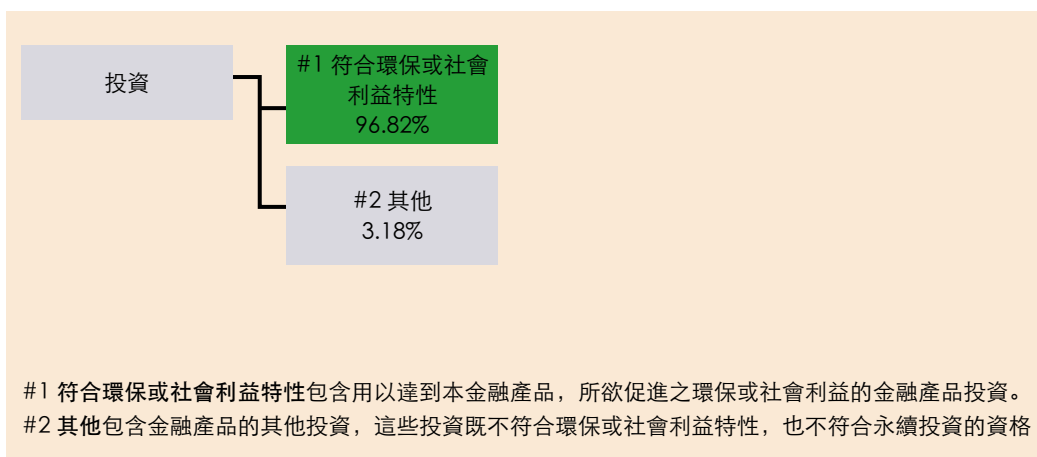
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
科技	其他	8.82%
銀行	其他	5.26%
通訊	纜線與衛星	4.61%
能源	中游	4.26%
週期性消費品	汽車	4.17%
通訊	有線	4.12%
能源	獨立	3.99%
通訊	無線	3.60%
週期性消費品	週期性消費品服務	3.50%
週期性消費品	遊戲	3.27%
基礎工業	金屬與礦業	3.15%
與政府相關	機構	2.97%
週期性消費品	休閒	2.96%
基礎工業	化學品	2.88%
非週期性消費品	醫療保健	2.63%
資本財	包裝	2.62%
資本財	多元化製造	2.51%
其他金融	其他	2.14%
保險	財產及意外	2.12%
非週期性消費品	藥物	2.12%
資本財	建築材料	2.11%
通訊	媒體及娛樂	1.88%
證券化	資產證券化	1.87%
非週期性消費品	食品和飲料業	1.87%
運輸	航空公司	1.68%
能源	油田服務	1.50%
週期性消費品	零售業	1.36%
運輸	運輸服務	1.06%
能源	精煉	0.17%
能源	綜合性	0.12%

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

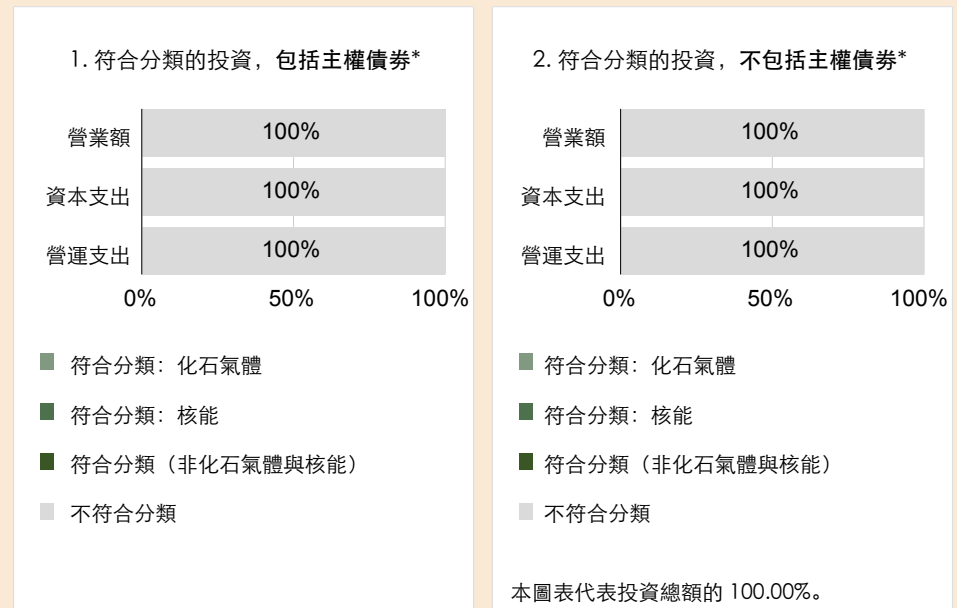
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球非投資等級債券基金 (基金之配息來源可能為本金) (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將
歐盟規章 2020/852 所
規範之環境永續經濟活
動納入考量標準的永續
投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所列的投資包括衍生工具、現金和近似現金工具、由全球政府和機構發行的固定收益可轉讓證券 (亦稱為債務證券)，但此類持有不超過 20%。該等投資僅用於追求基金 (非 ESG) 投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球前瞻股票基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德環球前瞻股票基金

法律實體識別碼：
549300UITW5KUOTB6B84

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德環球前瞻股票基金 (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球前瞻股票基金 (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球前瞻股票基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其 他方式接觸製造 爭議武器的發行 機構 (包括但不 限於集束彈藥、 生化武器、地 雷、貧化鈾、致 盲雷射、無法探 測的碎片及/或 燃燒武器)	排除 25% 以上 收入源於生產製 造焦油砂 (也稱 為油砂) 的發行 機構	排除 25% 以上 收入源於開採燃 料煤及/或燃煤 發電的發行機 構，不過，被認 為符合國際資本 市場協會之綠色 債券原則的「綠 色債券」除外	排除被認為未能 遵守聯合國全球 盟約約束 (範疇 涵蓋人權、勞動 基準、環境和反 貪腐) 的發行 機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球前瞻股票基金 (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	5.87%	美國
波士頓科學有限公司	醫療保健	4.40%	美國
洲際交易所有限公司	金融	4.34%	美國
Mastercard Inc Class A	金融	4.29%	美國
奧的斯電梯公司	工業	4.27%	美國
美國運通	金融	4.19%	美國
賽默飛世爾科技公司	醫療保健	4.09%	美國
CIT 集團股份有限公司	醫療保健	4.08%	美國
嘉信理財集團	金融	3.63%	美國
亞馬遜公司	非必需消費品	3.56%	美國
應用材料公司	資訊科技	3.53%	美國
HDFC 銀行	金融	3.50%	印度
德之馨公司	材料	3.46%	德國
依視路公司	醫療保健	3.21%	法國
Lvmh	非必需消費品	3.06%	法國

附錄四 – 補充資訊 (未查核) (承上)

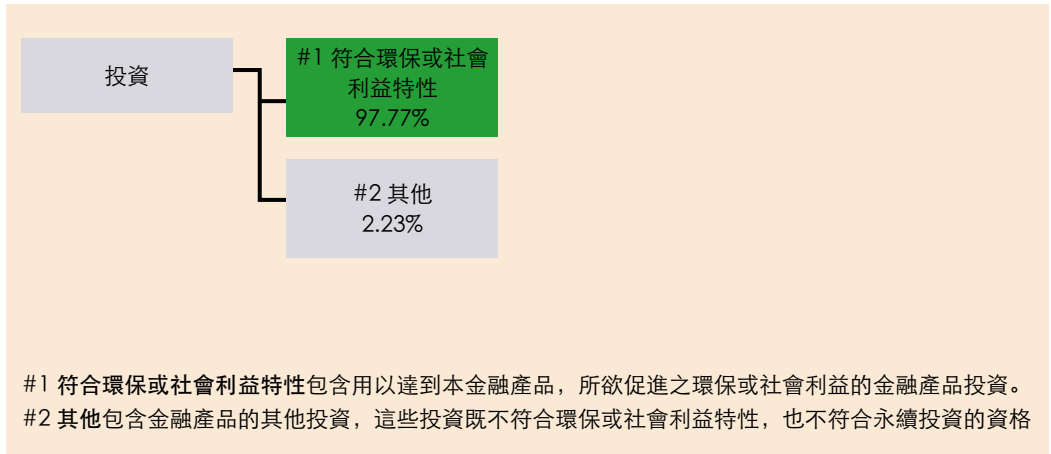
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球前瞻股票基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球前瞻股票基金 (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
金融	金融服務	18.72%
醫療保健	醫療保健設備及服務	14.67%
醫療保健	製藥、生物科技與生命科學	11.01%
工業	資本財	9.19%
資訊科技	軟體與服務	8.96%
非必需消費品	耐用消費品	4.82%
金融	銀行	3.96%
非必需消費品	非必需消費品經銷與零售	3.56%
資訊科技	半導體與半導體設備	3.53%
材料	材料	3.46%
能源	油氣儲存及運輸	3.00%
金融	保險	2.98%
通訊	媒體及娛樂	2.66%
資訊科技	科技硬體與設備	2.34%
必需消費品	家居及個人用品	2.20%
能源	油氣設備及服務	1.85%
必需消費品	食品、飲料、菸草	1.61%
必需消費品	必需消費品經銷與零售	1.54%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油與天然氣產業、油氣探勘與生產、油氣鑽探、油氣煉製與銷售、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德環球前瞻股票基金 (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

■ 投資於化石氣體

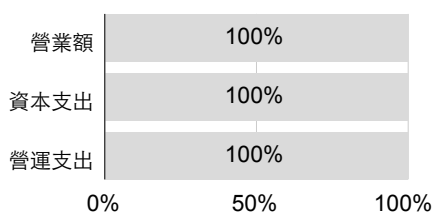
■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

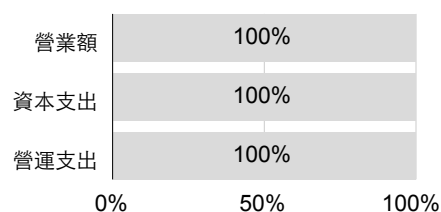
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非化石氣體與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非化石氣體與核能）
- 不符合分類

本圖表代表投資總額的 100.00%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德營養科學基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動, 前提是該投資並未對任何環境或社會利益目標造成顯著損害, 且被投資公司具備良好的公司治理。

產品名稱:
貝萊德營養科學基金

法律實體識別碼:
549300JF9YVE3CKHH246

永續投資目標

本金融產品是否具有永續投資目標?

X 是

否

基於環保目標所為之永續投資: 46.50%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資: 43.47%

投資具有助益環保/社會利益 (E/S) 的特性, 雖然並非以永續投資為目標, 但其永續性投資占比為_%

基於環保目標, 投資於歐盟分類為環境永續之經濟活動

基於環保目標, 投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性, 但並未含任何永續投資

歐盟分類是歐盟規章 2020/852 制定之分類系統, 包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。



永續性指標會衡量此金融產品的永續性目標如何實現。

該金融產品的永續投資目標達到多少程度?

基金在參考期間對於永續投資目標的助益, 如下表所示。有關這些永續投資目標的詳細資訊, 請參閱基金的公開說明書。有關基金滿足此類永續投資目標的程度之資訊, 請參閱以下標題為「永續經營指標的表現如何?」的章節。

基金促進的永續目標

投資於永續投資

在剔除Factset營養範疇中至少 20% 的最低評級證券後, 基金的加權平均 ESG 評級將持續高於Factset營養範疇

確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德營養科學基金 (承上)

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊, 可用以衡量基金對於各項永續投資目標的促進, 詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
在剔除Factset營養範疇中至少 20% 的最低評級證券後, 基金的加權平均 ESG 評級將持續高於Factset營養範疇	基金的 ESG 評級	基金 ESG 評級: AA (在從指數中移除至少 20% 的最低評級證券後, 基金 ESG 評級在整個參考期內高於指數評級)
投資於永續投資	基金持有的永續投資百分比	89.97%
確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐, 和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 永續投資如何不會對任何永續投資目標造成顯著損害?

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成顯著損害 (「DNSH」) 要求。貝萊德已針對所有永續投資制定一套標準, 以評估發行機構或投資是否造成顯著損害。被認為造成顯著損害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估?

每種投資類型對永續性因素的主要不利影響指標 (「PAI」) 均使用貝萊德的永續投資專有方法進行評估。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成顯著損害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響?」的章節, 其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》? 詳細說明:

在參考期內持有的永續投資皆經過評估以考量任何不利影響, 並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準, 包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構不被視為永續投資。



本金融產品如何評估對永續經營要素造成的主要不利影響?

貝萊德已針對所有永續投資制定一套標準, 透過參考所有相關的強制性本金不利影響 (PAI) 來評估一項投資是否會造成顯著損害。這些標準評估的對象為永續性因素, 例如投資於化石燃料、違反國際標準、對環境負面的商業實踐和爭議性武器等的受投資公司。投資使用系統控制, 並以此套標準進行篩選, 任何被認為造成顯著損害的投資皆不符合永續投資的資格。貝萊德根據法規的規定, 對各類投資永續發展因素的不利影響指標展開評估。不利影響的評估標準是使用有關投資的業務參與 (在被認定具有負面環境或社會影響的特定活動中) 或環境或社會爭議的第三方供應商資料來評估, 以排除貝萊德判定對永續性指標有害的投資, 但少數例外狀況除外, 例如, 當資料被確定為不準確或未及時更新時。

以下 PAI 是透過不造成顯著損害流程擷取的:

不利永續經營指標

溫室氣體 (GHG) 排放 (範圍 1/2/3)

碳足跡

受投資公司的 GHG 強度

與在化石燃料產業活躍的公司有關聯

非再生能源消耗和生產的比例

每個高影響氣候領域的能源消耗強度

對生物多樣性敏感區域造成負面影響的活動

排放到水體中的排放物

危險廢棄物與放射性廢棄物比例

違反聯合國全球盟約約束, 及經濟合作暨發展組織 (OECD) 多國企業指導綱領

缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經合組織跨國企業指導方針

未調整的性別薪資差距

董事會性別多元化

涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)

溫室氣體強度 (主權與超國家)

受社會違規影響的受投資國家/地區 (主權與超國家)

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德營養科學基金 (承上)



本金融產品的主要投資標的是什麼?

此清單包含參考期間在金融產品投資中占比最大的標的, 參考期間為: 2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
BLK ICS Usd Leaf 代理區	共同基金	5.32%	愛爾蘭
碩騰公司 A 類	醫療保健	4.00%	美國
Nestle Sa	必需消費品	3.96%	瑞士
嘉里集團	必需消費品	3.91%	愛爾蘭
百樂嘉利寶公司	必需消費品	3.87%	瑞士
格拉菲克包裝控股公司	材料	3.87%	美國
FMC 集團	材料	3.83%	美國
Bunge Ltd	必需消費品	3.69%	美國
強鹿公司	工業	3.64%	美國
Salmar	必需消費品	3.60%	挪威
中國蒙牛乳業有限公司	必需消費品	3.60%	香港
約翰賓技術公司	工業	3.45%	美國
Grocery Outlet 控股有限公司	必需消費品	3.41%	美國
阿徹丹尼爾斯米德蘭	必需消費品	3.38%	美國
愛科集團	工業	3.07%	美國

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

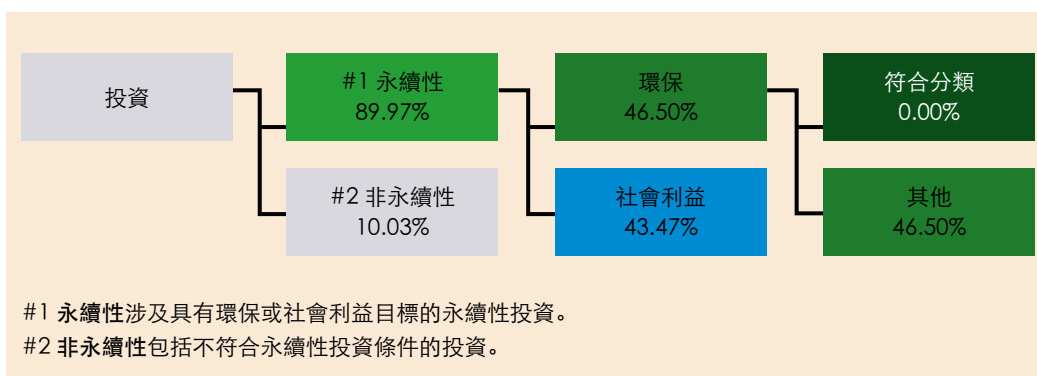
貝萊德營養科學基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德營養科學基金 (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
必需消費品	食品、飲料、菸草	34.59%
材料	材料	25.16%
工業	資本財	14.72%
金融	金融服務	7.26%
必需消費品	必需消費品經銷與零售	6.00%
醫療保健	製藥、生物科技與生命科學	4.50%
必需消費品	家居及個人用品	2.91%
非必需消費品	消費服務	2.27%

在參考期間, 本基金未投資於以下子行業 (根據全球行業分類系統所定義): 綜合性石油與天然氣產業、油氣探勘與生產、油氣鑽探、油氣設備服務、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

為了符合歐盟分類, 化石氣體的標準包括限制排放, 以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動, 使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時, 溫室氣體排放表現最佳之經濟活動。

符合分類的活動以下列比重表示:

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資, 例如: 向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度?

於參考期間, 基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動?

■ 是:

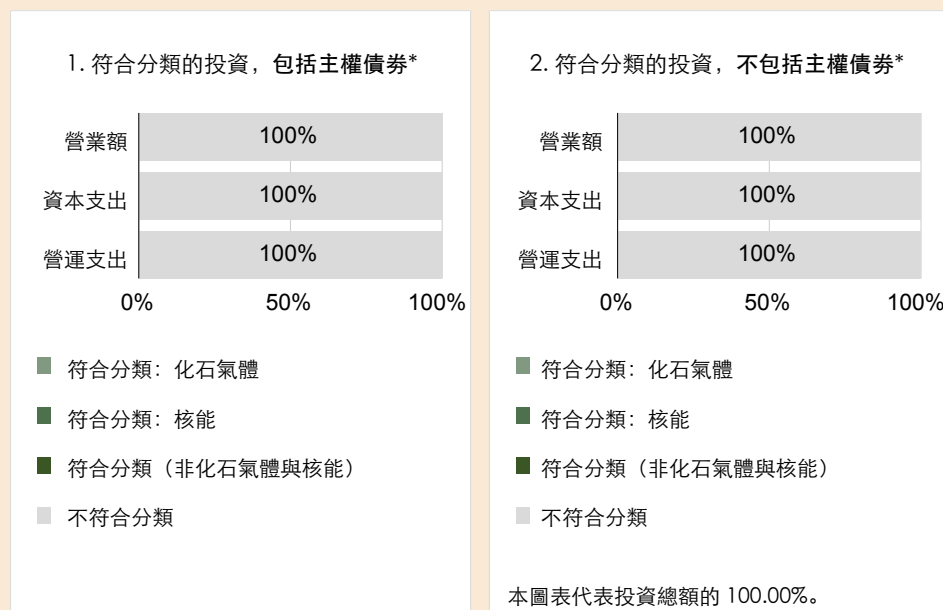
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化 (「緩解氣候變化」), 且不會對任何歐盟分類的規範目標造成顯著損害時, 才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容, 規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*, 第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度, 而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中, 「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間, 本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比, 符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。



*具有環保目標但卻未將
歐盟分類法下的環境永
續經濟活動納入考量標
準的永續投資。



● 具環保目標, 但不符歐盟分類的永續投資比重為何?

在參考期內, 46.50% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資: (i) 它是基金投資策略的一部分; (ii) 無法取得能夠判定是否合乎歐盟分類的資料; 及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準, 或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的比重為何?

於參考期間, 基金投資的 43.47% 被歸類為社會利益永續投資。



● 「非永續」項目包括哪些投資, 其目的為何, 且是否有任何最低環保或社會利益保障措施?

「非永續」所指的投資包括現金和近似現金工具, 但該等持有未超過 20%。此類投資僅用於流動性管理和/或避險目的。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施, 以達到永續投資目標?

投資顧問已實施內部品質管控措施, 例如將須遵循的規範寫入系統, 以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性, 以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題, 基金則會對發行機構進行審查, 以確保在投資顧問同意進行該外部評估的情況下, 投資顧問可得「發行機構已採取補救行動, 或將根據投資顧問與發行機構的直接互動, 在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在是強化股東的權益, 提高透明度, 並降低在法令規制下, 歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情, 請參閱貝萊德網站:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.



參考指標是指數, 用以衡量金融產品是否達到永續目標。

與參考永續指標對照, 本金融產品的表現如何?

於參考期間, 基金並未為達到基金促進的永續投資目標, 而指定一個參考指標的指數, 因此本節並不適用。

● 參考指標與廣泛市場指數有何不同?

不適用。

● 在評估參考指標與永續投資目標是否相符時, 本金融產品在永續經營指標方面的表現如何?

不適用。

● 較之參考指標, 本金融產品的表現如何?

不適用。

● 較之廣泛市場指數, 本金融產品的表現如何?

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德永續能源基金 (基金之配息來源可能為本金)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動, 前提是該投資並未對任何環境或社會利益目標造成顯著損害, 且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統, 包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱:
貝萊德永續能源基金 (基金之配息來源可能為本金)

法律實體識別碼:
5493009Z1H3ONBJRQQ80

永續投資目標

本金融產品是否具有永續投資目標?

X 是

否

基於環保目標所為之永續投資: 86.52%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資: 5.75%

投資具有助益環保/社會利益 (E/S) 的特性, 雖然並非以永續投資為目標, 但其永續性投資占比為_%

基於環保目標, 投資於歐盟分類為環境永續之經濟活動

基於環保目標, 投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性, 但並未含任何永續投資



永續性指標會衡量此金融產品的永續性目標如何實現。

該金融產品的永續投資目標達到多少程度?

基金在參考期間對於永續投資目標的助益, 如下表所示。有關這些永續投資目標的詳細資訊, 請參閱基金的公開說明書。有關基金滿足此類永續投資目標的程度之資訊, 請參閱以下標題為「永續經營指標的表現如何?」的章節。

基金促進的永續目標

投資於永續投資

在剔除指數中至少 20% 的最低評級證券後, 基金的加權平均 ESG 評級將持續高於 摩根士丹利所有國家世界指數

排除投資於以下領域的公司 (根據全球產業分類標準定義): 煤炭和消耗品; 油氣勘探和生產; 綜合性石油和天然氣產業; 以及菸草

確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德永續能源基金 (基金之配息來源可能為本金) (承上)

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊, 可用以衡量基金對於各項永續投資目標的促進, 詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
在剔除指數中至少 20% 的最低評級證券後, 基金的加權平均 ESG 評級將持續高於 摩根士丹利所有國家世界指數	基金的 ESG 評級	基金 ESG 評級: AA (在從指數中移除至少 20% 的最低評級證券後, 基金 ESG 評級在整個參考期內高於指數評級)
排除投資於以下領域的公司 (根據全球產業分類標準定義): 煤炭和消耗品; 油氣勘探和生產; 綜合性石油和天然氣產業; 以及菸草	現行違規次數	沒有現行違規紀錄
確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構
投資於永續投資	基金持有的永續投資百分比	92.27%

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐, 和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 永續投資如何不會對任何永續投資目標造成顯著損害?

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成顯著損害 (「DNSH」) 要求。貝萊德已針對所有永續投資制定一套標準, 以評估發行機構或投資是否造成顯著損害。被認為造成顯著損害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估?

每種投資類型對永續性因素的主要不利影響指標 (「PAI」) 均使用貝萊德的永續投資專有方法進行評估。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成顯著損害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響?」的章節, 其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》? 詳細說明:

在參考期內持有的永續投資皆經過評估以考量任何不利影響, 並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準, 包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構不被視為永續投資。



本金融產品如何評估對永續經營要素造成的主要不利影響?

貝萊德已針對所有永續投資制定一套標準, 透過參考所有相關的強制性本金不利影響 (PAI) 來評估一項投資是否會造成顯著損害。這些標準評估的對象為永續性因素, 例如投資於化石燃料、違反國際標準、對環境負面的商業實踐和爭議性武器等的受投資公司。投資使用系統控制, 並以此套標準進行篩選, 任何被認為造成顯著損害的投資皆不符合永續投資的資格。貝萊德根據法規的規定, 對各類投資永續發展因素的不利影響指標展開評估。不利影響的評估標準是使用有關投資的業務參與 (在被認定具有負面環境或社會影響的特定活動中) 或環境或社會爭議的第三方供應商資料來評估, 以排除貝萊德判定對永續性指標有害的投資, 但少數例外狀況除外, 例如, 當資料被確定為不準確或未及時更新時。

以下 PAI 是透過不造成顯著損害流程擷取的:

不利永續經營指標

溫室氣體 (GHG) 排放 (範圍 1/2/3)

碳足跡

受投資公司的 GHG 強度

與在化石燃料產業活躍的公司有關聯

非再生能源消耗和生產的比例

每個高影響氣候領域的能源消耗強度

對生物多樣性敏感區域造成負面影響的活動

排放到水體中的排放物

危險廢棄物與放射性廢棄物比例

違反聯合國全球盟約約束, 及經濟合作暨發展組織 (OECD) 多國企業指導綱領

缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經合組織跨國企業指導方針

未調整的性別薪資差距

董事會性別多元化

涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)

溫室氣體強度 (主權與超國家)

受社會違規影響的受投資國家/地區 (主權與超國家)

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德永續能源基金 (基金之配息來源可能為本金) (承上)



本金融產品的主要投資標的是什麼?

此清單包含參考期間在金融產品投資中占比最大的標的, 參考期間為: 2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
新紀元能源公司	公共事業	5.94%	美國
萊茵集團	公共事業	5.26%	德國
義電集團	公共事業	5.19%	義大利
BLK ICS Usd Leaf 代理區	共同基金	4.48%	愛爾蘭
EDP Energias De Portugal Sa	公共事業	3.27%	葡萄牙
三星 SDI 有限公司	資訊科技	3.12%	韓國 (南韓)
LG 化學有限公司	材料	3.04%	韓國 (南韓)
亞德諾半導體股份有限公司	資訊科技	2.97%	美國
Lair Liquide Societe Anonyme Pour	材料	2.88%	法國
維斯塔斯風力系統公司	工業	2.87%	丹麥
英飛凌科技股份有限公司	資訊科技	2.77%	德國
英格索蘭公司	工業	2.50%	美國
意法半導體公司	資訊科技	2.42%	瑞士
施耐德電氣	工業	2.38%	法國
安斯科技公司	資訊科技	2.29%	美國

附錄四 – 補充資訊 (未查核) (承上)

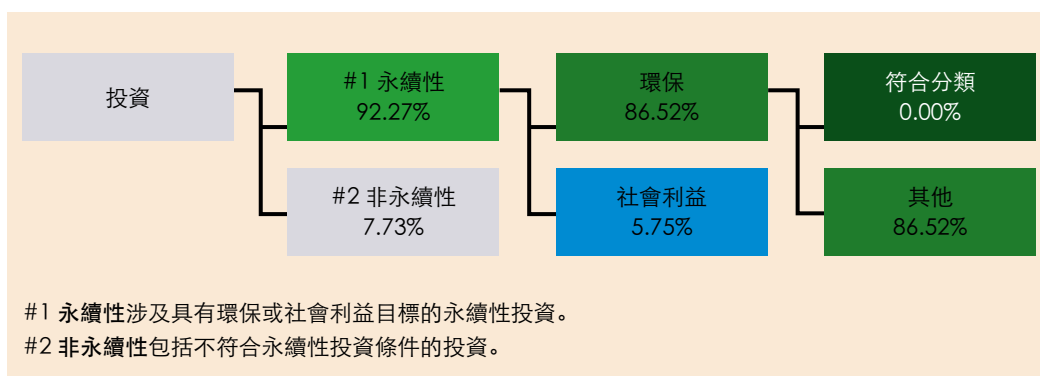
歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德永續能源基金 (基金之配息來源可能為本金) (承上)



與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德永續能源基金 (基金之配息來源可能為本金) (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
工業	資本財	25.52%
公共事業	公共事業	24.87%
資訊科技	半導體與半導體設備	16.74%
材料	材料	11.99%
資訊科技	軟體與服務	7.98%
資訊科技	科技硬體與設備	4.94%
金融	金融服務	4.48%
必需消費品	食品、飲料、菸草	1.95%
工業	運輸	1.07%

在參考期間, 本基金未投資於以下子行業 (根據全球行業分類系統所定義): 綜合性石油與天然氣產業、油氣探勘與生產、油氣鑽探、油氣設備服務、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

為了符合歐盟分類, 化石氣體的標準包括限制排放, 以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動, 使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時, 溫室氣體排放表現最佳之經濟活動。

符合分類的活動以下列比重表示:

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資, 例如: 向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度?

於參考期間, 基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動?

■ 是:

■ 投資於化石氣體

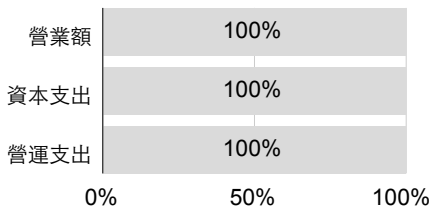
■ 投資於核能

✗ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化 (「緩解氣候變化」), 且不會對任何歐盟分類的規範目標造成顯著損害時, 才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容, 規範於歐盟執委會公佈之規則 2022/1214 中。

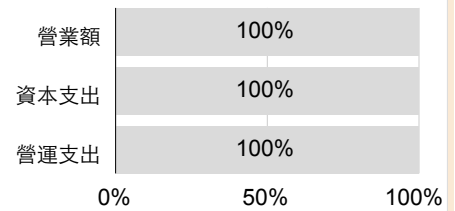
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*, 第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度, 而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資, 包括主權債券*



- 符合分類: 化石氣體
- 符合分類: 核能
- 符合分類 (非化石氣體與核能)
- 不符合分類

2. 符合分類的投資, 不包括主權債券*



- 符合分類: 化石氣體
- 符合分類: 核能
- 符合分類 (非化石氣體與核能)
- 不符合分類

本圖表代表投資總額的 100.00%。

* 在這些圖表中, 「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間, 本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比, 符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。



*具有環保目標但卻未將歐盟分類法下的環境永續經濟活動納入考量標準的永續投資。



● 具環保目標, 但不符歐盟分類的永續投資比重為何?

在參考期內, 86.52% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資: (i) 它是基金投資策略的一部分; (ii) 無法取得能夠判定是否合乎歐盟分類的資料; 及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準, 或不符此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的比重為何?

於參考期間, 基金投資的 5.75% 被歸類為社會利益永續投資。



● 「非永續」項目包括哪些投資, 其目的為何, 且是否有任何最低環保或社會利益保障措施?

「非永續」所列的投資包括衍生工具、現金和近似現金工具以及 CIS 的股權或單位、由全球機構發行的固定收益可轉讓證券 (亦稱為債務證券), 但此類持有不超過 20%。此類投資僅用於流動性管理和/或避險目的。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施, 以達到永續投資目標?

投資顧問已實施內部品質管控措施, 例如將須遵循的規範寫入系統, 以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性, 以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題, 基金則會對發行機構進行審查, 以確保在投資顧問同意進行該外部評估的情況下, 投資顧問可得「發行機構已採取補救行動, 或將根據投資顧問與發行機構的直接互動, 在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在是強化股東的權益, 提高透明度, 並降低在法令規制下, 歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情, 請參閱貝萊德網站:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.



參考指標是指數, 用以衡量金融產品是否達到永續目標。

與參考永續指標對照, 本金融產品的表現如何?

於參考期間, 基金並未為達到基金促進的永續投資目標, 而指定一個參考指標的指數, 因此本節並不適用。

● 參考指標與廣泛市場指數有何不同?

不適用。

● 在評估參考指標與永續投資目標是否相符時, 本金融產品在永續經營指標方面的表現如何?

不適用。

● 較之參考指標, 本金融產品的表現如何?

不適用。

● 較之廣泛市場指數, 本金融產品的表現如何?

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金)

法律實體識別碼：
549300GIUUQLJYFN4112

環保及/或社會利益特性

本金融產品是否具有永續投資目標?

是

否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有促進環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為 25.60%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益?

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (承上)

基金所促進的環保和社會利益特性

投資於永續投資

投資於所得款用途債券

與彭博環球綜合美元避險指數 (「指數」) 相比, 對被認為具有相關正面外部影響的投資增加曝險

限制對被認為具有負面外部影響的發行機構的投資

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構, 或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構, 不過, 被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送 (批發或零售) 槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (承上)

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
投資於永續投資	基金持有的永續投資百分比	25.60%
限制對被認為具有負面外部影響的發行機構的投資	現行違規次數	沒有現行違規紀錄
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄
與彭博環球綜合美元避險指數相比，對被認為具有相關正面外部影響的投資增加曝險	與 ESG 報告指數相比，基金持有的投資具有正面的外部影響	比指數高 104.06%
投資於所得款用途債券	基金持有的所得款用途債券百分比	14.04%

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分? 永續投資如何助益於此類目標?

基金在參考期內投資 25.60% 的持股於永續投資，以實現其投資目標。

環境與社會目標

基金投資於對一系列環境和/或社會目標作出貢獻的永續投資，這些目標可能包括但不限於替代能源和可再生能源、能源效率、污染預防或減緩、重複使用和回收、健康、營養、衛生和教育以及聯合國永續發展目標和其他永續發展相關框架（「環境與社會目標」）。

經濟活動評估

在下列情況下，投資被評估為對環保和/或社會利益目標作出貢獻：

- (i) 發行機構的業務活動對環保和/或社會利益目標作出貢獻的最低比例；或
- (ii) 發行機構的商業實踐對環保和/或社會利益目標作出貢獻；
- (iii) 所得款用途被評估為有助於環保和/或社會利益目標，例如綠色債券、社會債券和永續債券；或
- (iv) 固定收益證券符合環保和/或社會利益目標。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐, 和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品所達成的部分永續投資目標, 如何未對任何環保或社會利益永續投資目標造成顯著損害?

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成顯著損害 (「DNSH」) 要求。貝萊德已針對所有永續投資制定一套標準, 以評估發行機構或投資是否造成顯著損害。被認為造成顯著損害的投資不符合永續投資資格。

對於符合綠色債券資格的債券, 評估是在發行層級進行的, 基於債券收益的使用, 這必須正式且僅用於促進氣候或其他環境永續性目的。此外, 在選擇綠色債券時納入了某些最低保障措施和資格排除項, 以避免接觸與被認為具有高度負面環境和社會影響的活動相關的債券。

- 對於永續經營要素有不利影響之指標如何評估?

每種投資類型對永續性因素的主要不利影響指標 (「PAI」) 均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成顯著損害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響?」的章節, 其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》? 詳細說明:

在參考期內持有的永續投資皆經過評估以考量任何不利影響, 並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準, 包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

歐盟分類制訂了「不得造成顯著損害」原則, 該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標, 並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資, 該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，但被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國指數相比，對全球盟約約束被認為具有相關、勞動基準、環境和反貪腐) 的發行機構
溫室氣體 (GHG) 排放				部分
受投資公司的 GHG 強度				部分
與在化石燃料產業活躍的公司有關聯		部分	部分	
每個高影響氣候領域的能源消耗強度				部分
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (承上)



本金融產品的主要投資標的是什麼?

此清單包含參考期間在金融產品投資中占比最大的標的, 參考期間為: 2022 年 12 月 14 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
德國 (聯邦共和國) 債券 2027-10-15	財政部	5.91%	德國
德國 (聯邦共和國) 債券 2031/8/15	財政部	1.64%	德國
德國 (聯邦共和國) 債券 2025/10/10	財政部	1.57%	德國
中華人民共和國 (政府) 2025-04-09	財政部	1.23%	中國
國庫券 (2 舊) 2024-09-30	財政部	1.22%	美國
中華人民共和國 (政府) 2028/5/13	財政部	1.10%	中國
中華人民共和國 (政府) 2030/5/21	財政部	1.05%	中國
Umbs 30 年 Tba (Reg A) 2023-01-12	證券化	0.88%	美國
Umbs 30 年 Tba (Reg A) 2023/3/13	證券化	0.87%	美國
日本 (政府) 5 年 #148 2026-06-20	財政部	0.86%	日本
英國 Conv Gilt 0.375 10/22/26 Regs 2026-10-22	財政部	0.69%	英國
中華人民共和國 (政府) 2024/10/17	財政部	0.64%	中國
Umbs 30 年 Tba (Reg A) 2023/7/13	證券化	0.64%	美國
墨西哥 (墨西哥合眾國) (Go) 2031-05-29	財政部	0.62%	墨西哥
中華人民共和國 (政府) 2029/11/21	財政部	0.61%	中國

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

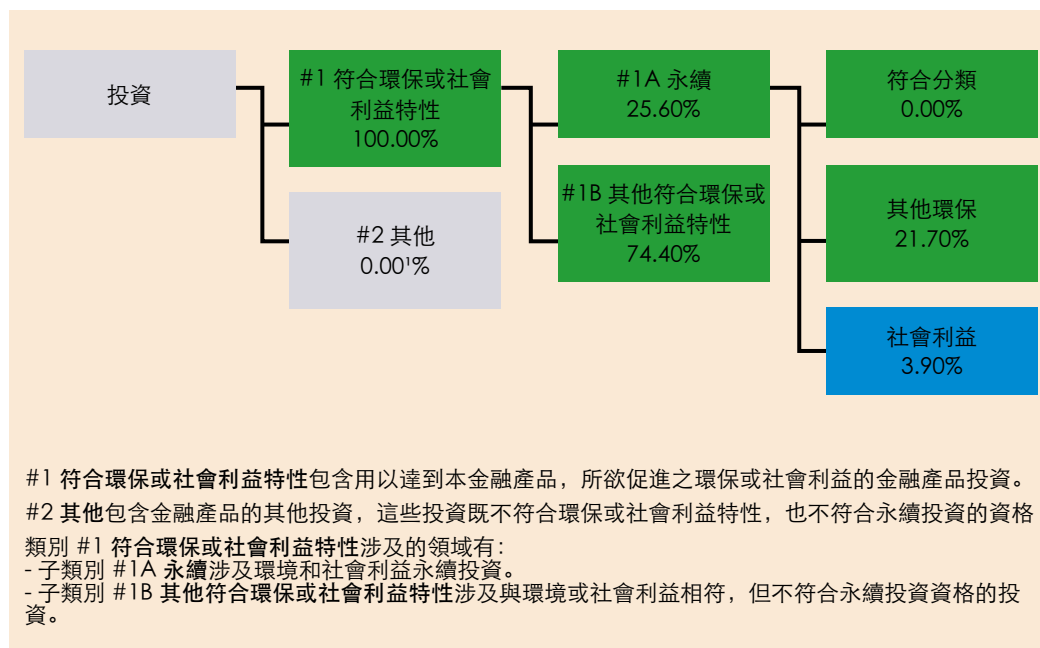
貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



¹由於基金持有衍生工具，對「其他」資產的淨曝險率為 -8.72%。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
財政部	財政部	42.51%
證券化	不動產抵押貸款債權的轉付證券	15.09%
銀行	銀行	10.15%
證券化	資產證券化	9.64%
證券化	商業地產抵押貸款支持證券	5.24%
科技	科技	3.83%
電子	電子	2.24%
通訊	有線	2.09%
與政府相關	主權	1.79%
與政府相關	機構	1.72%
證券化	已擔保	1.61%
與政府相關	超國家	1.37%
經紀/資產 經理/交易所	經紀/資產 經理/交易所	1.35%
非週期性消費品	藥物	1.17%
通訊	無線	1.14%
通訊	纜線與衛星	1.07%
證券化	CMO	1.02%
能源	中游	0.55%
基礎工業	金屬與礦業	0.35%
能源	綜合性	0.33%
能源	獨立	0.13%
能源	精煉	0.02%
能源	油田服務	0.00%

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德世界債券基金 (本基金非屬環境、社會及治理相關主題基金) (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

■ 投資於化石氣體

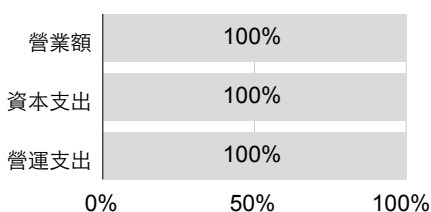
■ 投資於核能

✕ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

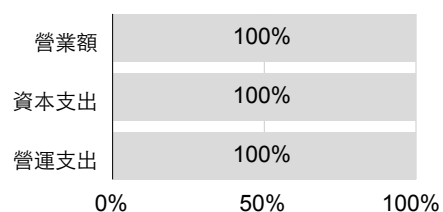
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非化石氣體與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非化石氣體與核能）
- 不符合分類

本圖表代表投資總額的 100.00%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

在參考期內，21.70% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的比重為何?

於參考期間，基金投資的 3.90% 被歸類為社會利益永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所列的投資包括衍生工具、現金和近似現金工具、由全球政府和機構發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 30%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。

基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱：
貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」)

法律實體識別碼：
549300HBMGWEEZN5BI34

環保及/或社會利益特性

本金融產品是否具有永續投資目標?

是

否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有促進環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為 24.21%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (承上)

基金所促進的環保和社會利益特性

投資於永續投資

在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於摩根士丹利所有國家世界小型企業指數

相較於摩根士丹利所有國家世界小型企業指數，降低碳排放強度 (基金持有的每 100 萬銷售收入的排放量)

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而配送 (批發或零售) 槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (承上)

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
投資於永續投資	基金持有的永續投資百分比	24.21%
在剔除指數中至少 20% 的最低評級證券後，基金的加權平均 ESG 評級將持續高於 摩根士丹利所有國家世界小型企業指數	基金的 ESG 評級	基金 ESG 評級：A (在從指數中移除至少 20% 的最低評級證券後，基金 ESG 評級在整個參考期內高於指數評級)
相對於 摩根士丹利所有國家世界小型企業指數，碳排放強度減少的程度 (基金持有每 \$100 萬銷售收入的排放量)	相對於指數的碳排放強度	-40.59%
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分? 永續投資如何助益於此類目標?

基金在參考期內投資 24.21% 的持股於永續投資，以實現其投資目標。

環境與社會目標

基金投資於對一系列環境和/或社會目標作出貢獻的永續投資，這些目標可能包括但不限於替代能源和可再生能源、能源效率、污染預防或減緩、重複使用和回收、健康、營養、衛生和教育以及聯合國永續發展目標和其他永續發展相關框架 (「環境與社會目標」)。

經濟活動評估

在下列情況下，投資被評估為對環境和/或社會目標作出貢獻：

- 至少有一定比例的發行機構業務活動對環境和/或社會目標作出貢獻；或
- 發行機構的商業實踐對環境和/或社會目標作出貢獻。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成顯著損害 (「DNSH」) 要求。貝萊德已針對所有永續投資制定一套標準，以評估發行機構或投資是否造成顯著損害。被認為造成顯著損害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估？

每種投資類型對永續性因素的主要不利影響指標 (「PAI」) 均使用貝萊德的永續投資專有方法進行評估。歐盟執委會法規 (EU) 22/1288 附錄 1 中包含的所有相關強制性 PAI 指標皆已納入考量。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成顯著損害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

在參考期內持有的永續投資皆經過評估以考量任何不利影響，並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準，包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構或公司不被視為永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能相對於基準，遵守聯合國全球排放強度減少的盟約約束 (範疇 程度 (基金持涵蓋人權、勞動基準、環境和反貪腐) 的發行機構)
溫室氣體 (GHG) 排放				部分
受投資公司的 GHG 強度				部分
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 12 月 14 日至 2023 年 8 月 31 日。

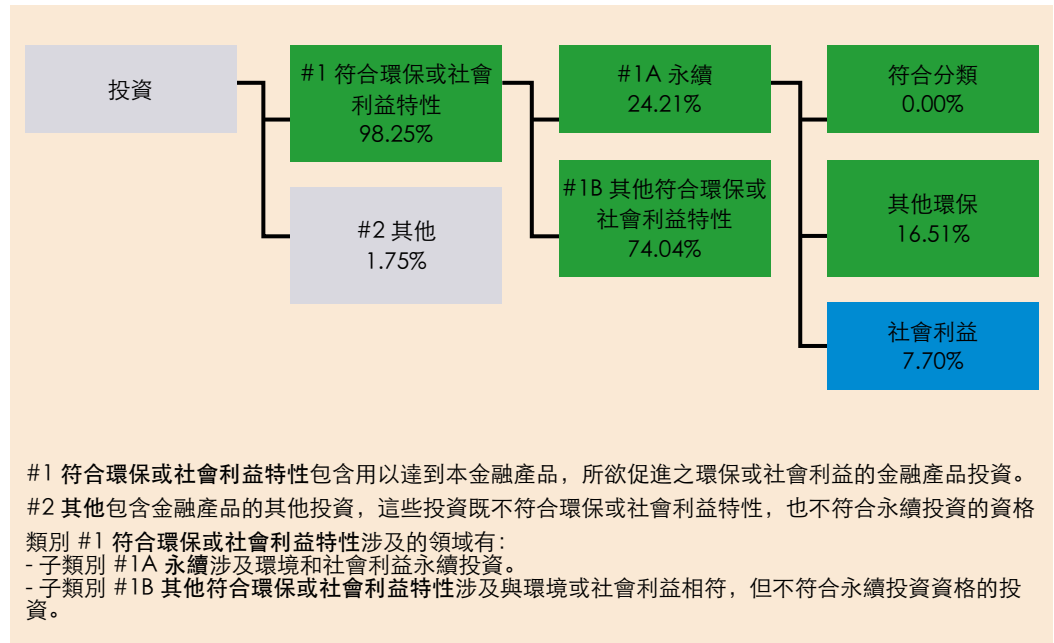
最大投資	行業	資產比例	國家/地區
東京建物株式會社	不動產	0.93%	日本
Gibson Energy 公司	能源	0.93%	加拿大
天睿資訊系統有限公司	資訊科技	0.85%	美國
Oshkosh Corp	工業	0.73%	美國
美國舒適系統公司	工業	0.71%	美國
波伊德博彩公司	非必需消費品	0.69%	美國
Siteone Landscape Supply 公司	工業	0.61%	美國
Insperty 公司	工業	0.57%	美國
Bawag Group Ag	金融	0.57%	奧地利
京元電子股份有限公司	資訊科技	0.57%	台灣 (中華民國)
曼哈頓軟體公司	資訊科技	0.55%	美國
遠地點企業	工業	0.54%	美國
J.Front Retailing 有限公司	非必需消費品	0.53%	日本
Enovis 公司	醫療保健	0.53%	美國
亨斯邁公司	材料	0.52%	美國



與永續經營相關的投資比例為何?

資產配置說明特定資產的投資比重。

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德智慧數據永續環球小型企業基金 (原名「貝萊德智慧數據環球小型企業基金」) (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
工業	資本財	13.48%
材料	材料	7.30%
資訊科技	軟體與服務	6.11%
醫療保健	製藥、生物科技與生命科學	6.09%
醫療保健	醫療保健設備及服務	5.91%
金融	金融服務	4.84%
金融	銀行	4.67%
不動產	權益型不動產投資信託 (REIT)	4.46%
非必需消費品	非必需消費品經銷與零售	4.25%
非必需消費品	耐用消費品	3.91%
資訊科技	科技硬體與設備	3.86%
不動產	不動產管理與開發	3.35%
非必需消費品	消費服務	3.34%
工業	商業及專業服務	3.19%
資訊科技	半導體與半導體設備	3.11%
公共事業	公共事業	2.92%
通訊	媒體及娛樂	2.39%
工業	運輸	2.33%
能源	油氣儲存及運輸	1.96%
非必需消費品	汽車及零部件	1.81%
必需消費品	食品、飲料、菸草	1.57%
能源	油氣探勘及生產	1.52%
通訊	電信	1.37%
金融	保險	1.36%
必需消費品	必需消費品經銷與零售	1.34%
能源	油氣設備服務	0.91%
能源	油氣精煉及行銷	0.11%
能源	油氣鑽井	0.10%

在參考期內，基金的投資均未持有以下子行業 (依全球產業分類系統定義)：綜合性石油和天然氣產業、煤炭及消耗性燃料。

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

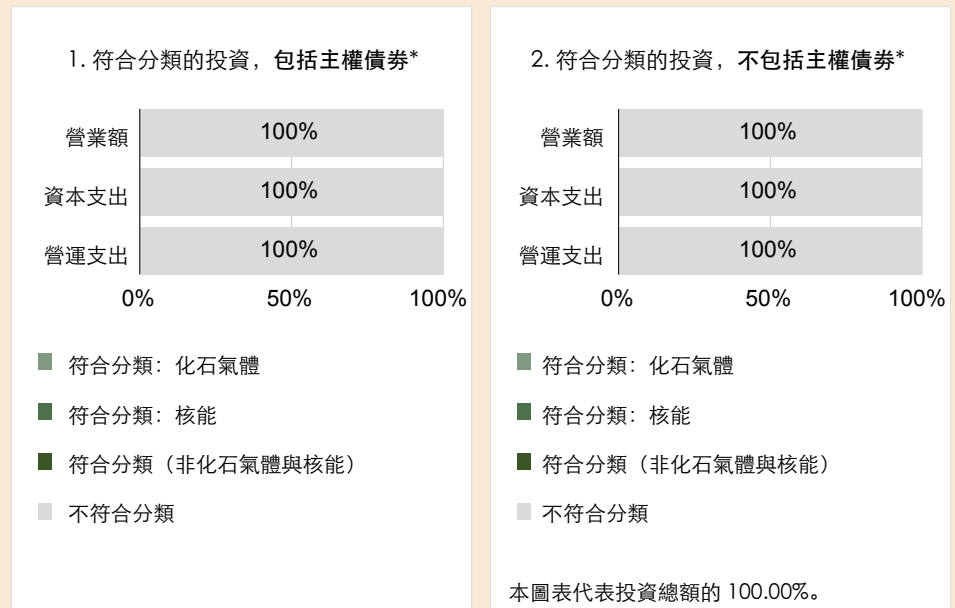
■ 投資於化石氣體

■ 投資於核能

✕ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

在參考期內，16.51% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資：(i) 它是基金投資策略的一部分；(ii) 無法取得能夠判定是否合乎歐盟分類的資料；及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準，或不符合此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的比重為何?

於參考期間，基金投資的 7.70% 被歸類為社會利益永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括衍生性商品、現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。

基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在是強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：
<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露 (承上)
智慧數據永續環球小型企業基金 (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

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

法律實體識別碼：
5493002GUOE4D10RFV09

環保及/或社會利益特性

本金融產品是否具有永續投資目標?

是

否

基於環保目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

歐盟分類為環境永續之經濟活動的投資

基於環保目標，投資於歐盟分類為環境永續之經濟活動

非歐盟分類為環境永續之經濟活動的投資

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

基於社會利益目標所為之永續投資：__%

投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益?

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
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基金所促進的環保和社會利益特性

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)
排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構，或提供與核武器相關的輔助服務而獲得任何收入的發行機構
排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外
排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構
排除生產菸草產品的發行機構
排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構
排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構
排除 5% 以上收入源於以供市民使用為目的而配送 (批發或零售) 槍械及/或小型武器彈藥的發行機構
排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金) (承上)

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
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本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
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本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Picard Midco Inc 144A 2029-03-31	科技	0.91%	美國
Clarios Global Lp 144A 2027-05-15	週期性消費品	0.84%	加拿大
Verscend Escrow 公司 144A 2026-08-15	科技	0.73%	美國
Zayo 集團控股公司 144A 2027- 03-01	通訊	0.71%	美國
Mauser Packaging Solutions 控 股公司 144A 2026-08-15	資本財	0.68%	美國
Alliant Holdings Intermediate Llc 144A 2027-10-15	保險	0.65%	美國
嘉年華控股 (百慕達) 有限公司 144A 2028-05-01	週期性消費品	0.63%	百慕達
Entegris Escrow 公司 144A 2029-04-15	科技	0.57%	美國
元素解決方案公司 144A 2028-09-01	基礎工業	0.54%	美國
聯合租賃 (北美) 公司 144A 2029-12-15	資本財	0.52%	美國
Nfp Corp 144A 2028-08-15	經紀/資產 經理/交易所	0.51%	美國
Big River Steel Llc 144A 2029- 01-31	基礎工業	0.51%	美國
Connect Finco Sarl 144A 2026-10-01	通訊	0.50%	盧森堡
Minerva Merger Sub Inc 144A 2030-02-15	科技	0.47%	美國
Tk Elevator Us Newco Inc 144A 2027-07-15	資本財	0.47%	美國

附錄四 – 補充資訊 (未查核) (承上)

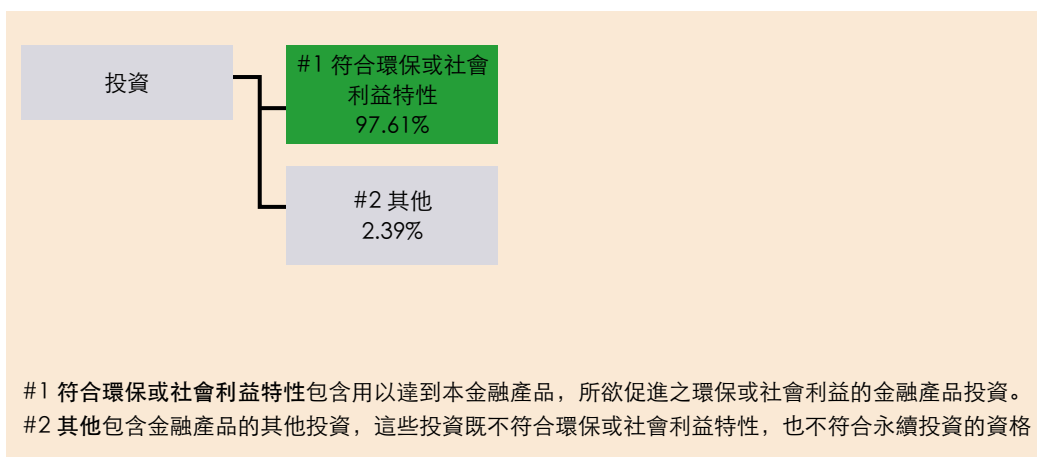
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國Rule 144A規定之私募性質債券且配息來源可能為本金) (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
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● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
科技	其他	11.96%
能源	中游	6.28%
能源	獨立	5.08%
通訊	纜線與衛星	4.76%
週期性消費品	週期性消費品服務	4.22%
週期性消費品	休閒	3.86%
週期性消費品	遊戲	3.76%
通訊	有線	3.71%
非週期性消費品	醫療保健	3.59%
資本財	多元化製造	3.24%
週期性消費品	汽車	2.98%
資本財	包裝	2.94%
基礎工業	金屬與礦業	2.92%
保險	財產及意外	2.80%
基礎工業	化學品	2.66%
通訊	媒體及娛樂	2.47%
證券化	資產證券化	2.47%
能源	油田服務	2.39%
資本財	建築材料	2.32%
運輸	航空公司	1.95%
通訊	無線	1.94%
銀行	其他	1.91%
非週期性消費品	食品和飲料業	1.88%
資本財	航空及國防	1.42%
週期性消費品	零售業	1.40%
金融公司	其他	1.35%
經紀/資產 經理/交易所	其他	1.34%
其他工業	其他	1.08%
資本財	環保	1.07%
資本財	工程機械	1.01%
能源	精煉	0.05%
能源	綜合性	0.01%

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金) (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

是：

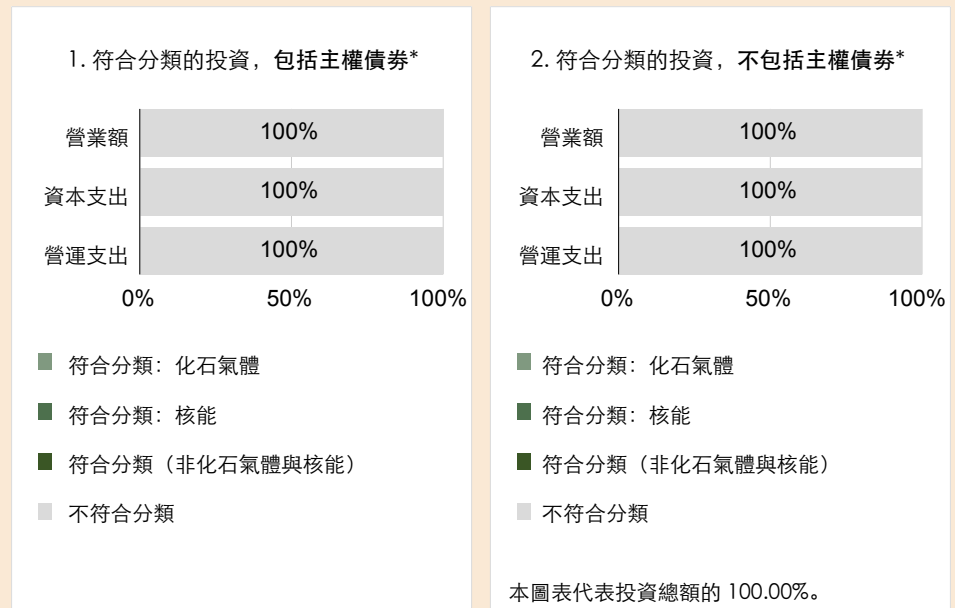
投資於化石氣體

投資於核能

否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金) (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將
歐盟規章 2020/852 所
規範之環境永續經濟活
動納入考量標準的永續
投資。



具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所列的投資包括衍生工具、現金和近似現金工具、由全球機構發行的固定收益可轉讓證券（亦稱為債務證券），但此類持有不超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美元非投資等級債券基金 (基金主要投資於符合美國 Rule 144A 規定之私募性質債券且配息來源可能為本金) (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國政府房貸債券基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德美國政府房貸債券基金

法律實體識別碼：
5493000VBLDY9YB8P237

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項, 及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德美國政府房貸債券基金 (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」, 且專注於滿足永續發展標準。然而, 不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構, 不過, 被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國政府房貸債券基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國政府房貸債券基金 (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 12 月 14 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	6.65%	美國
亞馬遜公司	非必需消費品	4.41%	美國
蘋果公司	資訊科技	3.91%	美國
康卡斯特公司 A 類	通訊	2.87%	美國
波克夏海瑟威公司 B 類	金融	2.58%	美國
字母控股 A 類	通訊	2.40%	美國
社群元宇宙公司 A 類	通訊	2.22%	美國
科迪華公司	材料	2.19%	美國
CIT 集團股份有限公司	醫療保健	2.16%	美國
應用材料公司	資訊科技	2.14%	美國
Sanofi Adr Representing Sa	醫療保健	2.14%	法國
福祿克公司	工業	1.97%	美國
字母控股 C 類	通訊	1.93%	美國
羅斯百貨公司	非必需消費品	1.88%	美國
Novo-Nordisk Adr Repsg B	醫療保健	1.82%	丹麥

附錄四 – 補充資訊 (未查核) (承上)

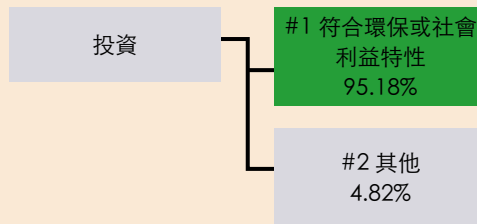
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國政府房貸債券基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



#1 符合環保或社會利益特性包含用以達到本金融產品，所欲促進之環保或社會利益的金融產品投資。
#2 其他包含金融產品的其他投資，這些投資既不符合環保或社會利益特性，也不符合永續投資的資格

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國政府房貸債券基金 (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
通訊	媒體及娛樂	11.13%
金融	金融服務	10.77%
醫療保健	醫療保健設備及服務	8.89%
資訊科技	軟體與服務	8.62%
非必需消費品	非必需消費品經銷與零售	6.61%
資訊科技	科技硬體與設備	5.83%
醫療保健	製藥、生物科技與生命科學	5.37%
工業	資本財	5.33%
資訊科技	半導體與半導體設備	4.92%
材料	材料	4.28%
必需消費品	食品、飲料、菸草	3.14%
金融	保險	3.09%
非必需消費品	汽車及零部件	2.90%
必需消費品	必需消費品經銷與零售	2.74%
能源	油氣探勘及生產	2.47%
金融	銀行	2.10%
能源	綜合性油氣	1.67%
非必需消費品	耐用消費品	1.23%
必需消費品	家居及個人用品	1.20%
工業	商業及專業服務	1.20%
非必需消費品	消費服務	1.10%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：油氣鑽探、油氣設備服務、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國政府房貸債券基金 (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

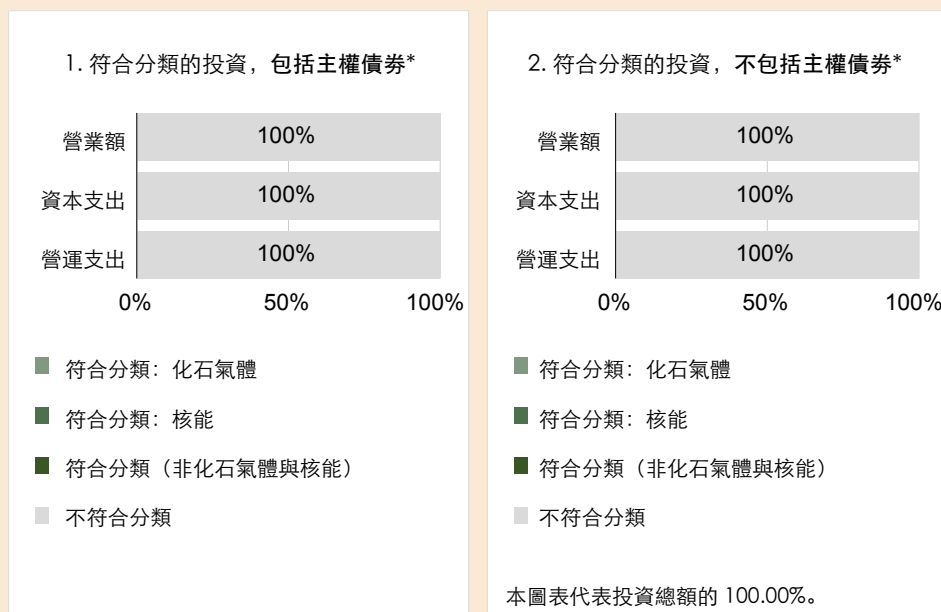
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德美國政府房貸債券基金 (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國政府房貸債券基金 (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德美國政府房貸影響力基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動, 前提是該投資並未對任何環境或社會利益目標造成顯著損害, 且被投資公司具備良好的公司治理。

歐盟分類是歐盟規章 2020/852 制定之分類系統, 包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。

產品名稱:
貝萊德美國政府房貸影響力基金

法律實體識別碼:
549300SQECI78I3LC791

永續投資目標

本金融產品是否具有永續投資目標?

X 是

否

基於環保目標所為之永續投資: 43.77%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資: 43.77%

投資具有助益環保/社會利益 (E/S) 的特性, 雖然並非以永續投資為目標, 但其永續性投資占比為__%

基於環保目標, 投資於歐盟分類為環境永續之經濟活動

基於環保目標, 投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性, 但並未含任何永續投資



永續性指標會衡量此金融產品的永續性目標如何實現。

該金融產品的永續投資目標達到多少程度?

基金在參考期間對於永續投資目標的助益, 如下表所示。有關這些永續投資目標的詳細資訊, 請參閱基金的公開說明書。有關基金滿足此類永續投資目標的程度之資訊, 請參閱以下標題為「永續經營指標的表現如何?」的章節。

基金促進的永續目標

投資於永續投資

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器或核武器組件或交付平台的生產獲得任何收入的發行機構, 或提供與核武器相關的輔助服務而獲得任何收入的發行機構

排除 5% 以上收入源於開採燃料煤及/或燃煤發電的發行機構, 不過, 被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 5% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的生產、配送、零售和供應中獲得超過 5% 收入的發行機構

排除以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構排除 5% 以上收入源於以供市民使用為目的而配送 (批發或零售) 槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

維持該投資策略將基金的投資範疇減少至少 20% 確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德美國政府房貸影響力基金 (承上)

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊, 可用以衡量基金對於各項永續投資目標的促進, 詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
投資於永續投資	基金持有的永續投資百分比	87.54% ¹
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準, 予以排除的發行機構	現行違規次數	沒有現行違規紀錄
維持投資策略將基金的投資範疇減少至少 20%	投資範疇的減少	ESG 政策在參考期內減少了超過 20% 的投資範疇
確保超過 90% 的基金投資證券發行機構 (不包括貨幣市場基金) 應獲得 ESG 評級或已經過 ESG 分析	具有 ESG 評級的發行機構百分比	超過 90% 的發行機構

¹在參考期內, 基金有一次主動違規。屬於第 9 條的基金應僅持有永續性投資, 用於流動性管理和/或避險的工具除外。在 2023 年 1 月 1 日實施 SFDR 第 2 級後, 認為由 CMO、CMBS 和 MBS Pool 證券組成的基金持有部分不符合永續投資或用於流動性管理和/或避險的工具的標準。2023 年 1 月 5 日和 6 日採取了矯正措施, 以從基金中移除不符合資格的證券。這些違規行為是貝萊德標準違規解決流程的一部分。

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐, 和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

● 永續投資如何不會對任何永續投資目標造成顯著損害?

本基金在參考期間持有的永續投資符合適用法律法規所定義的不造成顯著損害 (「DNSH」) 要求。貝萊德已針對所有永續投資制定一套標準, 以評估發行機構或投資是否造成顯著損害。被認為造成顯著損害的投資不符合永續投資資格。

- 對於永續經營要素有不利影響之指標如何評估?

每種投資類型對永續性因素的主要不利影響指標 (「PAI」) 均使用貝萊德的永續投資專有方法進行評估。貝萊德使用基礎分析和/或第三方資料來源來識別對永續性因素產生負面影響並造成顯著損害的投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響?」的章節, 其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》? 詳細說明:

在參考期內持有的永續投資皆經過評估以考量任何不利影響, 並確保符合經合組織跨國企業指導方針和聯合國商業及人權指導原則的國際標準, 包括國際勞工組織《工作基本原則及權利宣言》和《國際人權條例》中訂定的八項基本公約所規定的原則和權利。被認為違反這些公約的發行機構不被視為永續投資。



本金融產品如何評估對永續經營要素造成的主要不利影響?

貝萊德已針對所有永續投資制定一套標準, 透過參考所有相關的強制性本金不利影響 (PAI) 來評估一項投資是否會造成顯著損害。這些標準評估的對象為永續性因素, 例如投資於化石燃料、違反國際標準、對環境負面的商業實踐和爭議性武器等的受投資公司。投資使用系統控制, 並以此套標準進行篩選, 任何被認為造成顯著損害的投資皆不符合永續投資的資格。貝萊德根據法規的規定, 對各類投資永續發展因素的不利影響指標展開評估。不利影響的評估標準是使用有關投資的業務參與 (在被認定具有負面環境或社會影響的特定活動中) 或環境或社會爭議的第三方供應商資料來評估, 以排除貝萊德判定對永續性指標有害的投資, 但少數例外狀況除外, 例如, 當資料被確定為不準確或未及時更新時。

以下 PAI 是透過不造成顯著損害流程擷取的:

不利永續經營指標

溫室氣體 (GHG) 排放 (範圍 1/2/3)

碳足跡

受投資公司的 GHG 強度

與在化石燃料產業活躍的公司有關聯

非再生能源消耗和生產的比例

每個高影響氣候領域的能源消耗強度

對生物多樣性敏感區域造成負面影響的活動

排放到水體中的排放物

危險廢棄物與放射性廢棄物比例

違反聯合國全球盟約約束, 及經濟合作暨發展組織 (OECD) 多國企業指導綱領

缺乏流程和合規機制來監控是否符合聯合國全球契約原則和經合組織跨國企業指導方針

未調整的性別薪資差距

董事會性別多元化

涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)

溫室氣體強度 (主權與超國家)

受社會違規影響的受投資國家/地區 (主權與超國家)

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德美國政府房貸影響力基金 (承上)



本金融產品的主要投資標的是什麼?

此清單包含參考期間在金融產品投資中占比最大的標的, 參考期間為: 2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Gnma2 30 年 2051-09-20	證券化	11.07%	美國
Fhlmc 30 年 Umbs Super 2051-02-01	證券化	9.46%	美國
FNMA 30 年 Umbs 2051-05-01	證券化	5.54%	美國
Gnma2 30 年 2051/10/20	證券化	3.49%	美國
Gnma2 30 年 2050/6/20	證券化	3.41%	美國
Gnma2 30 年 Tba(Reg C) 2023-09-21	證券化	3.16%	美國
Gnma2 30 年 Tba(Reg C) 2023/6/20	證券化	2.98%	美國
Umbs 30 年 Tba(Reg A) 2023-01-12	證券化	2.89%	美國
Gnma2 30 年 Tba(Reg C) 2023/3/21	證券化	2.88%	美國
Gnma2 30 年 2050/6/20	證券化	2.81%	美國
FNMA 30 年 Umbs 2051/9/1	證券化	2.74%	美國
Gnma2 30 年 2051/3/20	證券化	2.37%	美國
Gnma2 30 年 2051/3/20	證券化	2.36%	美國
Gnma2 30 年 2020 Production 2050-06-20	證券化	2.23%	美國
Gnma2 30 年 2050/6/20	證券化	2.22%	美國

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

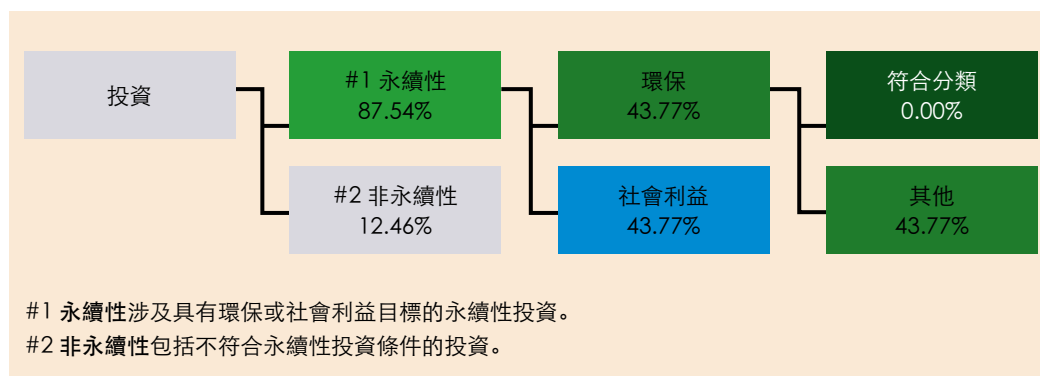
貝萊德美國政府房貸影響力基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德美國政府房貸影響力基金 (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
證券化	不動產抵押貸款債權的轉付證券	95.92%
證券化	CMO	3.43%
財政部	財政部	2.81%

在參考期內, 基金的投資均未持有以下子行業 (依巴克萊產業分類系統定義): 綜合性、獨立性、中游、油田服務、精煉、金屬和礦業。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德美國政府房貸影響力基金 (承上)

為了符合歐盟分類, 化石氣體的標準包括限制排放, 以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動, 使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時, 溫室氣體排放表現最佳之經濟活動。

符合分類的活動以下列比重表示:

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資, 例如: 向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度?

於參考期間, 基金之投資符合歐盟分類之情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動?

是:

■ 投資於化石氣體

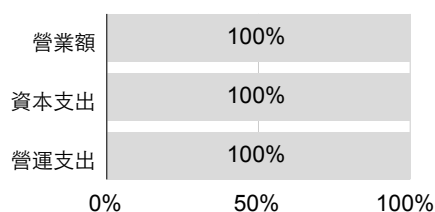
■ 投資於核能

X 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化 (「緩解氣候變化」), 且不會對任何歐盟分類的規範目標造成顯著損害時, 才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容, 規範於歐盟執委會公佈之規則 2022/1214 中。

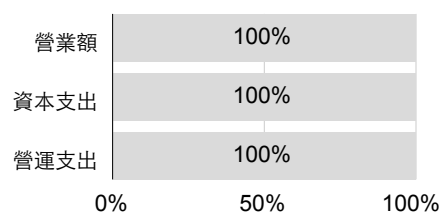
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*, 第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度, 而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資, 包括主權債券*



- 符合分類: 化石氣體
- 符合分類: 核能
- 符合分類 (非化石氣體與核能)
- 不符合分類

2. 符合分類的投資, 不包括主權債券*



- 符合分類: 化石氣體
- 符合分類: 核能
- 符合分類 (非化石氣體與核能)
- 不符合分類

本圖表代表投資總額的 100.00%。

* 在這些圖表中, 「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間, 本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比, 符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品定期揭露生效後的第一個參考期間, 因此無法加以比較。



*具有環保目標但卻未將
歐盟分類法下的環境永
續經濟活動納入考量標
準的永續投資。



● 具環保目標, 但不符歐盟分類的永續投資比重為何?

在參考期內, 43.77% 的基金投資被分類為環境目標與歐盟分類不一致的永續投資。

基金基於以下原因投資於與歐盟分類不一致的永續投資: (i) 它是基金投資策略的一部分; (ii) 無法取得能夠判定是否合乎歐盟分類的資料; 及/或 (iii) 相關經濟活動不符合歐盟分類規則提供的技術篩選標準, 或不符此類技術篩選標準中規定的所有要求。



● 社會利益方面永續投資的比重為何?

於參考期間, 基金投資的 43.77% 被歸類為社會利益永續投資。



● 「非永續」項目包括哪些投資, 其目的為何, 且是否有任何最低環保或社會利益保障措施?

「非永續」所列的投資包括衍生工具、現金和近似現金工具、由全球機構發行的固定收益可轉讓證券 (亦稱為債務證券), 但此類持有不超過 20%。此類投資僅用於流動性管理和/或避險目的。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施, 以達到永續投資目標?

投資顧問已實施內部品質管控措施, 例如將須遵循的規範寫入系統, 以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性, 以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題, 基金則會對發行機構進行審查, 以確保在投資顧問同意進行該外部評估的情況下, 投資顧問可得「發行機構已採取補救行動, 或將根據投資顧問與發行機構的直接互動, 在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 9 條第 1 項至第 4a 項, 及歐盟規章 2020/852 第 5 條第一項所規範之金融產品的定期揭露 (承上)

貝萊德美國政府房貸影響力基金 (承上)



參考指標是指數, 用以衡量金融產品是否達到永續目標。

與參考永續指標對照, 本金融產品的表現如何?

於參考期間, 基金並未為達到基金促進的永續投資目標, 而指定一個參考指標的指數, 因此本節並不適用。

● 參考指標與廣泛市場指數有何不同?

不適用。

● 在評估參考指標與永續投資目標是否相符時, 本金融產品在永續經營指標方面的表現如何?

不適用。

● 較之參考指標, 本金融產品的表現如何?

不適用。

● 較之廣泛市場指數, 本金融產品的表現如何?

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國增長型基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德美國增長型基金

法律實體識別碼：
549300DS7VHS2W0PZD71

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德美國增長型基金 (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國增長型基金 (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國增長型基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其 他方式接觸製造 爭議武器的發行 機構 (包括但不 限於集束彈藥、 生化武器、地 雷、貧化鈾、致 盲雷射、無法探 測的碎片及/或 燃燒武器)	排除 25% 以上 收入源於生產製 造焦油砂 (也稱 為油砂) 的發行 機構	排除 25% 以上 收入源於開採燃 料煤及/或燃煤 發電的發行機 構，不過，被認 為符合國際資本 市場協會之綠色 債券原則的「綠 色債券」除外	排除被認為未能 遵守聯合國全球 盟約約束 (範疇 涵蓋人權、勞動 基準、環境和反 貪腐) 的發行 機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國增長型基金 (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 12 月 14 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
Microsoft Corp	資訊科技	8.46%	美國
蘋果公司	資訊科技	8.29%	美國
亞馬遜公司	非必需消費品	7.85%	美國
字母控股 A 類	通訊	5.21%	美國
萬事達卡公司 A 類	金融	5.09%	美國
輝達公司	資訊科技	4.81%	美國
直覺電腦軟體公司	資訊科技	4.73%	美國
ASML 控股 ADR Representing Nv	資訊科技	4.04%	荷蘭
益華電腦股份有限公司	資訊科技	3.37%	美國
CIT 集團股份有限公司	醫療保健	3.22%	美國
特斯拉公司	非必需消費品	3.21%	美國
科帕特公司	工業	3.19%	美國
S&P Global Inc	金融	3.09%	美國
丹納赫公司	醫療保健	3.06%	美國
直覺手術公司	醫療保健	2.99%	美國

附錄四 – 補充資訊 (未查核) (承上)

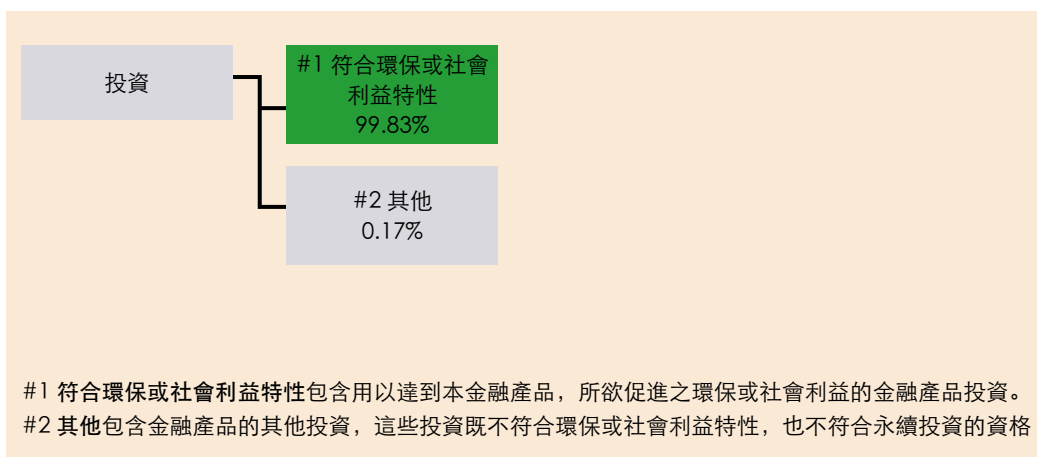
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國增長型基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國增長型基金 (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
資訊科技	軟體與服務	20.43%
資訊科技	半導體與半導體設備	11.84%
金融	金融服務	11.43%
醫療保健	製藥、生物科技與生命科學	8.45%
資訊科技	科技硬體與設備	8.29%
非必需消費品	非必需消費品經銷與零售	7.85%
通訊	媒體及娛樂	7.57%
醫療保健	醫療保健設備及服務	7.41%
工業	商業及專業服務	4.24%
非必需消費品	消費服務	3.73%
非必需消費品	汽車及零部件	3.21%
非必需消費品	耐用消費品	2.99%
工業	資本財	1.55%
能源	油氣儲存及運輸	1.38%
能源	油氣探勘及生產	0.08%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油與天然氣產業、油氣鑽探、油氣設備服務、油氣煉製與銷售、煤炭及消耗性燃料。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國增長型基金 (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

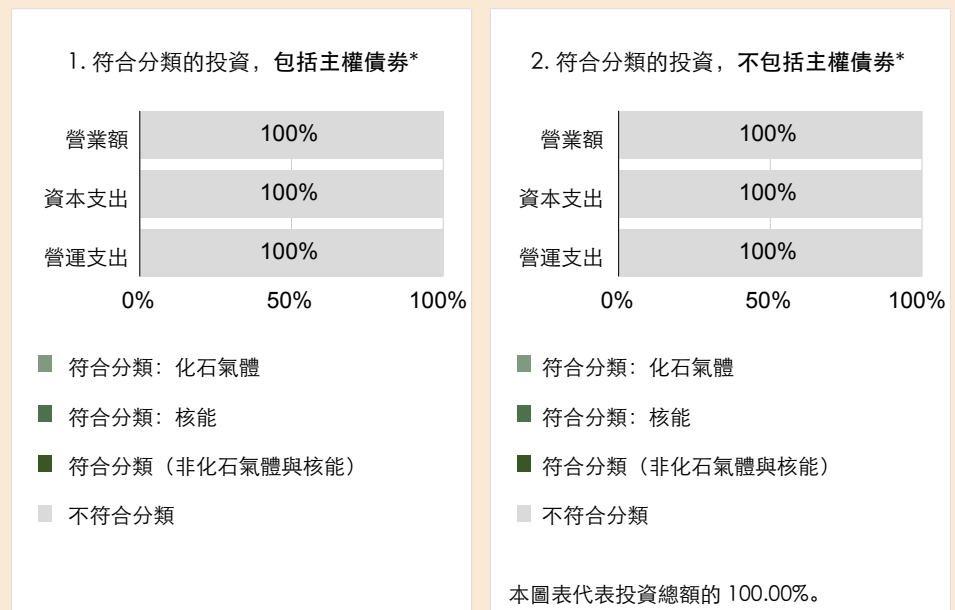
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德美國增長型基金 (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界金融基金 (基金之配息來源可能為本金)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德世界金融基金 (基金之配息來源可能為本金)

法律實體識別碼：
5493009JGB3XP8H4XV85

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

投資具有促進環保/社會利益的特性，但並未含任何永續投資

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界金融基金 (基金之配息來源可能為本金) (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界金融基金 (基金之配息來源可能為本金) (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界金融基金 (基金之配息來源可能為本金) (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
美國銀行	金融	4.83%	美國
Wells Fargo	金融	4.62%	美國
匯豐控股有限公司	金融	4.47%	英國
裕信銀行	金融	3.79%	義大利
西班牙對外銀行	金融	3.72%	西班牙
摩根大通集團	金融	2.66%	美國
義大利聯合聖保羅銀行	金融	2.64%	義大利
駿懋銀行集團	金融	2.51%	英國
公民金融集團公司	金融	2.42%	美國
BLK ICS Usd Leaf 代理區	金融	2.39%	愛爾蘭
阿波羅全球管理公司	金融	2.34%	美國
美國國際集團	金融	2.33%	美國
科爾伯格-克拉維斯-羅伯茨公司	金融	2.31%	美國
葡萄牙商業銀行	金融	2.30%	葡萄牙
同步銀行	金融	2.29%	美國

附錄四 – 補充資訊 (未查核) (承上)

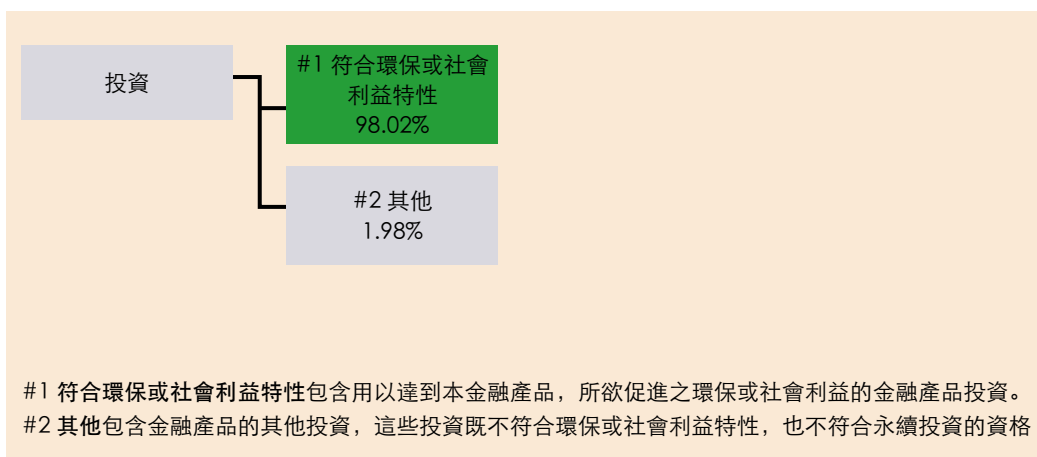
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界金融基金 (基金之配息來源可能為本金) (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界金融基金 (基金之配息來源可能為本金) (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所涉及的經濟領域。

行業	子行業	投資百分比
金融	銀行	59.31%
金融	金融服務	33.09%
金融	保險	5.04%
資訊科技	軟體與服務	2.96%

在參考期間，本基金未投資於以下子行業 (根據全球行業分類系統所定義)：綜合性石油與天然氣產業、油氣探勘與生產、油氣鑽探、油氣設備服務、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界金融基金 (基金之配息來源可能為本金) (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

■ 投資於化石氣體

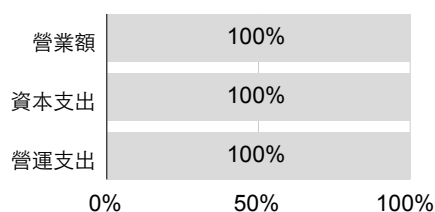
■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

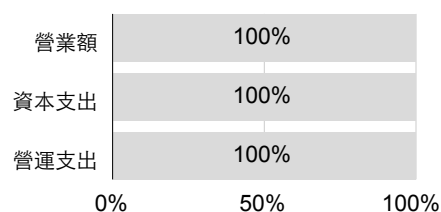
以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。

1. 符合分類的投資，包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非化石氣體與核能）
- 不符合分類

2. 符合分類的投資，不包括主權債券*



- 符合分類：化石氣體
- 符合分類：核能
- 符合分類（非化石氣體與核能）
- 不符合分類

本圖表代表投資總額的 100.00%。

* 在這些圖表中，「主權債券」包含所有主權曝險。

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界金融基金 (基金之配息來源可能為本金) (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界健康科學基金 (基金之配息來源可能為本金)

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德世界健康科學基金 (基金之配息來源可能為本金)

法律實體識別碼：
549300OHN1ZT4WMEMU83

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

歐盟分類為環境永續之經濟活動的投資

非歐盟分類為環境永續之經濟活動的投資

基於社會利益目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

基於環保目標，投資於歐盟分類為環境永續之經濟活動

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資

歐盟分類是歐盟規章 2020/852 制定之分類系統，包含一份環境永續經濟活動的清單。該規章並未開列社會利益方面永續經濟活動的清單。具有環保目標的永續投資不一定都會符合歐盟分類的定義。



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界健康科學基金 (基金之配息來源可能為本金) (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

● 永續經營指標的表現如何?

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界健康科學基金 (基金之配息來源可能為本金) (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)	排除 25% 以上收入源於生產製造焦油砂 (也稱為油砂) 的發行機構	排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外	排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界健康科學基金 (基金之配息來源可能為本金) (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
CIT 集團股份有限公司	醫療保健	6.77%	美國
禮來公司	醫療保健	4.96%	美國
阿斯特捷利康公司	醫療保健	4.20%	英國
默克公司	醫療保健	4.13%	美國
Novo Nordisk Class B	醫療保健	4.02%	丹麥
嬌生	醫療保健	3.74%	美國
賽默飛世爾科技公司	醫療保健	3.54%	美國
Roche Holding Par Ag	醫療保健	3.47%	瑞士
波士頓科學有限公司	醫療保健	3.16%	美國
艾伯維公司	醫療保健	2.81%	美國
賽諾菲	醫療保健	2.76%	法國
丹納赫公司	醫療保健	2.39%	美國
安進公司	醫療保健	2.34%	美國
直覺手術公司	醫療保健	2.27%	美國
輝瑞公司	醫療保健	2.23%	美國

附錄四 – 補充資訊 (未查核) (承上)

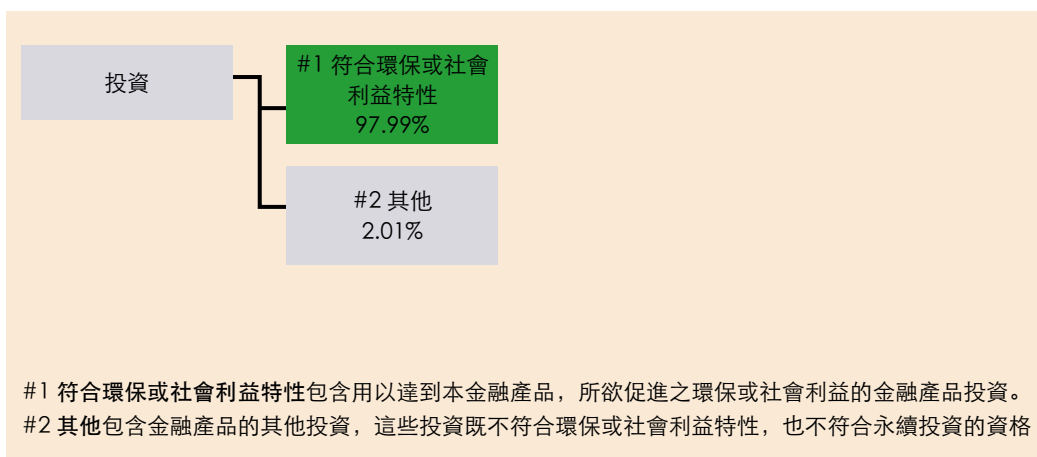
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界健康科學基金 (基金之配息來源可能為本金) (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何?

● 資產配置情況如何?



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界健康科學基金 (基金之配息來源可能為本金) (承上)

● 投資於哪些經濟領域?

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
醫療保健	製藥、生物科技與生命科學	61.73%
醫療保健	醫療保健設備及服務	36.24%

在參考期間，本基金未投資於以下子行業 (根據全球行業分類系統所定義)：綜合性石油與天然氣產業、油氣探勘與生產、油氣鑽探、油氣設備服務、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界健康科學基金 (基金之配息來源可能為本金) (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

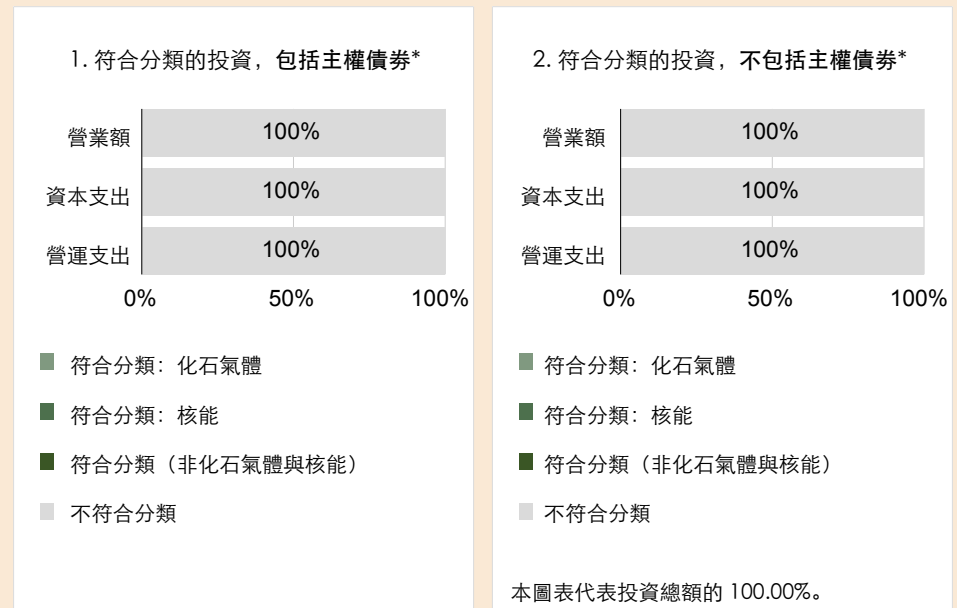
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界健康科學基金 (基金之配息來源可能為本金) (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括衍生性商品、現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界科技基金

永續投資是指投資於對環保或社會利益目標有所貢獻的經濟活動，前提是該投資並未對任何環境或社會利益目標造成顯著損害，且被投資公司具備良好的公司治理。

產品名稱：
貝萊德世界科技基金

法律實體識別碼：
5493007T8WWG2QURHU23

環保及/或社會利益特性

本金融產品是否具有永續投資目標？

是

X 否

基於環保目標所為之永續投資：__%

投資具有助益環保/社會利益 (E/S) 的特性，雖然並非以永續投資為目標，但其永續性投資占比為__%

歐盟分類為環境永續之經濟活動的投資

基於環保目標，投資於歐盟分類為環境永續之經濟活動

非歐盟分類為環境永續之經濟活動的投資

基於環保目標，投資於非歐盟分類為環境永續之經濟活動

基於社會利益目標

基於社會利益目標所為之永續投資：__%

X 投資具有促進環保/社會利益的特性，但並未含任何永續投資



永續經營指標衡量本金融產品如何達到促進的環保或社會利益特性。

本金融產品對於環保及/或社會利益特性，有何種程度的助益？

基金在參考期間對於環保和社會利益特性的助益，如下表所示。有關這些環保和社會利益特性的詳細資訊，請參閱基金的公開說明書。有關基金促進此類環保及社會利益特性的程度之資訊，請參閱以下標題為「永續經營指標的表現如何？」的章節。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界科技基金 (承上)

基金所促進的環保和社會利益特性

該基金採用貝萊德的 EMEA 基準篩選並搭配基本洞察觀點方法。該基金在有限範圍內得以投資於涉及核武器、化石燃料、菸草及民用槍械的發行機構。這些投資必須基於該發行機構處於「過渡期」，且專注於滿足永續發展標準。然而，不符合以下篩選標準的發行機構將被排除在投資之外

排除從事或以其他方式接觸製造爭議武器的發行機構 (包括但不限於集束彈藥、生化武器、地雷、貧化鈾、致盲雷射、無法探測的碎片及/或燃燒武器)

排除從直接參與核武器生產而獲得任何收入的發行機構

排除 25% 以上收入源於開採燃料煤及/或燃煤發電的發行機構，不過，被認為符合國際資本市場協會之綠色債券原則的「綠色債券」除外

排除 25% 以上收入源於生產焦油砂 (也稱為油砂) 的發行機構

排除生產菸草產品的發行機構

排除從菸草相關產品的批發配送和供應中獲得超過 5% 收入的發行機構

排除在美國註冊並且以向市民販售為目的而生產槍械及/或小型武器彈藥的發行機構

排除 5% 以上收入源於以供市民使用為目的而生產或零售槍械及/或小型武器彈藥的發行機構

排除被認為未能遵守聯合國全球盟約約束 (範疇涵蓋人權、勞動基準、環境和反貪腐) 的發行機構

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界科技基金 (承上)

● 永續經營指標的表現如何？

下表提供有關永續經營指標表現的資訊，可用以衡量基金對於各項環保和社會利益特性的促進，詳情請參閱基金的公開說明書。

永續經營指標	基準	參考期間之表現
根據上表「基金所促進的環保和社會利益特性」所定義之排除標準，予以排除的發行機構	現行違規次數	沒有現行違規紀錄

●與先前期間比較之下如何？

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。

● 金融產品達到了永續投資目標的哪些部分？永續投資如何助益於此類目標？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

● 金融產品所達成的部分永續投資目標，如何未對任何環保或社會利益永續投資目標造成顯著損害？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

- 對於永續經營要素有不利影響之指標如何評估？

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。請參閱以下標題為「本金融產品如何評估對永續經營要素的主要不利影響？」的章節，其中說明本基金如何考量永續經營要素之主要不利影響。

- 永續投資是否符合《經濟合作暨發展組織多國企業指導綱領》以及《聯合國工商業和人權指導原則》？詳細說明：

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。

歐盟分類制訂了「不得造成顯著損害」原則，該原則要求符合該分類的投資不得顯著損害歐盟永續分類規則的目標，並會隨附於特定歐盟標準。

「不得造成顯著損害」原則僅適用於特定金融產品的相關投資，該金融產品採取歐盟環境永續經濟活動標準。該金融產品其他部分的相關投資並不採取歐盟環境永續經濟活動標準。

任何其他永續投資也不得對任何環保或社會利益目標造成顯著損害。

主要不利影響是投資決策對環境、社會與員工事務、尊重人權、反貪腐，和反賄賂事宜的永續經營要素所產生之最顯著負面影響。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界科技基金 (承上)



本金融產品如何評估對永續經營要素造成的主要不利影響？

下表提供的資訊有關本基金所評估的主要不利永續經營指標之影響。該基金透過應用這些最低貝萊德 ESG 和排除標準，評估主要不利永續經營指標的影響。在投資選擇標準方面，投資顧問評定下表中標記為「F」的該等主要不利影響已經過全面考量，而標記為「P」的不利影響則為部分考量。主要不利影響經部分考量，是依貝萊德內部評估確定永續經營指標部分符合歐盟規章 2019/2088 附則之附錄 1《監管技術標準》(「RTS」) 所概述之主要不利影響監管定義。主要不利影響經全面考量，是依貝萊德內部評估已確定永續經營指標完全符合歐盟規章 2019/2088 附則之附錄 1 RTS 所概述之全面監管定義。

不利永續經營指標	永續經營指標			
	排除從事或以其 他方式接觸製造 爭議武器的發行 機構 (包括但不 限於集束彈藥、 生化武器、地 雷、貧化鈾、致 盲雷射、無法探 測的碎片及/或 燃燒武器)	排除 25% 以上 收入源於生產製 造焦油砂 (也稱 為油砂) 的發行 機構	排除 25% 以上 收入源於開採燃 料煤及/或燃煤 發電的發行機 構，不過，被認 為符合國際資本 市場協會之綠色 債券原則的「綠 色債券」除外	排除被認為未能 遵守聯合國全球 盟約約束 (範疇 涵蓋人權、勞動 基準、環境和反 貪腐) 的發行 機構
與在化石燃料產業活躍的公司有關聯		部分	部分	
違反聯合國全球盟約約束，及經濟合作暨發展組織 (OECD) 多國企業指導綱領				部分
涉及爭議性武器 (反步兵地雷、集束彈藥、化學武器和生物武器)	全面			

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界科技基金 (承上)



本金融產品的主要投資標的是什麼？

此清單包含參考期間在金融產品投資中占比最大的標的，參考期間為：2022 年 9 月 1 日至 2023 年 8 月 31 日。

最大投資	行業	資產比例	國家/地區
蘋果公司	資訊科技	8.47%	美國
Microsoft Corp	資訊科技	8.32%	美國
輝達公司	資訊科技	5.57%	美國
Asmi Holding Nv	資訊科技	3.07%	荷蘭
Mastercard Inc Class A	金融	3.00%	美國
益華電腦股份有限公司	資訊科技	2.96%	美國
特斯拉公司	非必需消費品	2.77%	美國
萬事達卡公司 A 類	金融	2.73%	美國
字母控股 A 類	通訊	2.35%	美國
博通公司	資訊科技	2.25%	美國
超微半導體公司	資訊科技	2.18%	美國
甲骨文公司	資訊科技	1.90%	美國
亞馬遜公司	非必需消費品	1.80%	美國
科林研發公司	資訊科技	1.70%	美國
社群元宇宙公司 A 類	通訊	1.69%	美國

附錄四 – 補充資訊 (未查核) (承上)

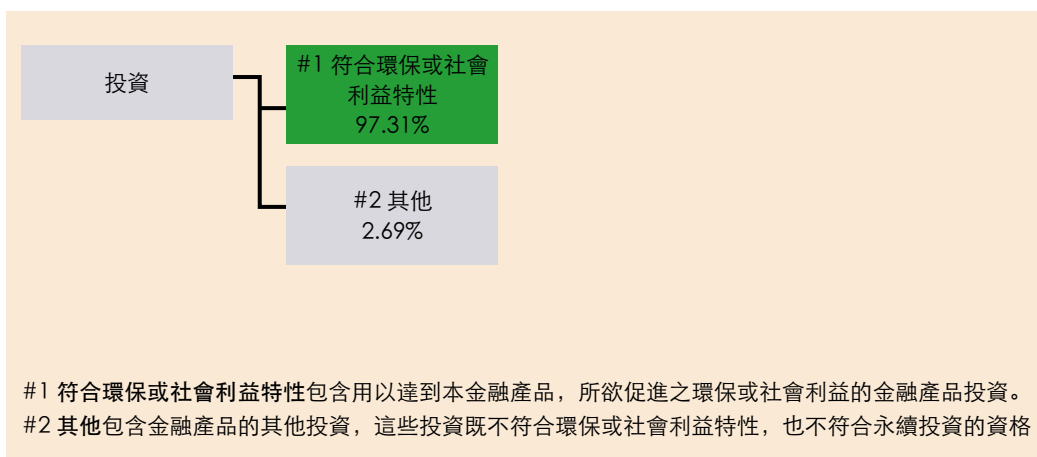
歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界科技基金 (承上)



資產配置說明特定資產的投資比重。

與永續經營相關的投資比例為何？

● 資產配置情況如何？



附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界科技基金 (承上)

● 投資於哪些經濟領域？

下表詳細列出基金在參考期間所持有的投資中佔 1% 或以上的經濟領域。

行業	子行業	投資百分比
資訊科技	軟體與服務	30.18%
資訊科技	半導體與半導體設備	26.85%
資訊科技	科技硬體與設備	11.83%
金融	金融服務	8.83%
通訊	媒體及娛樂	8.08%
非必需消費品	非必需消費品經銷與零售	4.28%
非必需消費品	汽車及零部件	2.87%
工業	商業及專業服務	1.03%
非必需消費品	消費服務	1.01%

在參考期間，本基金未投資於以下子行業（根據全球行業分類系統所定義）：綜合性石油與天然氣產業、油氣探勘與生產、油氣鑽探、油氣設備服務、油氣儲存與運輸、油氣煉製與銷售、煤炭及消耗性燃料。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界科技基金 (承上)

為了符合歐盟分類，化石氣體的標準包括限制排放，以及在 2035 年底前改用完全可再生能源或低碳燃料。核能的相關標準包括綜合性安全和廢棄物管理規則。

扶持性活動可直接扶持其他活動，使其對環境目標作出具體貢獻。

過渡性活動是指在尚未具備低碳替代品時，溫室氣體排放表現最佳之活動。

符合分類的活動以下列比重表示：

- 營業額反映受投資公司綠能活動的營收比重。
- 資本支出 (CapEx) 顯示受投資公司的綠能投資，例如：向綠能經濟轉型的投資。
- 營運支出 (OpEx) 反映受投資公司的綠能營運活動。



具有環保目標的永續投資符合歐盟分類之程度？

於參考期間，基金之投資符合歐盟分類的情形如下圖所示。

● 金融產品是否投資於符合歐盟分類¹的化石氣體及/或核能相關活動？

■ 是：

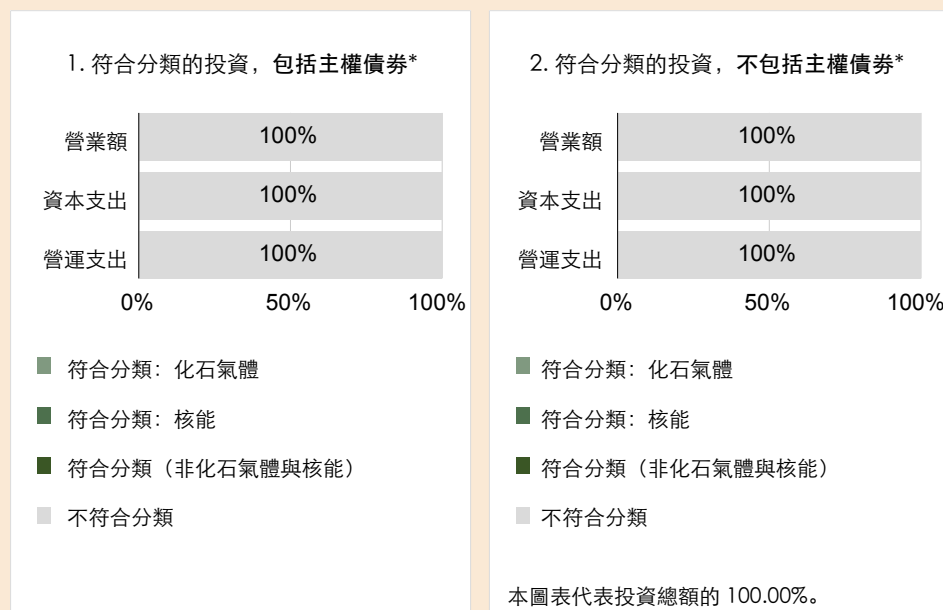
■ 投資於化石氣體

■ 投資於核能

☒ 否

¹ 化石氣體及/或核能相關活動僅在其有助於限制氣候變化（「緩解氣候變化」），且不會對任何歐盟分類的規範目標造成顯著損害時，才能符合該分類。規範目標請參閱左側註記。符合歐盟分類的化石氣體及核能經濟活動的準則詳細內容，規範於歐盟執委會公佈之規則 2022/1214 中。

以下圖表以綠色顯示符合歐盟分類的投資百分比。由於沒有適當的方法用於評估主權債券與歐盟分類的符合度*，第一張圖表顯示包括主權債券在內的金融產品的所有投資與歐盟分類之符合度，而第二張圖表顯示僅主權債券以外的金融產品的投資與歐盟分類之符合度。



* 在這些圖表中，「主權債券」包含所有主權曝險。

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露

貝萊德世界科技基金 (承上)

● 過渡性及扶持性活動之投資比重為何?

於參考期間，本基金涉及過渡性及扶持性活動的投資為 0%。

● 與以往參考期間相比，符合歐盟分類的投資百分比為何?

由於這是歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品定期揭露生效後的第一個參考期間，因此無法加以比較。



具有環保目標但卻未將歐盟規章 2020/852 所規範之環境永續經濟活動納入考量標準的永續投資。



● 具環保目標，但不符歐盟分類的永續投資比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 社會利益方面永續投資的比重為何?

本節不適用於本基金，因為本基金於參考期間並未承諾執行永續投資，然而，基金投資組合可能含有某些永續投資。



● 「其他」項目包括哪些投資，其目的為何，且是否有任何最低環保或社會利益保障措施?

「#2 其他」所指的投資包括現金和近似現金工具，但該等持有未超過 20%。該等投資僅用於追求基金（非 ESG）投資目標的投資目的，以管理流動性及/或避險。基金所持有的其他投資並未根據最低環保或社會利益保障措施予以評估。



● 參考期間已採取哪些措施，以符合環保及/或社會利益特性?

投資顧問已實施內部品質管控措施，例如將須遵循的規範寫入系統，以確保符合基金所促進之環保及社會利益特性。投資顧問會定期審查基金促進的環保及社會利益特性，以確保這些特性持續符合基金的相關投資範圍。

如果發行機構經認定在良好治理方面可能存在問題，基金則會對發行機構進行審查，以確保在投資顧問同意進行該外部評估的情況下，投資顧問可得「發行機構已採取補救行動，或將根據投資顧問與發行機構的直接互動，在合理時間範圍內採取補救行動」之滿意結論。投資顧問亦可決定減少與該等發行機構的接觸。

投資顧問亦須遵守股東權利指令 II (SRD) 要求的股東參與要求。股東權利指令旨在強化股東的權益，提高透明度，並降低在法令規制下，歐盟市場上交易之公司所存在的超額風險。有關投資顧問根據股東權利指令所進行之活動的更多詳情，請參閱貝萊德網站：

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

附錄四 – 補充資訊 (未查核) (承上)

歐盟規章 2019/2088 第 8 條第 1 項、第 2 項與第 2a 項，及歐盟規章 2020/852 第 6 條第一項所規範之金融產品的定期揭露
貝萊德世界科技基金 (承上)



參考指標是指數，用以衡量金融產品是否達到其促進之環保或社會利益特性。

與參考指標對照，本金融產品的表現如何？

於參考期間，基金並未為達到基金促進的環保或社會利益特性，而指定一個參考指標的指數，因此本節並不適用。

● 參考指標與廣泛市場指數有何不同？

不適用。

● 在評估參考指標與所促進的環保或社會利益特性是否相符時，本金融產品在永續經營指標方面的表現如何？

不適用。

● 較之參考指標，本金融產品的表現如何？

不適用。

● 較之廣泛市場指數，本金融產品的表現如何？

不適用。

想要進一步訊息，請撥打

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BlackRock

Annual report and audited financial statements

BlackRock Global Funds (BGF)

R.C.S. Luxembourg: B.6317

For the financial year ended 31 August 2023

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⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

⁽⁷⁾ Fund name changed post year end, see Note 19, for further details.

Subscriptions may be made only on the basis of the current Prospectus and relevant Key Information Document (“PRIIPs KID”) for the Funds, together with the most recent annual report and audited financial statements and interim report and unaudited financial statements. Copies are available from the Investor Services Centre, the Transfer Agent, the Management Company or any of the Distributors.

Board of Directors⁽¹⁾⁽²⁾⁽³⁾

Denise Voss, Chairwoman
Paul Freeman
Bettina Mazzocchi (appointed effective 6 October 2022)
Geoffrey D. Radcliffe
Davina Saint
Keith Saldanha
Vasiliki Pachatouridi (appointed effective 3 March 2023)

⁽¹⁾ All Directors of BlackRock Global Funds are non-executive Directors.

⁽²⁾ Bettina Mazzocchi, Geoffrey D. Radcliffe, Keith Saldanha and Vasiliki Pachatouridi are employees of the BlackRock Group (of which the Management Company, Investment Advisers and Principal Distributor are part), and Paul Freeman is a former employee of the BlackRock Group.

⁽³⁾ Denise Voss and Davina Saint are independent Directors.

Management and Administration

Management Company

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

Investment Advisers

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

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

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

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

Sub-Investment Advisers

BlackRock Asset Management North Asia Limited
16/F Champion Tower, 3 Garden Road, Central, Hong Kong

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

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

Principal Distributor

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

Management and Administration continued

Depository

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

Administrator

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

Transfer Agent and Registrar

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

Auditor

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

Legal Advisers

From 1 January 2023:
Arendt & Medernach S.A.
41A avenue John F. Kennedy,
L-1855 Luxembourg
Grand Duchy of Luxembourg

Until 31 December 2022:
Linklaters LLP
35 avenue John F. Kennedy,
L-1855 Luxembourg
Grand Duchy of Luxembourg

Listing Agent

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

Securities Lending Agent

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

Paying Agents

A list of Paying Agents is to be found on pages 4 and 5

Registered Office

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

Management and Administration continued

Enquiries

In the absence of other arrangements, enquiries regarding the Company should be addressed as follows:

Written enquiries:

BlackRock Investment Management (UK) Limited

c/o BlackRock (Luxembourg) S.A.

P.O. Box 1058

L-1010 Luxembourg

Grand Duchy of Luxembourg

All other enquiries:

Telephone: + 44 207 743 3300

Fax: + 44 207 743 1143

Website: www.blackrockinternational.com

Email: investor.services@blackrock.com

General Information

Current Prospectus

BlackRock Global Funds (the “Company”) Prospectus and addendum, and the relevant PRIIPs KID for the Funds along with copies of the Account Opening and Dealing Form may be obtained from the Local Investor Services Centre, the Management Company or any of the Representatives or Distributors. Copies of the Company’s Articles of Association and the Annual Report and Audited Financial Statements and Interim Report and Unaudited Financial Statements may also be obtained free of charge from any of these offices and from the Paying Agents. All these documents are also available from www.blackrockinternational.com.

Representatives

The representative in Hong Kong is BlackRock Asset Management North Asia Limited, 16/F, Champion Tower, 3 Garden Road Central, Hong Kong.

The representative in Switzerland is BlackRock Asset Management Schweiz AG, Bahnhofstrasse 39, 8001 Zurich, Switzerland.

The representative in Poland is Dubiński Jeleński Masiarz and Partners Sp.K ul. Zielna 37, 00-108 Warszawa, Poland.

The representative in Israel is Altshuler Shaham Mutual Funds Management Ltd, 19A Habarzel St., Ramat Hachayal, Tel Aviv, Israel.

The facilities agent in Ireland is BlackRock Asset Management Ireland Limited and BlackRock Investment Management (UK) Limited acts as UK facilities agent.

Authorised Status

The Company is an Undertaking for Collective Investment in Transferable Securities (“UCITS”) under the Luxembourg law of 17 December 2010 as amended. Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of the Company’s Funds in the following countries:

Luxembourg, Netherlands and the United Kingdom.

Regulatory consents have been obtained or appropriate notifications have been made for the distribution of shares of the Funds in the umbrella in the following countries:

Austria, Bahrain, Belgium, Brunei, Chile, China, Czech Republic, Denmark, Finland, France, Germany, Gibraltar, Greece, Hong Kong, Hungary, Iceland, Ireland, Israel, Italy, Japan, Jersey, Korea, Liechtenstein, Macau, Malta, Norway, Oman, Poland, Portugal, Singapore, Slovak Republic, Spain, Sweden, Switzerland, Taiwan, UAE, Uruguay.

Shares of certain Funds in the umbrella may also be offered in certain other jurisdictions from time to time on a private placement basis.

The Company is duly registered with the Comisión Nacional de Mercado de Valores in Spain under number 140.

Paying Agents

France

CACEIS Bank
1/3, Place Valhubert 75013,
Paris

Luxembourg

(Central Paying Agent)
J.P. Morgan Bank
Luxembourg S.A. European
Bank & Business Center,
6, route de Trèves, Building C
L-2633 Senningerberg

Switzerland

State Street Bank International
GmbH
Munich, Zurich branch
Beethovenstrasse 19
CH-8027 Zurich

Italy

Allfunds Bank S.A.
Succursale di Milano
Via Bocchetto, 6
20123 Milan

Banca Monte

dei Paschi
di Siena S.p.A.
Piazza Salimbeni 3
53100 Siena

Banca Sella Holding S.p.A.

Piazza Gaudenzio Sella 1
13900 Biella

Italy continued

BNP Paribas Securities
Services
Succursale di Milano
Piazza Lina Bo Bardi, 3
20124 Milan

CACEIS Bank
Italy Branch
Piazza Cavour, 2
20121 Milan

Iccrea Banca S.p.A.
Via Lucrezia Romana, 41/47
00178 Rome

Italy continued

Société Générale Securities
Services S.p.A.
Via Benigno Crespi, 19/A, MAC II
20159 Milan

General Information continued

Paying Agents continued

Italy continued

State Street Bank GmbH
– Succursale Italia
Registered Office
Via Ferrante Aporti, 10
20125 Milan

Poland

Bank Handlowy w Warszawie
Spółka Akcyjna
ul. Senatorska 16
00-923 Warszawa

Sweden

BlackRock Investment
Management (UK) Limited
Stockholm Branch
Norrandsgatan 16
111 43 Stockholm

Publication of Prices and Notices to Shareholders

Notices are sent to registered shareholders and (when legally required) published in such newspapers as decided by the Directors and in the Recueil des Sociétés et Associations du Mémorial Luxembourg. The previous Dealing Day's prices for shares may be obtained during business hours from the local Investor Servicing team and are also available from the BlackRock website. They will also be published in such countries as required under applicable law and at the discretion of the Directors in a number of newspapers or electronic platforms worldwide. The Company cannot accept any responsibility for error or delay in the publication or non-publication of prices. Historic dealing prices for all shares are available from the Administrator or local Investor Servicing team.

Purchases and Sales

A detailed list of investments purchased and sold for any Fund during the year is available upon request, free of charge, from the Registered office as mentioned on page 2, or the offices of the Representatives as mentioned on page 3.

Disclosure Policy

Details of month end holdings and valuations for all BlackRock Global Funds will be made available upon request from the Investor Services Centre to any BlackRock Global Funds shareholder no earlier than 10 business days after a given month end. BlackRock Global Funds reserves the right to require shareholders to sign an appropriate non-disclosure document prior to providing such information.

For German investors

This annual report and audited financial statements (the "Report and Financial Statements") may be translated into other languages. Any such translation shall only contain the same information and have the same meaning as the English language Report and Financial Statements. To the extent that there is any inconsistency between the English language Report and Financial Statements and the Report and Financial Statements in another language, the English language Report and Financial Statements will prevail, except to the extent (and only to the extent) that it is required by law of any jurisdiction where the shares are sold, that in an action based upon disclosure in a Report and Financial Statements in a language other than English, the language of the Report and Financial Statements on which such action is based shall prevail. Any disputes as to the terms of the Report and Financial Statements, regardless of the language of the Report and Financial Statements, shall be governed by and construed in accordance with the laws of Luxembourg.

The prospectus, the PRIIPs KID and a full statement of portfolio changes are available free of charge, from the German Paying Agent.

Please note that a notification regarding the distribution of shares in the Federal Republic of Germany pursuant to section 310 of the German Capital Investment Code (Kapitalanlagegesetzbuch) has not been filed in respect of the following Sub-Fund: Asian Multi-Asset Income Fund. Therefore, shares of this Sub-Fund may not be distributed in the Federal Republic of Germany.

Chairwoman's Letter to Shareholders

1 September 2022 to 31 August 2023

Dear Shareholder,

I am writing to update you on the activities of BlackRock Global Funds ("BGF") over the 12 months to 31 August 2023. The BGF range comprised 105 Funds (each a "Fund", together the "Funds") as at 31 August 2023.

The past twelve months have been characterised by ongoing volatility in global equity markets as uncertainty around the extent and potential impact of rising interest rates has continued to be felt. However, share prices around the world have generally risen in response to falling inflation rates, the prospect of looser monetary policy and signs that major economies have been relatively resilient in the face of recent challenges.

On 1 March 2022, due to the significant investment exposure of the Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund") to Russia, the Board of Directors took the decision to temporarily suspend subscriptions and redemptions and conversion of all share classes and the determination of net asset values, pursuant to the Fund's discretion under the prospectus. At 31 August 2023, valuation, subscriptions and redemptions in the Fund remain suspended until further notice. For further details see Note 1 to the Financial Statements.

After the steep increases seen in early 2022, energy prices started to ease over the second half of the year, reducing some of the inflationary pressures in the world's major economies. More recently, the outbreak of conflict between Israel and Palestine in October 2023 could lead to another surge in oil prices later in the year. Having peaked in June 2022, the inflation rate in the US continued to decline throughout the period. In the Eurozone, annual price rises hit 10.6% in October 2022 but had eased back to 5.3% by August 2023. The UK inflation rate rose to 11.1% in October 2022, a 40-year record, before similarly dropping back to reach 6.8% in July 2023. In most developed nations, inflation rates have been slow to fall. This has added to the challenges facing central banks, which have continued to tighten monetary policy.

The reopening of China's economy following a lengthy period of COVID-19-related restrictions has had a significant impact on global markets over the past twelve months. Following widespread protests in November 2022, Chinese authorities relaxed the country's pandemic-era restrictions, delivering a potential boost to international trade as well as domestic growth.

Persistently high inflation coupled with rising interest rates created fears in the second half of 2022 that the world could be heading into another recession. However, economic data in late 2022 and the early months of 2023 helped to ease these concerns: while activity in areas such as manufacturing and construction fell back, labour market performance remained largely robust and retail spending proved resilient. In its World Economic Outlook Update, published in July 2023, the International Monetary Fund ("IMF") forecast an expansion of the world economy of 3.0% in 2023 compared with 3.4% in 2022 and 6.1% in 2021. The IMF added that inflation rates had fallen more slowly than it had predicted earlier, and called on central banks to guard against risks to the financial system.

Markets experienced significant levels of turbulence in the spring of 2023 as concerns emerged about the pressures placed on the global financial system by tightened monetary policy. The collapse of Silicon Valley Bank in the US was followed by a loss of confidence in Switzerland's Credit Suisse, although concerted action by regulators helped to restore calm. In May 2023, markets were rattled by a stand-off between Democrat and Republican politicians in the US over the American government's borrowing limits. However, both sides reached an agreement to raise the debt ceiling early the following month, calming investors' fears.

Share prices advanced in the summer as the US economy, in particular, continued to demonstrate strength in the face of rising interest rates, while inflation continued to decline in both the US and Europe. Major technology stocks benefitted from optimism around the development of artificial intelligence. Signs that China's post-pandemic recovery was more sluggish than expected caused volatility in global equity markets throughout the period, although investors also welcomed news that the Chinese government planned to introduce new measures designed to stimulate the country's flagging economy.

There was continued volatility in fixed income assets during the year. The yield curve on US Treasuries remained inverted throughout: this means that short-term interest rates are higher than long-term rates. This is a relatively unusual phenomenon, and when it has occurred in the past, it has often been associated with an increased risk of recession. Higher-quality corporate bonds were similarly weak, with their yields increasing faster than those on government bonds.

The assets under management ("AUM") in the BGF range fell 2.2% from USD158.7 billion to USD155.3 billion over the year.

The weakest areas were in certain bond funds, fintech and investing with a focus on income generation. The ESG Global Conservative Income Fund declined in size by 43.0% over the period with assets dropping from EUR 644.7 million to EUR 367.2 million. The FinTech Fund fell by 38.6% over the period, with sentiment in the sub-sector damaged by the collapse of a major digital currency exchange among other headwinds. Meanwhile, the Euro Bond Fund lost 39.0% of its value, with its AUM falling from EUR 3.2 billion to EUR 1.9 billion, while the AUM in the China Bond Fund dropped 32.2% from CNH 38.7 billion to CNH 26.3 billion.

The information stated in this report is historical and not necessarily indicative of future performance.

Chairwoman's Letter to Shareholders

1 September 2022 to 31 August 2023 continued

A number of Funds with a focus on sustainability performed well, with the assets in the Sustainable Asian Bond Fund increasing by 161.7% to USD 112.2 million. The Asian Sustainable Equity Fund, meanwhile, rose 83.4% to USD 8.4 million. Significant gains were also made by the Global Long-Horizon Equity Fund, which rose 30.3% to USD 1.4 billion, and by the World Financials Fund, which increased in value by 26.3% to end the period at USD 1.8 billion.

Regulatory change continued throughout Europe and a number of these developments could have implications for investors. Key changes included:

- ▶ As of 1 January 2023, extended PRIIPs regulation has brought significant changes for the fund industry. UCITS KIIDs have been replaced with the revised PRIIPs KIDs requirements. Changes include the way risks, performance scenarios and transaction costs are calculated.
- ▶ The European Union's Sustainable Finance Disclosure Regulation ("SFDR") came into effect in March 2021. It imposes new transparency and reporting obligations on investment management firms, both at a firm-wide level and at a product level. Certain parts of the framework were finalised in 2022 and adopted at the start of 2023. At the same time, the EU is working on an EU-wide classification system or 'taxonomy'. This taxonomy is designed to provide businesses and investors with a common language to identify to what degree economic activities can be considered environmentally sustainable. There are also moves to improve reporting, with the Corporate Sustainability Reporting Directive ("CSRD") due to be implemented from 2024 onwards. Under the CSRD regulations, companies will be obliged to report on sustainability across their supply chains ("Scope 3"), and will also be required to incorporate double materiality into their reporting. Double materiality is the requirement to report not just on how sustainability-related issues affect the company, but how the company's activities affect the likes of the environment, climate change and social issues. The Luxembourg government recently took further steps to encourage investment in environmentally sustainable funds, reducing the 'taxe d'abonnement' (subscription tax) for funds that meet certain environmental criteria.
- ▶ The UK Financial Conduct Authority's new Consumer Duty regulation came into effect from 31 July 2023, which impacts the content of investment funds' communications – including both funds domiciled in the UK or marketed in the UK – to retail investors. The rules enforce a duty of care on financial services firms for their retail customers, committing them to deliver good outcomes for retail customers – and provide evidence of how they are doing so. The 'higher and clearer' standards of consumer protection now apply to new and existing products open to sale to UK retail investors.

Should you have any questions on any of this material, please contact us via our website: www.blackrockinternational.com or via email: investor.services@blackrock.com.

Yours faithfully,

Denise Voss
Chairwoman

September 2023

Investment Adviser's Report

Performance overview

1 September 2022 to 31 August 2023

Market Review

The period began with renewed volatility in financial markets as fears grew that persistently high inflation and rising interest rates could lead to recession in many of the world's major economies. Towards the end of 2022 and in early 2023, however, equities rallied as inflation rates dropped back in the US and Europe, raising hopes that the pace of interest-rate increases may start to slow.

The decision by the Chinese government to bring its pandemic-era 'zero-COVID' policy to an end also provided a boost for global markets. The lockdowns imposed over much of 2022 in major cities such as Shanghai, Beijing and Chengdu had caused a significant slowdown in industrial production in the country and also had substantial knock-on effects on global supply chains. News of China's reopening initially drove gains in a number of markets as well as in the commodities sector. However, signs throughout 2023 to date that the country's post-pandemic recovery has been uneven raised concerns about slowing global growth while also prompting the Beijing government to introduce a range of economic stimulus measures.

While there have been pockets of weakness in certain sectors over the period, company earnings statements were largely in line or ahead of expectations, another factor that has underpinned share-price resilience. Financial companies, for example, benefitted from higher interest rates and the strong labour market, while technology stocks recovered thanks to the prospect of looser monetary policy as well as hopes that artificial intelligence can deliver significant growth benefits.

The sharpest falls in share prices during the period were seen in March and April 2023, when a liquidity crisis in parts of the banking sector highlighted the potential consequences of tight monetary policy. Meanwhile, a lack of agreement between Democrat president Joe Biden and his Republican counterparts in the US Congress over an increase in the American government's borrowing limit prompted concerns of a possible default. As a result, markets around the world experienced heightened volatility towards the end of May before the deadlock was broken and a deal was struck.

The uncertain period for global bond markets continued. US 10-year treasury yields, which move inversely to prices, rose to a peak of 4.2% during October. This spike was caused in part by investors' strongly negative reaction to controversial tax-cutting plans set out by Liz Truss's government in the UK in late September. Yields on UK 10-year gilts rose to 4.5% before falling back. With inflation remaining persistently above central bank targets in the US and Europe throughout the review period, yields remained elevated in anticipation of further interest-rate hikes. Meanwhile, index-linked bonds, which move in line with inflation expectations rather than actual price rises, also saw significant losses during much of the period.

Fund Performance

A table setting out the performance returns for the primary share class for each Fund versus any applicable benchmark may be found on pages 10 to 15. A brief summary of Fund performance follows.

Performance data stated is for the main (A) share class of the relevant Fund, stated in the base currency of the Fund, net of fees.

Equity Fund Performance

The Global Equity Income Fund gained 10.83%, underperforming its benchmark, the MSCI All Country World Net TR Index, which rose 13.95%. The more growth-focused Global Dynamic Equity Fund rose 9.73%, behind its benchmark (60% S&P 500 Index / 40% FTSE World Ex-US Index), which gained 16.08%.

Shares of small and medium sized companies recovered some of the losses from earlier in 2022, as investor sentiment improved and economies remained relatively resilient. The Systematic Sustainable Global SmallCap Fund rose by 11.35%, ahead of its benchmark, the MSCI All Country World Small Cap Index, which advanced 8.67%.

Of the individual country funds, the Japan Small & MidCap Opportunities Fund rose 11.39%, behind the S&P Japan Mid Small Cap Index, which rose 18.85%. The Swiss Small & MidCap Opportunities Fund rose 4.11%, behind its benchmark, the Switzerland SPI Extra Index, which gained 5.90%.

The Continental European Flexible Fund gained 18.88%, ahead its benchmark, the FTSE World Europe ex UK Index, which rose 16.87%. The European Fund rose 16.66% against the MSCI Europe Index, which gained 13.50%. The European Equity Income Fund increased in value by 8.73% against the same benchmark. The European Focus Fund rose 16.57%, while the European Special Situations Fund rose by 15.54%. Both are also benchmarked to the MSCI Europe Index.

The US Growth Fund rose 21.05%, just behind the Russell 1000 Growth Index, which advanced by 21.94%. The US Basic Value Fund rose 6.51%, below the Russell 1000 Value Index, which rose 8.59% over the period.

The Japan Flexible Equity Fund rose 24.18%, ahead of the MSCI Japan Index, which gained 21.08%.

Performance across Asia and emerging-markets funds stabilised as China's economy reopened and fears of a global downturn receded. The Asian Growth Leaders Fund returned (0.43%), ahead of its benchmark, the MSCI All Country Asia ex Japan Index, which fell 0.61%. The Asian Dragon Fund gained 0.07%, ahead of the same benchmark.

The India Fund rose 3.92%, ahead of its MSCI India Index benchmark, which gained 1.47%. The Emerging Markets Fund, which has a broader exposure across the emerging markets investment universe, rose 3.09% and ended the period ahead of its benchmark, the MSCI Emerging Markets Index, which was up 1.25%. The Emerging Markets Equity Income Fund, which shares the same benchmark, rose 10.17%. The Latin American Fund rose 24.46%, ahead of its benchmark, the MSCI Emerging Markets Latin America Index, which gained 19.33%.

The information stated in this report is historical and not necessarily indicative of future performance.

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In natural resources, the World Energy Fund benefitted from elevated energy prices, rising 11.84%, in line with its benchmark, the MSCI World Energy 10/40 Index (Net) (USD), which gained 11.85% over the period. The World Mining Fund gained 11.96% but underperformed its benchmark, the MSCI ACWI Metals and Mining 30% Buffer 10/40 Index, which rose by 16.85%. The World Gold Fund rose 24.35%, and outperformed its benchmark, the FTSE Gold Mines Index, which rose 19.81%.

The World Technology Fund rose 15.96% against a rise of 27.34% in the MSCI All Country World Information Technology Index. The Nutrition Fund fell 6.02% over the period, while the Future Of Transport Fund rose 6.87% and the Fintech Fund dropped 3.57%. None of these specialist funds have a benchmark.

Mixed Asset Fund Performance

The diversified Global Allocation Fund – which invests in a mixture of fixed income securities, equities and cash – rose 5.29% behind its reference benchmark, which gained 9.23% (the benchmark comprises 36% S&P 500 Index, 24% FTSE World (Ex-US) Index, 24% ICE BofAML Current 5Yr US Treasury Index, 16% FTSE Non-USD World Government Bond Index).

The Global Multi-Asset Income Fund rose 2.91% over the period. The Fund combines the ability to allocate actively across a full range of asset classes and geographies at a top-down level with a focus on adding value through bottom-up security selection by specialist teams in each key asset class. The Fund does not have a benchmark.

Fixed Income Fund Performance

The Global Government Bond Fund fell 2.62%, behind its benchmark, the FTSE World Government Bond USD Hedged Index, which declined 1.06%. The Euro Bond Fund fell 1.72%, compared to a fall of 2.29% for its benchmark, Bloomberg Euro-Aggregate 500mm+ Bond Index. The Global Corporate Bond Fund rose 1.75%, compared to a gain of 1.82% for its benchmark, the Bloomberg Global Aggregate Corporate Bond USD Hedged Index.

The Euro Corporate Bond Fund rose by 1.44%, while its benchmark, the ICE BofAML Euro Corporate Index, gained 0.96%. The Euro Short Duration Bond Fund rose 1.01%. The Fund does not have a benchmark.

The Global High Yield Bond Fund rose 5.54%, behind its benchmark, the BofA Merrill Lynch Global High Yield Constrained USD Hedged Index, which advanced 7.38%. The Sustainable Emerging Markets Local Currency Bond Fund rose 15.03% over the period. This was ahead of its benchmark, the JP Morgan ESG-Government Bond Index Emerging Markets Global Diversified Index, which gained 13.08%. The broader Sustainable Emerging Markets Bond Fund gained 6.83%, ahead of its benchmark, the JP Morgan ESG Emerging Markets Bond Index Global Diversified, which rose 5.27%.

The Asian Tiger Bond Fund fell 0.87%, against a rise of 1.91% for its benchmark, the JP Morgan Asian Credit Index. The Fixed Income Global Opportunities Fund rose 0.74%, while the Sustainable Fixed Income Global Opportunities Fund fell 1.75%. Neither of the fixed income global funds have a benchmark.

Outlook

Equity markets have managed to stage a recovery from 2022's losses so far this year as inflation has continued to fall, and central banks have indicated that they will soon stop raising interest rates. While economic data has been mixed, investors remain hopeful that a 'soft landing' following the period of monetary policy tightening is possible.

However, the ramifications of higher interest rates have started to be felt by consumers, businesses and the global financial sector, where stability has come under threat. Meanwhile, if inflation remains persistently above target, especially in light of the intensifying conflict in the Middle East, further interest-rate rises could be necessary and may increase the risk of a slowdown in growth. In terms of global economic performance over the near term, much will depend on China's ability to stimulate growth following the relaxation of its COVID-19-era restrictions.

Despite the high levels of volatility seen in much of 2022 and 2023, the corporate sector has remained reasonably resilient to date, although recent rises in share prices have left valuations looking less attractive than at the start of 2023. Undoubtedly, there are companies that can weather the current storm and do well in spite of any looming economic weakness. Ultimately, while there will undoubtedly be challenges in the months ahead, so too will opportunities continue to emerge.

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Environmental, social and governance ("ESG") policy

The performance return table outlines the investment management approach adopted for each Fund. It also identifies which Funds promote environmental or social characteristics ("Article 8 Funds") or have sustainable investments as an objective ("Article 9 Funds"), under the EU Sustainable Finance Disclosure Regulation ("SFDR"). Further detail around how Article 8 and Article 9 Funds have achieved these characteristics and objectives is included in the Sustainability-related disclosures supplementary section to the Annual Report.

For any other Funds that do not meet the SFDR criteria for Article 8 or 9 Funds, the investments underlying this financial product do not take into account the EU criteria for environmentally sustainable economic activities. The Investment Adviser has access to a range of data sources, including principal adverse indicator ("PAI") data, when making decisions on the selection of investments. However, whilst BlackRock considers ESG risks for all portfolios and these risks may coincide with environmental or social themes associated with the PAIs, unless stated otherwise in the prospectus, each Fund does not commit to considering PAIs in driving the selection of their investments.

Disclosed in the table below are the performance returns for the A Class Non-Distributing Share Class for each Fund, net of fees and expenses, which has been selected as a representative Share Class. Performance returns for any other Share Class can be made available on request.

Calculation methodology is based on industry standards.

Past performance is not a guide to future performance and should not be the sole factor of consideration when selecting a product. All financial investments involve an element of risk. Therefore, the value of an investment and the income from it will vary and the initial investment amount cannot be guaranteed. The Fund invests in a large portion of assets which are denominated in currencies other than US dollar; hence changes in the relevant exchange rate will affect the value of the investment. The performance figures do not consider charges and fees that may be levied at the time of subscription or redemption of shares. Levels and bases of taxation may change from time to time. Subscriptions may be made only on the basis of the current Prospectus, of which the most recent annual report and audited financial statements and interim report and unaudited financial statements form an integral part, as well as Key Information Documents (PRIIPs KID). Copies are available from Investor Services, the Transfer Agent, the Management Company or any of the Representatives or Distributors. The BGF range is only available for investment by non-US persons. It is not offered for sale or sold in the US, its territories or possessions.

The Funds are not registered for sale to the public in all jurisdictions. Further details on distribution of shares of the Funds are included in the Authorised Status on page 4.

	Performance for the year ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	31 August 2023	Calendar Year Performance			31 August 2023			
		2022	2021	2020				
Asia Pacific Equity Income Fund 'A' Non Dist (USD)⁽¹⁾	-	(17.73%)	1.88%	14.36%	-	18/9/2009	Other	
MSCI All Country Asia Pacific ex Japan Index (Net) (USD) ⁽⁶⁾	-	(17.48%)	(2.90%)	22.44%	-			
Asian Dragon Fund 'A' Non Dist (USD)	0.07%	(18.41%)	(4.51%)	20.72%	64.85%	2/1/1997	Other	
MSCI All Country Asia ex Japan Index (Net) (USD) ⁽⁶⁾	(0.61%)	(19.67%)	(4.72%)	25.02%	53.65%			
Asian Growth Leaders Fund 'A' Non Dist (USD)	(0.43%)	(24.12%)	(5.52%)	30.29%	63.50%	31/10/2012	Other	
MSCI All Country Asia ex Japan Index (Net) (USD) ⁽⁶⁾	(0.61%)	(19.67%)	(4.72%)	25.02%	53.65%			
Asian High Yield Bond Fund 'A' Non Dist (USD)	(4.35%)	(18.68%)	(17.41%)	10.89%	-	1/12/2017	Other	
ICE BofAML Blended Index: ACCY, 20% Lvl4 Cap 3% Constrained Index	3.25%	(13.30%)	(6.21%)	8.43%	-			
Asian Multi-Asset Income Fund 'A' Non Dist (USD)	(0.49%)	(14.98%)	(5.05%)	8.72%	-	20/1/2016	Other	
Reference (50% MSCI Asia ex Japan Index/25% JP Morgan, Asia Credit Index/25% Markit iBoxx ALBI Index)	1.44%	(14.31%)	(3.62%)	16.61%	-			
Asian Sustainable Equity Fund 'A' Non Dist (USD)	(1.32%)	-	-	-	-	29/3/2022	Article 8	
MSCI All Country Asia ex Japan (USD)	(0.61%)	-	-	-	-			
Asian Tiger Bond Fund 'A' Non Dist (USD)	(0.87%)	(16.06%)	(7.41%)	6.58%	14.86%	2/2/1996	Other	
JP Morgan Asian Credit Index (USD)	1.91%	(11.02%)	(2.44%)	6.33%	34.72%			

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

⁽⁶⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

The information stated in this report is historical and not necessarily indicative of future performance.

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1 September 2022 to 31 August 2023 continued

	Performance for the year ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	31 August 2023	Calendar Year Performance			31 August 2023			
		2022	2021	2020				
Brown To Green Materials Fund 'A' Non Dist (USD)⁽²⁾	1.40%	-	-	-	-	6/6/2023	Article 8	
The Fund has no benchmark	-	-	-	-	-			
China Bond Fund 'A' Non Dist (CNH)	(0.92%)	(4.33%)	(2.03%)	8.18%	43.60%	11/11/2011	Other	
The Fund has no benchmark	-	-	-	-	-			
China Flexible Equity Fund 'A' Non Dist (USD)	(12.39%)	(30.46%)	(16.67%)	36.96%	-	31/10/2017	Article 8	
MSCI China 10/40 Index (Net) (USD) ⁽⁶⁾	(9.75%)	(23.61%)	(12.79%)	34.52%	-			
China Fund 'A' Non Dist (USD)	(14.12%)	(31.45%)	(14.97%)	46.61%	30.79%	24/6/2008	Article 8	
MSCI EM China 10/40 Index (Net) (USD) ⁽⁶⁾	(7.82%)	(21.53%)	(20.14%)	30.75%	27.41%			
China Impact Fund 'A' Non Dist (USD)	(21.59%)	(32.72%)	1.55%	39.62%	-	9/10/2019	Article 9	
MSCI China 10/40 Index (Net) (USD) ⁽⁶⁾	(9.75%)	(23.61%)	(7.64%)	38.26%	-			
China Innovation Fund 'A' Non Dist (USD)	(2.65%)	-	-	-	-	12/5/2022	Article 8	
MSCI CHINA ALL SHARES Index (Net) (USD) ⁽⁶⁾	(9.75%)	-	-	-	-			
China Multi-Asset Fund 'A' Non Dist (USD)⁽²⁾	(2.70%)	-	-	-	-	13/7/2023	Article 8	
ICE BofA US T-Bill 0-3 Month Index	0.71%	-	-	-	-			
China Onshore Bond Fund 'A' Non Dist (CNH)⁽²⁾	0.86%	-	-	-	-	6/9/2022	Article 8	
1Y China Household Savings Deposits Rate Index	1.01%	-	-	-	-			
Circular Economy Fund 'A' Non Dist (USD)	10.46%	(26.99%)	17.58%	22.01%	-	2/10/2019	Article 9	
The Fund has no benchmark	-	-	-	-	-			
Climate Action Equity Fund 'A' Non Dist (USD)	3.75%	(20.90%)	-	-	-	9/12/2021	Article 9	
The Fund has no benchmark	-	-	-	-	-			
Climate Action Multi-Asset Fund 'A' Non Dist (EUR)	(6.86%)	(12.79%)	-	-	-	9/12/2021	Article 9	
The Fund has no benchmark	-	-	-	-	-			
Continental European Flexible Fund 'A' Non Dist (EUR)	18.88%	(24.37%)	25.84%	25.37%	169.55%	24/11/1986	Article 8	
FTSE World Europe ex UK Index (USD) ⁽⁶⁾	16.87%	(11.97%)	25.16%	2.83%	126.27%			
Developed Markets Sustainable Equity Fund 'A' Non Dist (USD)	8.66%	(24.26%)	-	-	-	17/6/2021	Article 8	
MSCI World Index (Net) (USD) ⁽⁶⁾	15.60%	(18.14%)	-	-	-			
Dynamic High Income Fund 'A' Non Dist (USD)	4.44%	(18.51%)	10.01%	3.79%	-	6/2/2018	Other	
The Fund has no benchmark	-	-	-	-	-			
Emerging Europe Fund 'A' Non Dist (EUR)⁽³⁾	64.88%	(71.56%)	22.90%	(12.69%)	-	29/12/1995	Other	
MSCI Emerging Markets Europe 10/40 Index (Net) (EUR) ⁽⁶⁾	(40.24%)	(65.50%)	21.73%	(19.14%)	-			
Emerging Markets Bond Fund 'A' Non Dist (USD)	7.69%	(16.78%)	(2.97%)	6.09%	23.00%	1/10/2004	Other	
JP Morgan Emerging Markets Bond Index Global Diversified Index (USD)	5.77%	(17.78%)	(1.80%)	5.26%	34.49%			
Emerging Markets Corporate Bond Fund 'A' Non Dist (USD)	2.48%	(13.04%)	(2.23%)	8.79%	30.66%	18/2/2013	Other	
JP Morgan Corporate Emerging Markets Bond Index Broad Diversified (USD)	4.93%	(12.26%)	0.91%	7.13%	43.14%			
Emerging Markets Equity Income Fund 'A' Non Dist (USD)	10.17%	(21.44%)	(0.73%)	13.50%	42.92%	12/8/2011	Other	
MSCI Emerging Markets Index (Net) (USD) ⁽⁶⁾	1.25%	(20.09%)	(2.54%)	18.31%	34.26%			
Emerging Markets Fund 'A' Non Dist (USD)	3.09%	(28.04%)	(3.06%)	23.19%	37.08%	30/11/1993	Other	
MSCI Emerging Markets Index (Net) (USD) ⁽⁶⁾	1.25%	(20.09%)	(2.54%)	18.31%	34.26%			
Emerging Markets Impact Bond Fund 'A' Non Dist (USD)	3.02%	(12.32%)	-	-	-	12/7/2021	Article 9	
JP Morgan ESG Green Bond Emerging Markets Index (USD Hedged) ⁽⁶⁾	2.68%	(14.25%)	-	-	-			
Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)	12.82%	(9.06%)	(8.24%)	2.15%	(4.28%)	2/2/2007	Other	
JP Morgan GBI-EM Global Diversified Index (USD)	11.34%	(11.69%)	(8.57%)	2.69%	(0.72%)			

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁶⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

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	Performance for the year ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	31 August 2023	Calendar Year Performance			31 August 2023			
		2022	2021	2020				
Emerging Markets Sustainable Equity Fund 'A' Non Dist (USD)	6.04%	(23.12%)	-	-	-		29/6/2021	Article 8
MSCI Emerging Markets Index (Net) ⁽⁶⁾	1.25%	(20.09%)	-	-	-			
ESG Flex Choice Cautious Fund 'A' Non Dist (USD)	0.11%	(13.86%)	-	-	-		15/12/2021	Article 8
The Fund has no benchmark	-	-	-	-	-			
ESG Flex Choice Growth Fund 'A' Non Dist (USD)	8.26%	(17.90%)	-	-	-		15/12/2021	Article 8
The Fund has no benchmark	-	-	-	-	-			
ESG Flex Choice Moderate Fund 'A' Non Dist (USD)	5.28%	(16.54%)	-	-	-		15/12/2021	Article 8
The Fund has no benchmark	-	-	-	-	-			
ESG Global Conservative Income Fund 'A' Non Dist (EUR)	(2.57%)	(12.53%)	3.81%	3.26%	-		12/9/2018	Article 8
The Fund has no benchmark	-	-	-	-	-			
ESG Global Multi-Asset Income Fund 'A' Non Dist (USD)	1.31%	-	-	-	-		27/1/2022	Article 8
The Fund has no benchmark	-	-	-	-	-			
ESG Multi-Asset Fund 'A' Non Dist (EUR)	(5.42%)	(14.29%)	14.97%	10.06%	53.37%		4/1/1999	Article 8
Reference (50% MSCI World Index/50% FTSE World Government Bond Euro Hedged Index) (EUR)	2.32%	(13.27%)	12.92%	6.29%	79.41%			
ESG Systematic Multi Allocation Credit Fund 'A' Non Dist (USD)⁽⁴⁾	4.13%	(15.03%)	-	-	-		22/6/2021	Article 8
Bloomberg Global Aggregate Corporate USD Hedged Index, BBG Barclays Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and JP Morgan EMBI ESG Global Diversified USD Hedged Index	4.95%	(14.49%)	-	-	-			
Euro Bond Fund 'A' Non Dist (EUR)	(1.72%)	(17.25%)	(3.88%)	4.03%	7.76%		31/3/1994	Other
Bloomberg Euro-Aggregate 500mm+ Bond Index (EUR)	(2.29%)	(17.22%)	(2.88%)	4.07%	8.66%			
Euro Corporate Bond Fund 'A' Non Dist (EUR)	1.44%	(14.72%)	(1.85%)	2.53%	10.56%		31/7/2006	Other
ICE BofAML Euro Corporate Index (EUR)	0.96%	(13.94%)	(1.02%)	2.65%	11.38%			
Euro Reserve Fund 'A' Non Dist (EUR)	1.78%	(0.31%)	(0.69%)	(0.57%)	(1.76%)		24/7/2009	Other
The Fund has no benchmark	-	-	-	-	-			
Euro Short Duration Bond Fund 'A' Non Dist (EUR)	1.01%	(5.56%)	(1.45%)	0.32%	(0.92%)		4/1/1999	Other
The Fund has no benchmark	-	-	-	-	-			
Euro-Markets Fund 'A' Non Dist (EUR)	16.31%	(19.39%)	27.23%	8.69%	92.75%		4/1/1999	Article 8
MSCI EMU Index (Net) (EUR) ⁽⁶⁾	20.26%	(12.47%)	22.16%	(1.02%)	102.62%			
European Equity Income Fund 'A' Non Dist (EUR)	8.73%	(11.88%)	20.05%	0.14%	85.97%		3/12/2010	Article 8
MSCI Europe Index (Net) (EUR) ⁽⁶⁾	13.50%	(9.49%)	25.13%	(3.32%)	97.42%			
European Focus Fund 'A' Non Dist (EUR)	16.57%	(24.89%)	28.64%	20.71%	89.59%		14/10/2005	Article 8
MSCI Europe Index (Net) (EUR) ⁽⁶⁾	13.50%	(9.49%)	25.13%	(3.32%)	97.42%			
European Fund 'A' Non Dist (EUR)	16.66%	(24.73%)	28.95%	20.28%	92.54%		30/11/1993	Article 8
MSCI Europe Index (Net) (EUR) ⁽⁶⁾	13.50%	(9.49%)	25.13%	(3.32%)	97.42%			
European High Yield Bond Fund 'A' Non Dist (EUR)	5.16%	(13.01%)	3.97%	3.26%	-		23/7/2015	Article 8
Bloomberg Pan European High Yield 3% Issuer Constrained Index EUR Hedged (EUR)	6.42%	(10.72%)	3.46%	2.32%	-			
European Special Situations Fund 'A' Non Dist (EUR)	15.54%	(25.92%)	25.68%	9.98%	126.58%		14/10/2002	Article 8
MSCI Europe Index (Net) (EUR) ⁽⁶⁾	13.50%	(9.49%)	25.13%	(3.32%)	91.83%			
European Sustainable Equity Fund 'A' Non Dist (EUR)	10.20%	(21.93%)	-	-	-		17/6/2021	Article 8
MSCI Europe Index (Net) (EUR) ⁽⁶⁾	13.50%	(9.49%)	-	-	-			
European Value Fund 'A' Non Dist (EUR)	16.49%	(4.66%)	21.47%	3.23%	82.06%		8/1/1997	Article 8
MSCI Europe Value Index (Net) (EUR) ⁽⁶⁾	15.31%	(1.08%)	21.82%	(12.91%)	69.63%			
FinTech Fund 'A' Non Dist (USD)	(3.57%)	(40.81%)	(0.06%)	42.55%	-		4/9/2018	Article 8
The Fund has no benchmark	-	-	-	-	-			

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁶⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

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	Performance for the year ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	31 August 2023	Calendar Year Performance 2022	2021	2020	31 August 2023			
Fixed Income Global Opportunities Fund 'A' Non Dist (USD)	0.74%	(6.51%)	-	5.74%	20.32%	31/1/2007	Other	
The Fund has no benchmark	-	-	-	-	-			
Future Consumer Fund 'A' Non Dist (USD)	4.78%	(43.73%)	-	-	-	9/6/2021	Article 8	
The Fund has no benchmark	-	-	-	-	-			
Future Of Transport Fund 'A' Non Dist (USD)	6.87%	(23.83%)	20.38%	52.93%	-	4/9/2018	Article 9	
The Fund has no benchmark	-	-	-	-	-			
Global Allocation Fund 'A' Non Dist (USD)	5.29%	(16.33%)	6.27%	19.72%	50.57%	3/1/1997	Other	
Reference (36% S&P 500 Index/24% FTSE World (Ex-US) Index/24% ICE BofAML Current 5Yr US Treasury Index/ 16% FTSE Non-USD World Government Bond Index) (USD)	9.23%	(15.59%)	10.13%	13.34%	79.04%			
Global Corporate Bond Fund 'A' Non Dist (USD)	1.75%	(14.93%)	(2.04%)	8.10%	21.45%	19/10/2007	Other	
Bloomberg Global Aggregate Corporate Bond USD Hedged Index (USD)	1.82%	(14.11%)	(0.79%)	8.26%	30.25%			
Global Dynamic Equity Fund 'A' Non Dist (USD)	9.73%	(19.71%)	14.78%	24.48%	103.80%	28/2/2006	Other	
Reference (60% S&P 500 Index/40% FTSE World (ex US) Index) (USD)	16.08%	(16.52%)	21.72%	15.08%	156.45%			
Global Equity Income Fund 'A' Non Dist (USD)	10.83%	(14.83%)	16.76%	5.48%	68.48%	12/11/2010	Article 8	
MSCI All Country World Index (Net) (USD) ⁽⁶⁾	13.95%	(18.36%)	18.54%	16.25%	127.32%			
Global Government Bond Fund 'A' Non Dist (USD)	(2.62%)	(14.06%)	(2.97%)	7.10%	12.55%	13/5/1987	Article 8	
FTSE World Government Bond USD Hedged Index (USD)	(1.06%)	(12.86%)	(2.29%)	6.11%	19.85%			
Global High Yield Bond Fund 'A' Non Dist (USD)	5.54%	(12.87%)	2.22%	6.98%	37.34%	8/6/2007	Article 8	
BofA Merrill Lynch Global High Yield Constrained USD Hedged Index (USD)	7.38%	(11.38%)	3.04%	6.48%	53.56%			
Global Inflation Linked Bond Fund 'A' Non Dist (USD)	(2.77%)	(9.20%)	4.22%	5.61%	28.14%	19/6/2009	Other	
Bloomberg World Government Inflation-Linked 1-20yr Index USD Hedged (USD)	(1.62%)	(8.51%)	5.55%	6.38%	38.34%			
Global Long-Horizon Equity Fund 'A' Non Dist (USD)	9.94%	(18.88%)	19.62%	21.35%	127.67%	29/2/1996	Article 8	
MSCI All Country World Index (Net) (USD) ⁽⁶⁾	13.95%	(18.36%)	18.54%	16.25%	127.32%			
Global Multi-Asset Income Fund 'A' Non Dist (USD)	2.91%	(13.11%)	5.81%	5.58%	34.57%	28/6/2012	Other	
The Fund has no benchmark	-	-	-	-	-			
Impact Bond Fund 'A' Non Dist (EUR)⁽²⁾	0.80%	-	-	-	-	6/10/2022	Article 9	
ICE Green, Social & Sustainable Bond Index, EUR Hedged Index	1.67%	-	-	-	-			
India Fund 'A' Non Dist (USD)	3.92%	(14.84%)	25.58%	9.38%	195.73%	2/2/2005	Other	
MSCI India TR Net 10/40 Index (USD) ^{(6)b1}	1.47%	(7.74%)	26.64%	17.93%	179.82%			
Japan Flexible Equity Fund 'A' Non Dist (JPY)	24.18%	(8.05%)	11.00%	17.80%	137.14%	28/2/2005	Other	
MSCI Japan Index (Net) (JPY) ⁽⁶⁾	21.08%	(4.49%)	13.44%	8.76%	152.22%			
Japan Small & MidCap Opportunities Fund 'A' Non Dist (JPY)	11.39%	(10.41%)	12.71%	2.52%	109.86%	13/5/1987	Other	
S&P Japan Mid Small Cap Index (JPY) ⁽⁶⁾	18.85%	(0.21%)	8.76%	0.02%	152.90%			
Latin American Fund 'A' Non Dist (USD)	24.46%	7.27%	(15.55%)	(17.88%)	7.13%	8/1/1997	Other	
MSCI Emerging Markets Latin America Index (Net) (USD) ⁽⁶⁾	19.33%	9.04%	(8.09%)	(13.80%)	14.98%			
Multi-Theme Equity Fund 'A' Non Dist (USD)	5.12%	(20.22%)	13.45%	-	-	10/7/2020	Article 8	
MSCI All Country World Index (Net) (USD) ⁽⁶⁾	13.95%	(18.36%)	18.54%	-	-			
Natural Resources Fund 'A' Non Dist (USD)⁽⁷⁾	7.34%	16.77%	29.34%	2.22%	57.89%	15/4/2011	Other	
S&P Global Natural Resources Index (USD) ⁽⁶⁾	7.48%	9.59%	24.40%	(0.05%)	64.78%			

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁶⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

⁽⁷⁾ Fund name changed post year end, see Note 19, for further details.

^{b1} The benchmark changed index from MSCI India Index on 31 July 2020.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report Performance overview

1 September 2022 to 31 August 2023 continued

	Performance for the year ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	31 August 2023	Calendar Year Performance 2022	2021	2020	31 August 2023			
Next Generation Health Care Fund 'A' Non Dist (USD)	6.80%	(21.06%)	-	-	-	-	7/6/2021	Article 8
The Fund has no benchmark	-	-	-	-	-	-		
Next Generation Technology Fund 'A' Non Dist (USD)	4.94%	(50.76%)	1.55%	115.25%	-	-	4/9/2018	Article 8
The Fund has no benchmark	-	-	-	-	-	-		
Nutrition Fund 'A' Non Dist (USD)	(6.02%)	(21.92%)	4.75%	19.59%	11.99%	-	9/2/2010	Article 9
The Fund has no benchmark	-	-	-	-	-	-		
Sustainable Asian Bond Fund 'A' Non Dist (USD)	(0.47%)	(15.06%)	(3.39%)	-	-	-	20/10/2020	Article 8
JP Morgan ESG Asia Credit Index (USD)	1.97%	(11.68%)	(2.81%)	-	-	-		
Sustainable Emerging Markets Blended Bond Fund 'A' Non Dist (USD)	9.01%	(12.65%)	(13.47%)	15.90%	-	-	9/7/2018	Article 8
JP Morgan ESG Blended Emerging Market Bond Index (Sovereign) ⁽⁶⁾	9.14%	(15.35%)	(5.98%)	4.94%	-	-		
Sustainable Emerging Markets Bond Fund 'A' Non Dist (USD)	6.83%	(17.62%)	(3.21%)	8.49%	-	-	9/7/2018	Article 8
JP Morgan ESG Emerging Markets Bond Index Global Diversified	5.27%	(18.92%)	(2.35%)	5.78%	-	-		
Sustainable Emerging Markets Corporate Bond Fund 'A' Non Dist (USD)	2.39%	(13.18%)	(2.01%)	6.91%	-	-	9/7/2018	Article 8
JP Morgan ESG Corporate Emerging Market Bond Index Broad Diversified	5.41%	(10.63%)	0.76%	7.15%	-	-		
Sustainable Emerging Markets Local Currency Bond Fund 'A' Non Dist (USD)	15.03%	(8.73%)	(9.05%)	3.24%	-	-	9/7/2018	Article 8
JP Morgan ESG-Government Bond Index Emerging Market Global Diversified	13.08%	(11.70%)	(9.53%)	4.00%	-	-		
Sustainable Energy Fund 'A' Non Dist (USD)	11.84%	(18.32%)	15.73%	50.42%	129.90%	-	6/4/2001	Article 9
The Fund has no benchmark	-	-	-	-	-	-		
Sustainable Fixed Income Global Opportunities Fund 'A' Non Dist (EUR)	(1.75%)	(9.51%)	(1.41%)	-	-	-	24/4/2020	Article 8
The Fund has no benchmark	-	-	-	-	-	-		
Sustainable Global Allocation Fund 'A' Non Dist (USD)⁽²⁾	11.60%	-	-	-	-	-	4/10/2022	Article 8
Reference (60% MSCI All Country World Index, 40% Bloomberg Global Aggregate Index)	13.23%	-	-	-	-	-		
Sustainable Global Bond Income Fund 'A' Non Dist (USD)	2.94%	(7.35%)	(0.72%)	2.49%	-	-	16/7/2018	Article 8
The Fund has no benchmark	-	-	-	-	-	-		
Sustainable Global Infrastructure Fund 'A' Non Dist (USD)	(0.32%)	(15.11%)	-	-	-	-	24/6/2021	Article 9
FTSE 50/50 Developed Core Infrastructure Index (Net) (USD) ⁽⁶⁾	(7.50%)	(5.79%)	-	-	-	-		
Sustainable World Bond Fund 'A' Non Dist (USD)⁽⁴⁾	(1.39%)	(13.72%)	(1.69%)	6.63%	14.82%	-	4/9/1985	Article 8
Bloomberg Global Aggregate USD Hedged Index (USD) ⁽⁶⁾	0.55%	(11.22%)	(1.39%)	5.58%	23.14%	-		
Swiss Small & MidCap Opportunities Fund 'A' Non Dist (CHF)⁽⁵⁾	4.11%	(30.56%)	32.80%	13.23%	181.69%	-	8/1/2008	Article 8
Switzerland SPI Extra Index (CHF) ⁽⁶⁾	5.90%	(24.02%)	22.19%	8.07%	126.47%	-		
Systematic China A-Share Opportunities Fund 'A' Non Dist (USD)	(12.65%)	(27.22%)	0.33%	44.41%	-	-	26/10/2017	Article 8
MSCI China A Onshore Index (Net) (USD) ⁽⁶⁾	(12.94%)	(27.23%)	4.03%	40.04%	-	-		
Systematic China Environmental Tech Fund 'A' Non Dist (USD)⁽²⁾	(3.00%)	-	-	-	-	-	15/6/2023	Article 8
The Fund has no benchmark	-	-	-	-	-	-		

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

⁽⁶⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report Performance overview

1 September 2022 to 31 August 2023 continued

	Performance for the year ended				Performance for the 10 year period ended		Launch Date	SFDR Classification
	31 August 2023	Calendar Year Performance 2022	2021	2020	31 August 2023			
Systematic Global Equity High Income Fund 'A' Non Dist (USD)	8.96%	(14.84%)	16.92%	8.91%	71.76%	13/10/2006	Other	
The Fund has no benchmark	-	-	-	-	-			
Systematic Global Sustainable Income & Growth Fund 'A' Non Dist (USD)⁽²⁾	10.90%	-	-	-	-	22/9/2022	Article 8	
The Fund has no benchmark	-	-	-	-	-			
Systematic Sustainable Global SmallCap Fund 'A' Non Dist (USD)⁽⁴⁾	11.35%	(16.02%)	17.94%	12.46%	81.85%	4/11/1994	Article 8	
MSCI All Country World Small Cap Index (USD) ⁽⁶⁾	8.67%	(18.67%)	16.09%	16.33%	104.43%			
United Kingdom Fund 'A' Non Dist (GBP)	6.05%	(21.86%)	14.27%	4.32%	64.46%	31/12/1985	Other	
FTSE All-Share Index (GBP) ⁽⁶⁾	5.23%	0.34%	18.32%	(9.82%)	70.59%			
US Basic Value Fund 'A' Non Dist (USD)	6.51%	(5.62%)	19.70%	1.10%	84.53%	8/1/1997	Other	
Russell 1000 Value Index (USD) ⁽⁶⁾	8.59%	(7.54%)	25.16%	2.80%	139.93%			
US Dollar Bond Fund 'A' Non Dist (USD)	(2.09%)	(14.59%)	(1.94%)	7.83%	11.60%	7/4/1989	Other	
Bloomberg US Aggregate Index (USD)	(1.19%)	(13.01%)	(1.54%)	7.51%	15.86%			
US Dollar High Yield Bond Fund 'A' Non Dist (USD)	5.86%	(11.99%)	4.27%	5.81%	40.24%	29/10/1993	Article 8	
Bloomberg US High Yield 2% Constrained Index (USD)	7.19%	(11.18%)	5.26%	7.05%	54.81%			
US Dollar Reserve Fund 'A' Non Dist (USD)	4.11%	1.35%	(0.02%)	0.36%	9.61%	30/11/1993	Other	
The Fund has no benchmark	-	-	-	-	-			
US Dollar Short Duration Bond Fund 'A' Non Dist (USD)	1.63%	(4.96%)	(0.77%)	3.04%	9.60%	31/10/2002	Other	
ICE BoAML 1-3 Year US Government/Corporate Index (USD) ⁽⁶⁾	1.64%	(3.76%)	(0.42%)	3.34%	11.20%			
US Flexible Equity Fund 'A' Non Dist (USD)	12.25%	(15.28%)	24.03%	17.28%	182.62%	31/10/2002	Article 8	
Russell 1000 Index (USD) ⁽⁶⁾	15.40%	(19.13%)	26.45%	20.96%	226.29%			
US Government Mortgage Impact Fund 'A' Non Dist (USD)	(3.82%)	(13.19%)	(1.82%)	5.07%	3.96%	2/8/1985	Article 9	
FTSE Mortgage Index (USD)	(2.10%)	(11.81%)	(1.24%)	4.03%	11.54%			
US Growth Fund 'A' Non Dist (USD)	21.05%	(40.57%)	17.65%	37.42%	212.17%	30/4/1999	Article 8	
Russell 1000 Growth Index (USD) ⁽⁶⁾	21.94%	(29.14%)	27.60%	38.49%	327.13%			
US Mid-Cap Value Fund 'A' Non Dist (USD)	6.26%	(5.68%)	25.77%	4.51%	122.93%	13/5/1987	Other	
S&P US Mid Small Cap Index (USD) ⁽⁶⁾	5.65%	(15.44%)	23.52%	17.17%	153.69%			
US Sustainable Equity Fund 'A' Non Dist (USD)	8.89%	(29.46%)	-	-	-	17/6/2021	Article 8	
Russell 1000 Index (USD) ⁽⁶⁾	15.40%	(19.13%)	-	-	-			
World Energy Fund 'A' Non Dist (USD)	11.84%	39.58%	41.21%	(28.54%)	4.28%	6/4/2001	Other	
MSCI World Energy 10/40 Index (Net) (USD) ⁽⁶⁾	11.85%	42.24%	39.29%	(29.76%)	36.30%			
World Financials Fund 'A' Non Dist (USD)	23.15%	(19.39%)	16.11%	8.47%	95.66%	3/3/2000	Article 8	
MSCI All Country World Index Financials Index (Net) (USD) ⁽⁶⁾	10.05%	(9.84%)	24.35%	(3.78%)	83.07%			
World Gold Fund 'A' Non Dist (USD)	24.35%	(17.00%)	(10.59%)	28.38%	(1.05%)	30/12/1994	Other	
FTSE Gold Mines Index (Cap) (USD) ⁽⁶⁾	19.81%	(15.47%)	(12.72%)	23.22%	1.28%			
World Healthscience Fund 'A' Non Dist (USD)	9.23%	(5.21%)	14.19%	13.99%	169.41%	6/4/2001	Article 8	
MSCI World Health Care Index (Net) (USD) ⁽⁶⁾	10.09%	(5.41%)	19.80%	13.52%	161.20%			
World Mining Fund 'A' Non Dist (USD)	11.96%	1.03%	16.13%	33.29%	36.91%	24/3/1997	Other	
MSCI ACWI Metals and Mining 30% Buffer 10/40 Index ⁽⁶⁾ b2	16.85%	(0.97%)	14.08%	33.96%	82.41%			
World Real Estate Securities Fund 'A' Non Dist (USD)	(6.53%)	(29.82%)	26.83%	(3.49%)	46.69%	25/2/2013	Other	
FTSE EPRA/NAREIT Developed Index ⁽⁶⁾	(5.19%)	(25.09%)	26.09%	(9.04%)	37.79%			
World Technology Fund 'A' Non Dist (USD)	15.96%	(43.06%)	8.01%	85.50%	348.84%	3/3/1995	Article 8	
MSCI All Country World Information Technology Index (Net) (USD) ⁽⁶⁾	27.34%	(31.07%)	27.36%	45.61%	433.76%			

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁶⁾ The performance measure included in the table above is for reference only. Please refer to the prospectus for more detail.

^{b2} The benchmark changed its name from the Euromoney Global Mining Constrained Weights Net Total Return Index on 18 August 2020.

The information stated in this report is historical and not necessarily indicative of future performance.

Investment Adviser's Report

Performance overview

1 September 2022 to 31 August 2023 continued

Fund Performance & Benchmark Information

Unless otherwise stated, performance is shown on a NAV price basis with income reinvested. Fund performance figures are calculated net of annual fees, expenses and fee reimbursement. All Fund and index information is recorded in its base currency and is converted into the appropriate currency.

Changes in the composition or the name of a benchmark or a Fund prior to 1 January 2020 have not been disclosed.

The information stated in this report is historical and not necessarily indicative of future performance.

Directors' Report

Corporate Governance Statement

Introduction

BlackRock Global Funds (the "Company") is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open-ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investment in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010, as amended from time to time and is regulated pursuant to such law. The Company complies with the principles set out in the Association of the Luxembourg Fund Industry ("ALFI") Code of Conduct Revision 2022 (the "Code") issued by ALFI in June 2022.

The Board of Directors of the Company (the "Board") is committed to maintaining the highest standards of corporate governance and is accountable to shareholders for the governance of the Company's affairs. The Board has considered the principles and recommendations of the Code and has put in place a framework for corporate governance which it believes is appropriate for adherence to the principals of the Code given the nature of its structure as an Investment Company. The Board considers that the Company has been in compliance with the principles of the Code for the year ended 31 August 2023.

This statement summarises the corporate governance structure and processes in place for the Company for the period under review from 1 September 2022 to 31 August 2023.

Board Composition

The Board currently consists of 7 non-executive Directors, (including 2 independent Directors). The Board is committed to maintaining an appropriate balance of skills, experience, independence, and knowledge amongst its members.

The Directors' biographies, on pages 19 and 20 collectively demonstrate a breadth of investment knowledge and experience, business and financial skills and legal and regulatory familiarity which enables them to provide effective strategic leadership, oversight, and proper governance of the Company. BlackRock considers the current composition to be a suitable and appropriate balance for the Board.

Article 13 of the Company's Articles of Incorporation in accordance with Luxembourg law, provides that Directors shall be elected by the shareholders at their annual general meeting for a period ending at the next annual general meeting and until their successors are elected. Any Director who resigns his/her position is obliged to confirm to the Board and the CSSF that the resignation is not connected with any issues with or claims against the Company.

The Board supports a planned and progressive renewal of the Board. BlackRock is committed to ensuring that Directors put forward for election by the shareholders possess the skills needed to maintain this balance. The Board is committed to carrying out an annual review of its performance and activities.

The Directors have a continuing obligation to ensure they have sufficient time to discharge their duties. The details of each Director's (including the Chairwoman), other appointments and commitments are made available to the Board and the BlackRock Group for inspection.

Before a new Director is proposed to the shareholders for appointment, he or she will receive a full induction incorporating relevant information regarding the Company and his or her duties and responsibilities as a Director. In addition, a new Director is required to spend some time with representatives of BlackRock so that the new Director will become familiar with the various processes which are considered necessary for the proper performance of his or her duties and responsibilities to the Company.

The Company's policy is to encourage Directors to keep up to date with developments relevant to the Company. The Directors have attended and will continue to attend updates and briefings run by BlackRock entities. The Directors also receive regular briefings from, amongst others, the auditors, investment strategists, risk specialists, depositary and legal advisers regarding any proposed product developments or changes in laws or regulations that could affect the Company.

Board's Responsibilities

The Board meets at least quarterly and also on an ad hoc basis as required. The Board is supplied with information in a timely manner and in a form and of a quality appropriate to enable it to discharge its duties. The Board is responsible for the long-term success of the Company and recognises its responsibility to provide leadership, direction, and control to the Company within a framework of prudent and effective controls which enables risk to be assessed and managed. The Board reserves to itself decisions relating to the determination of investment policy and objectives, any change in investment strategy, entering into any material contracts, any change in board membership, any change of external auditor, the prosecution defence or settlement of litigation which is material or significant to the Company and any significant change in accounting policies or practices. The Board also approves the prospectus and any addenda to it, circulars to shareholders, financial statements and other relevant legal documentation.

The Chairperson's main responsibility is to lead and manage the Board, encourage critical discussions and promote effective communication within the Board. In addition, they are responsible for promoting best practice corporate governance and effective communication with shareholders.

The Directors have access to the advice and services of external counsel and the resources of the BlackRock Group and BlackRock (Luxembourg) S.A. (the "Management Company") should they be needed. Where necessary, in the furtherance of their duties, the Board and individual Directors may seek independent professional advice. The Board has responsibility for ensuring that the Company keeps proper accounting records which disclose, with reasonable accuracy at any time, the financial position of the Company and which enable it to ensure that the financial statements comply with relevant accounting standards. It is the Board's responsibility to present a balanced and understandable assessment of the Company's financial position, which extends to interim financial statements and other

Directors' Report continued

reports made available to shareholders and the public. The Board is responsible for taking reasonable steps for safeguarding the assets of the Company and for taking reasonable steps in the prevention and detection of fraud and other irregularities.

Insurance

The Company maintains appropriate Directors' and Officers' liability insurance cover.

Delegation of Responsibilities

As an open-ended variable capital investment company most of the Company's day-to-day management and administration is delegated to BlackRock Group companies such as the Management Company which employs dedicated compliance and risk professionals. The Management Company appoints the Investment Advisers and other third-party service providers. The Board has delegated the following areas of responsibility:

Management and Administration

The Board has delegated the investment management, administration, marketing & distribution of the Company and its Funds to the Management Company. The Company has appointed The Bank of New York Mellon SA / NV, Luxembourg Branch ("BNYM") as Depositary of its assets, which has responsibility for safe-keeping of such assets, pursuant to the regulations. The Depositary is a subsidiary of The Bank of New York Mellon Corporation.

The Management Company has delegated the management of the investment portfolio to the Investment Advisers. The Investment Advisers operate under guidelines determined by the Board and as detailed in the Company's prospectus relating to the Company's Funds. The relevant Investment Advisers have direct responsibility for the decisions relating to the day-to-day running of the Company's Funds and are accountable to the Management Company for the investment performance of the Funds. The Board has also delegated the exercise of voting rights attaching to the securities held in the portfolio to the respective Investment Advisers who may in turn delegate to BIM UK. Voting on behalf of shareholders is done in a manner which is believed to be in the best economic interest of shareholders as long-term investors.

The Management Company has delegated its responsibilities for administrative services of the Company and its Funds to The Bank of New York Mellon SA / NV, Luxembourg Branch ("the Administrator"). The Administrator has responsibility for the administration of the Company's affairs including the calculation of the net asset value and preparation of the financial statements of the Company, subject to the overall supervision of the Management Company. The Administrator is a subsidiary of The Bank of New York Mellon Corporation. The Management Company has delegated transfer agent and share registration services to J.P. Morgan Bank Luxembourg S.A..

The Management Company has delegated distribution, promotion and marketing of the Shares and related ongoing administration and marketing to BIM UK as Principal Distributor. As Principal Distributor BIM UK have responsibility for the offer

for sale of, promotion and marketing of shares in any fund. BIM UK is accountable to the Management Company for the distribution and marketing of the Shares.

The Management company is accountable to the Board for all activities delegated to it or by it, including, but not limited to those detailed above.

The Management Company reports to the Board on a quarterly basis and by exception where necessary. Reporting is in place to ensure that the Board can effectively oversee the actions of its delegates.

The Management Company is responsible for the risk management and internal controls of the Company and for reviewing their effectiveness, for ensuring that financial information published or used within the business is reliable, and for regularly monitoring compliance with regulations governing the operation of the Company. The Management Company reviews the effectiveness of the internal control and risk management systems on an ongoing basis to identify, evaluate and manage the Company's significant risks. As part of that process, there are procedures designed to capture and evaluate any failings or weaknesses. Should a case be categorised by the Board as significant, procedures exist to ensure that necessary action is taken to remedy the failings.

The control processes over the risks identified, covering financial, operational, compliance and risk management, is embedded in the operations of the BlackRock Group and the Management Company. There is a monitoring and reporting process to review these controls, which has been in place throughout the period under review and up to the date of this report, carried out by BlackRock's corporate audit department.

BlackRock's internal audit and operational risk units report to the Board through the Management Company on a quarterly basis. The Management Company also receives a report from the Administrator and the Depositary on the internal controls of the administrative and custodial operations of the Company. The Board recognises that these control systems can only be designed to manage rather than eliminate the risk of failure to achieve fund objectives, and to provide reasonable, but not absolute, assurance against material misstatement or loss, and relies on the operating controls established by the service providers.

Financial Reporting

The Board is also responsible for establishing and maintaining adequate internal control and risk management systems of the Company in relation to the financial reporting process. Such systems are designed to manage rather than eliminate the risk of failure to achieve the Company's financial reporting objectives. The Company has procedures in place to ensure all relevant accounting records are properly maintained and are readily available, including production of annual and half-yearly financial statements. These procedures include appointing the Administrator to maintain the accounting records of the Company independently of the Investment Manager and the Custodian. The financial statements are prepared in accordance with applicable law and Generally Accepted Accounting Principles ("GAAP") and are approved by the Board of Directors

Directors' Report continued

of the Company. The accounting information given in the annual report is required to be audited and the Audit report, including any qualifications, is reproduced in full in the annual report of the Company.

Remuneration

The Company is an investment company and has no employees or executive Directors. No Director (past or present) has any entitlement to a pension from the Company, and the Company has not awarded any share options or long-term performance incentives. No element of Directors' remuneration is performance related. Those Directors who are also employees of the BlackRock Group are not entitled to receive a Director's fee. All other Directors are paid fees which are submitted for approval by the shareholders at the annual general meeting and are disclosed on page 1047. The Board believes that the level of remuneration for those Directors who take a fee properly reflects the responsibility of the Director and their time commitment. The Board believe the fees to be fair and appropriate given the size, complexity and the range of funds under management. The maximum amount of remuneration payable to the Directors is approved by the Board.

Communication with Shareholders

The Board is responsible for convening the annual general meeting and all other general meetings of the Company. Shareholders are encouraged to attend and vote at general meetings. Notice of general meetings is issued in accordance with the Articles of Incorporation of the Company and notice of the annual general meeting is sent out at least 8 days in advance of the meeting. All substantive matters put before a general meeting are dealt with by way of separate resolution. Proxy voting figures are noted by the chairwoman of the general meeting.

The next Annual General Meeting of Shareholders will be held on or around 16 February 2024 and shareholders will be asked to consider the usual matters presented at such meeting including:

- ▶ Approval of the financial statements & the payment of dividends
- ▶ The approval of Directors fees
- ▶ The election or re-election of Directors
- ▶ The election or re-election of the auditor
- ▶ The discharge of Directors duties – this resolution is required under Luxembourg law and the discharge is only valid where the financial statements contain no omission or false information concealing the real financial situation of the Company. The discharge is granted based on the facts disclosed and the information at the disposal of the shareholders at the time of the Annual General Meeting.

The proceedings of general meetings are governed by the Articles of Incorporation of the Company.

BIM UK as Principal Distributor is tasked with managing the relationship between the Company and its shareholders and the Board has controls in place such that it is advised of shareholder complaints.

Directors' Biographies

Denise Voss (Chairwoman) (American, Luxembourg resident): Ms Voss is a Non-Executive Director of financial services companies and is based in Luxembourg. She serves as a Director on the Boards of flagship funds of major fund promoters, including BlackRock Global Funds and BlackRock Strategic Funds. Ms. Voss previously worked for Franklin Templeton in Luxembourg for over 25 years as a Conducting Officer and Director of the firm's UCITS and alternative investment fund management business. Prior to joining Franklin Templeton, she worked for 10 years at Coopers & Lybrand in Boston, USA and in Luxembourg. She holds a Massachusetts CPA license and earned an undergraduate degree from Tufts University, as well as a masters degree in accountancy from Bentley University. Ms. Voss is Chairwoman of LuxFLAG, an independent agency based in Luxembourg that awards recognised sustainable finance labels to eligible investment vehicles. She was Chairwoman of the Association of the Luxembourg Fund Industry (ALFI) from 2015-2019, and a member of the ALFI Board of Directors from 2007-2019.

Paul Freeman (British): Mr Freeman is a Non-Executive Director with over 40 years' experience in the investment management industry. He currently serves as a director on the boards of a number of investment funds domiciled in Luxembourg and the Cayman Islands. Until April 2022 he was a non-executive director of a number of BlackRock group subsidiaries in Ireland, including its UCITS/AIFM management company for which he also served as chair of its Investment Committee. He was, until December 2015, a Managing Director of BlackRock (having joined the group in August 2005). Between July 2011 and December 2015 Mr Freeman worked closely with BlackRock's Government affairs team and served on various internal governance committees. Until July 2011 he was the Head of Product Development and Range Management for the EMEA region with responsibility for the development and ongoing product management of all funds domiciled in EMEA and distributed on a cross-border basis by BlackRock. Prior to BlackRock, Mr Freeman held senior management positions at Schroders, Rothschild Asset Management, Henderson Investors and GT Management (now part of Invesco). Mr Freeman is a Chartered Accountant.

Bettina Mazzocchi (British/French/Italian): Ms Mazzocchi is a Managing Director of BlackRock and is based in Paris. She is head of iShares and Wealth for France, Belgium, Luxembourg and Monaco. Before joining BlackRock in 2018, she had been at PIMCO since 2008 where she most recently was Country head for France. Previous roles held by Ms. Mazzocchi were with Morgan Stanley, Bank of America and Credit Suisse First Boston, where she had focused on Credit Derivatives, Structured Credit and Debt Capital markets respectively. Ms. Mazzocchi serves on the Board of Trustees of YATI (Young Actors Theatre Islington), a not-for-profit, community theatre company for children and young people in London, UK. Ms. Mazzocchi is a graduate of the Institut d'Etudes Politiques de Paris ("Sciences Po") and Paris III Sorbonne Nouvelle.

Directors' Report continued

Geoffrey D. Radcliffe (British & Luxembourg dual nationality, Luxembourg resident): Mr Radcliffe is a Managing Director of BlackRock and is based in Luxembourg. He is a member of the BlackRock Business Operations & Technology, Global Accounting and Product Services team and heads Product Oversight and Governance International for BlackRock EMEA & Asia Pacific. Mr Radcliffe is a Fellow of The Institute of Chartered Accountants in England and Wales and an Associate of The Chartered Institute of Bankers. He has 40+ years of mutual fund, accounting and banking experience in Luxembourg, Bermuda, London and the Isle of Man. Mr Radcliffe joined the BlackRock Group in 1998. He serves as a Director on the Boards of BlackRock Luxembourg S.A. and BlackRock Fund Management Company S.A. and also on the Boards of a number of BlackRock group companies and investment funds. He was a Member of the Board of Directors of ALFI (Luxembourg Fund Industry Association) for 10 years to June 2023 and continues to lead and be part of key ALFI working groups.

Davina Saint (British, Irish resident): Based in Dublin, Ms Saint is a Non-Executive Director of financial services companies and a Director of the Irish National Assets Management Agency, sitting on the Board, Credit and Planning Committees and Chairing the Remuneration Committee. Ms Saint worked with the BNP Paribas Group for over 20 years as the General Counsel for its Irish Corporate and Institutional banking business and latterly as the Head of Branch for BNP Paribas' Irish Securities Services business. Prior to joining BNP Paribas, she worked in the City of London with ABN Amro after qualifying as a Solicitor in the field of shipping litigation. She holds an Honours degree in Law from the London School of Economics. She is also a Chartered Director (CDir) and a Certified Bank Director.

Keith Saldanha (British): Mr. Saldanha is a Managing Director of BlackRock and is Head of the Wealth Product Group for Europe, Middle East and Africa. He is responsible for defining and executing the alpha and alternatives product agenda for the BlackRock EMEA Wealth business. In addition, Mr Saldanha leads the Fund Selection and Manager Research segment for the EMEA iShares & Wealth sales organisation. Mr Saldanha is a member of the EMEA Wealth Executive Committee, EMEA Product Development Committee and EMEA Capacity Management Committee. He joined BlackRock in 2015 from Man Group where he was Global Head of Investment Marketing, responsible for a number of product specialist, business development and client service teams across Man's investment management businesses. Prior to this, he spent a number of years focused on the origination and execution of Man's hedge fund M&A activity and jointly leading corporate strategy for the hedge fund business. Mr Saldanha started his career in strategy consulting. He is a Chartered Alternative Investment analyst and holds a BSc (Hons) Economics degree from the University of Warwick.

Vasiliki Pachatouridi (British & Greek Dual nationality): Ms Pachatouridi is a Managing Director, is the Head of iShares Fixed Income Product Strategy EMEA within BlackRock's Indexed Fixed Income Portfolio Management Group (PMG). She is responsible for driving the adoption of iShares Fixed Income ETFs and other indexed fixed income strategies across both institutional and wealth channels. Ms Pachatouridi also

represents the firm in front of clients, regulators, industry bodies and the media, advocating for the need to modernize bond markets, particularly around trading, liquidity and the evolution of indices. Ms Pachatouridi's service with the firm dates back to 2007, including her years with Barclays Global Investors (BGI), which merged with BlackRock in 2009. Previously, she was a member of the iShares EMEA Investment Strategies & Insights team, where she provided analysis on ETF products as well as investment trade ideas and market insights to a variety of clients. At BGI, she started her career within the Transition Management team. Ms Pachatouridi earned MSc degree, with a first class honours, in Investment Management from Cass Business School in 2007 and a BSc degree in Business Administration from University of Bath in 2006.

Report on Remuneration (Unaudited)

The below disclosures are made in respect of the remuneration policies of the BlackRock group ("BlackRock"), as they apply to BlackRock (Luxembourg) S.A. (the "ManCo"). The disclosures are made in accordance with the Directive 2009/65/EC on the coordination of laws, regulations and administrative provisions relating to undertakings for collective investment in transferable securities ("UCITS"), as amended, including in particular by Directive 2014/91/EU of the European Parliament and of the council of 23 July 2014, (the "Directive"), and the "Guidelines on sound remuneration policies under the UCITS Directive and AIFMD" issued by the European Securities and Markets Authority.

BlackRock's UCITS Remuneration Policy (the "UCITS Remuneration Policy") will apply to the EEA entities within the BlackRock group authorised as a manager of UCITS funds in accordance with the Directive, and will ensure compliance with the requirements of Article 14b of the Directive, and to UK entities within the BlackRock group authorised by the FCA as a manager of a UK UCITS fund.

The ManCo has adopted the UCITS Remuneration Policy, a summary of which is set out below.

Remuneration Governance

BlackRock's remuneration governance in EMEA operates as a tiered structure which includes: (a) the Management Development and Compensation Committee ("MDCC") (which is the global, independent remuneration committee for BlackRock, Inc. and (b) the ManCo's board of directors (the "ManCo's Board"). These bodies are responsible for the determination of BlackRock's remuneration policies which includes reviewing the remuneration policy on a regular basis and being responsible for its implementation.

The implementation of the remuneration policy is annually subject to central and independent review for compliance with policies and procedures for remuneration adopted by the MDCC and by the ManCo's Board. The most recent review found no fundamental issues. The remuneration disclosure is produced and owned by MDCC and the Manager's Board.

No material changes were made to the remuneration policy in 2022.

(a) MDCC

The MDCC's purposes include:

- ▶ providing oversight of:
 - ▶ BlackRock's executive compensation programmes;
 - ▶ BlackRock's employee benefit plans; and
 - ▶ such other compensation plans as may be established by BlackRock from time to time for which the MDCC is deemed as administrator;
- ▶ reviewing and discussing the compensation discussion and analysis included in the BlackRock, Inc. annual proxy statement with management and approving the MDCC's report for inclusion in the proxy statement;
- ▶ reviewing, assessing, and making reports and recommendations to the BlackRock, Inc. Board of Directors (the "Blackrock Inc. Board") as appropriate on BlackRock's

talent development and succession planning, with the emphasis on performance and succession at the highest management levels; and

- ▶ supporting the boards of the Company's EMEA regulated entities in meeting their remuneration-related obligations by overseeing the design and implementation of EMEA remuneration policy in accordance with applicable regulations.

The MDCC directly retains its own independent compensation consultant, Semler Brossy Consulting Group LLC, who has no relationship with BlackRock, Inc. or the BlackRock, Inc. Board that would interfere with its ability to provide independent advice to the MDCC on compensation matters.

The BlackRock, Inc. Board has determined that all of the members of the MDCC are "independent" within the meaning of the listing standards of the New York Stock Exchange (NYSE), which requires each meet a "non-employee director" standard.

The MDCC held 7 meetings during 2022. The MDCC charter is available on BlackRock, Inc.'s website (www.blackrock.com).

Through its regular reviews, the MDCC continues to be satisfied with the principles of BlackRock's compensation policy and approach.

(b) The ManCo's Board

The ManCo's Board has the task of supervising and providing oversight of the UCITS Remuneration Policy as it applies to the ManCo and its Identified Staff.

Decision-making process

Remuneration decisions for employees are made once annually in January following the end of the performance year. This timing allows full-year financial results to be considered along with other non-financial goals and objectives. Although the framework for remuneration decision-making is tied to financial performance, significant discretion is used to determine individual variable remuneration based on achievement of strategic and operating results and other considerations such as management and leadership capabilities.

No set formulas are established and no fixed benchmarks are used in determining annual incentive awards. In determining specific individual remuneration amounts, a number of factors are considered including non-financial goals and objectives and overall financial and investment performance. These results are viewed in the aggregate without any specific weighting, and there is no direct correlation between any particular performance measure and the resulting annual incentive award. The variable remuneration awarded to any individual(s) for a particular performance year may also be zero.

Annual incentive awards are paid from a bonus pool.

Report on Remuneration (Unaudited) continued

The size of the projected bonus pool, including cash and equity awards, is reviewed throughout the year by the MDCC and the final total bonus pool is approved after year-end. As part of this review, the MDCC receives actual and projected financial information over the course of the year as well as final year-end information. The financial information that the MDCC receives and considers includes the current year projected income statement and other financial measures compared with prior year results and the current year budget. The MDCC additionally reviews other metrics of BlackRock's financial performance (e.g., net inflows of AUM and investment performance) as well as information regarding market conditions and competitive compensation levels.

The MDCC regularly considers management's recommendation as to the percentage of preincentive operating income that will be accrued and reflected as a compensation expense throughout the year for the cash portion of the total annual bonus pool (the "accrual rate"). The accrual rate of the cash portion of the total annual bonus pool may be modified by the MDCC during the year based on its review of the financial information described above. The MDCC does not apply any particular weighting or formula to the information it considers when determining the size of the total bonus pool or the accruals made for the cash portion of the total bonus pool.

Following the end of the performance year, the MDCC approves the final bonus pool amount.

As part of the year-end review process the Enterprise Risk and Regulatory Compliance departments report to the MDCC on any activities, incidents or events that warrant consideration in making compensation decisions.

Individuals are not involved in setting their own remuneration.

Control functions

Each of the control functions (Enterprise Risk, Legal & Compliance, and Internal Audit) has its own organisational structure which is independent of the business units and therefore staff members in control functions are remunerated independently of the businesses they oversee. The head of each control function is either a member of the Global Executive Committee ("GEC"), the global management committee, or has a reporting obligation to the board of directors of BlackRock Group Limited, the parent company of all of BlackRock's EMEA regulated entities, including the ManCo.

Functional bonus pools are determined with reference to the performance of each individual function. The remuneration of the senior members of control functions is directly overseen by the MDCC.

Link between pay and performance

There is a clear and well-defined pay-for-performance philosophy and compensation programmes which are designed to meet the following key objectives as detailed below:

- ▶ appropriately balance BlackRock's financial results between shareholders and employees;
- ▶ attract, retain and motivate employees capable of making significant contributions to the long-term success of the business;
- ▶ align the interests of senior employees with those of shareholders by awarding BlackRock Inc.'s stock as a significant part of both annual and long-term incentive awards;
- ▶ control fixed costs by ensuring that compensation expense varies with profitability;
- ▶ link a significant portion of an employee's total compensation to the financial and operational performance of the business;
- ▶ promote sound and effective risk management across all risk categories, including sustainability risk;
- ▶ discourage excessive risk-taking (sustainability related or otherwise); and
- ▶ ensure that client interests are not negatively impacted by remuneration awarded on a short-term, mid-term and/or long-term basis.

Driving a high-performance culture is dependent on the ability to measure performance against objectives, values and behaviours in a clear and consistent way. Managers use a 5-point rating scale to provide an overall assessment of an employee's performance, and employees also provide a self-evaluation. The overall, final rating is reconciled during each employee's performance appraisal. Employees are assessed on the manner in which performance is attained as well as the absolute performance itself.

In keeping with the pay-for-performance philosophy, ratings are used to differentiate and reward individual performance – but don't pre-determine compensation outcomes. Compensation decisions remain discretionary and are made as part of the year-end compensation process.

When setting remuneration levels other factors are considered, as well as individual performance, which may include:

- ▶ the performance of the Manager, the funds managed by the Manager and/or the relevant functional department;
- ▶ factors relevant to an employee individually; relationships with clients and colleagues; teamwork; skills; any conduct issues; and, subject to any applicable policy, the impact that any relevant leave of absence may have on contribution to the business);

Report on Remuneration (Unaudited) continued

- ▶ the management of risk within the risk profiles appropriate for BlackRock's clients;
- ▶ strategic business needs, including intentions regarding retention;
- ▶ market intelligence;
- ▶ criticality to business; and
- ▶ supporting the firm's approaches to environmental, social and governance factors and diversity, equity and inclusion.

A primary product tool is risk management and, while employees are compensated for strong performance in their management of client assets, they are required to manage risk within the risk profiles appropriate for their clients. Therefore, employees are not rewarded for engaging in high-risk transactions outside of established parameters. Remuneration practices do not provide undue incentives for short-term planning or short-term financial rewards, do not reward unreasonable risk and provide a reasonable balance between the many and substantial risks inherent within the business of investment management, risk management and advisory services.

BlackRock operates a total compensation model for remuneration which includes a base salary, which is contractual, and a discretionary bonus scheme.

BlackRock operates an annual discretionary bonus scheme. Although all employees are eligible to be considered for a discretionary bonus, there is no contractual obligation to make any award to an employee under its discretionary bonus scheme. In exercising discretion to award a discretionary bonus, the factors listed above (under the heading "Link between pay and performance") may be taken into account in addition to any other matters which become relevant to the exercise of discretion in the course of the performance year.

Discretionary bonus awards for all employees, including executive officers, are subject to a guideline that determines the portion paid in cash and the portion paid in BlackRock, Inc. stock and subject to additional vesting/clawback conditions. Stock awards are subject to further performance adjustment through variation in BlackRock, Inc.'s share price over the vesting period. As total annual compensation increases, a greater portion is deferred into stock. The MDCC adopted this approach in 2006 to substantially increase the retention value and shareholder alignment of the compensation package for eligible employees, including the executive officers. The portion deferred into stock vests into three equal instalments over the three years following grant.

Supplementary to the annual discretionary bonus as described above, equity awards may be made to select individuals to provide greater linkage with future business results. These long-term incentive awards have been established individually to provide meaningful incentive for continued performance over a multi-year period recognising the scope of the individual's role, business expertise and leadership skills.

Selected senior leaders are eligible to receive performance-adjusted equity-based awards from the "BlackRock Performance Incentive Plan" ("BPIP"). Awards made from the BPIP have a three-year performance period based on a measurement of As Adjusted Operating Margin⁽¹⁾ and Organic Revenue Growth⁽²⁾. Determination of pay-out will be made based on the firm's achievement relative to target financial results at the conclusion of the performance period. The maximum number of shares that can be earned is 165% of the award in those situations where both metrics achieve pre-determined financial targets. No shares will be earned where the firm's financial performance in both of the above metrics is below a pre-determined performance threshold. These metrics have been selected as key measures of shareholder value which endure across market cycles.

A limited number of investment professionals have a portion of their annual discretionary bonus (as described above) awarded as deferred cash that notionally tracks investment in selected products managed by the employee. The intention of these awards is to align investment professionals with the investment returns of the products they manage through the deferral of compensation into those products. Clients and external evaluators have increasingly viewed more favourably those products where key investors have "skin in the game" through significant personal investments.

Identified Staff

The UCITS Remuneration Policy sets out the process that will be applied to identify staff as Identified Staff, being categories of staff of the ManCo, including senior management, risk takers, control functions and any employee receiving total remuneration that takes them into the same remuneration bracket as senior management and risk takers, whose professional activities have a material impact on the risk profiles of the ManCo or of the funds it manages.

The list of Identified Staff will be subject to regular review, being formally reviewed in the event of, but not limited to:

- ▶ organisational changes;
- ▶ new business initiatives;
- ▶ changes in significant influence function lists;
- ▶ changes in role responsibilities; and
- ▶ revised regulatory direction.

⁽¹⁾As Adjusted Operating Margin: As reported in BlackRock's external filings, reflects adjusted Operating Income divided by Total Revenue net of distribution and servicing expenses and amortisation of deferred sales commissions.

⁽²⁾Organic Revenue Growth: Equal to net new base fees plus net new Aladdin revenue generated in the year (in US dollars).

Report on Remuneration (Unaudited) continued

Quantitative Remuneration Disclosure

The ManCo is required under the Directive to make quantitative disclosures of remuneration. These disclosures are made in line with BlackRock's interpretation of currently available regulatory guidance on quantitative remuneration disclosures. As market or regulatory practice develops BlackRock may consider it appropriate to make changes to the way in which quantitative remuneration disclosures are calculated. Where such changes are made, this may result in disclosures in relation to a fund not being comparable to the disclosures made in the prior year, or in relation to other BlackRock fund disclosures in that same year.

Disclosures are provided in relation to (a) the staff of the ManCo; (b) staff who are senior management; and (c) staff who have the ability to materially affect the risk profile of the Fund, including individuals who, although not employed by the ManCo, are assigned by their employer to carry out services for the ManCo.

All individuals included in the aggregated figures disclosed are rewarded in line with BlackRock's remuneration policy for their responsibilities across the relevant BlackRock business area. As all individuals have a number of areas of responsibilities, only the portion of remuneration for those individuals' services attributable to the ManCo is included in the aggregate figures disclosed.

Members of staff and senior management of the ManCo typically provide both UCITS and non-UCITS related services in respect of multiple funds, clients and functions of the ManCo and across the broader BlackRock group. Conversely, members of staff and senior management of the broader BlackRock group may provide both UCITS and non-UCITS related services in respect of multiple funds, clients and functions of the broader BlackRock group and of the ManCo. Therefore, the figures disclosed are a sum of individual's portion of remuneration attributable to the ManCo according to an objective apportionment methodology which acknowledges the multiple-service nature of the ManCo and the broader BlackRock group. Accordingly, the figures are not representative of any individual's actual remuneration or their remuneration structure.

The amount of the total remuneration awarded to the ManCo's staff in respect of the ManCo's financial year ending 31 December 2022 is USD 257.2 million. This figure is comprised of fixed remuneration of USD 147.8 million and variable remuneration of USD 109.5 million. There were a total of 12,029 beneficiaries of the remuneration described above.

The amount of the aggregate remuneration awarded by the ManCo in respect of the ManCo's financial year ending 31 December 2022, to its senior management was USD 6.7 million, and to other members of its staff whose actions potentially have a material impact on the risk profile of the ManCo or its funds was USD 9.0 million. These figures relate to the entire ManCo and not to the Fund.

Statement of Net Assets

as at 31 August 2023

Fund Name	Note	BlackRock Global Funds Combined USD	Asia Pacific Equity Income Fund ⁽¹⁾ USD	Asian Dragon Fund USD	Asian Growth Leaders Fund USD	Asian High Yield Bond Fund USD	Asian Multi-Asset Income Fund USD	Asian Sustainable Equity Fund USD	Asian Tiger Bond Fund USD	Brown To Green Materials Fund ⁽²⁾ USD	China Bond Fund CNH	China Flexible Equity Fund USD	China Fund USD
Assets													
Securities portfolio at cost		142,494,312,318	-	760,535,607	610,544,804	1,730,667,018	71,705,903	8,473,295	2,970,725,271	19,519,554	25,969,993,003	24,124,363	1,070,958,326
Unrealised appreciation/(depreciation)		8,380,196,414	-	(11,416,163)	(28,525,784)	(267,129,167)	(5,416,144)	(506,170)	(299,587,043)	297,262	(991,721,494)	(4,280,984)	(64,675,346)
Securities portfolio at market value	2(a)	150,874,508,732	-	749,119,444	582,019,020	1,463,537,851	66,289,759	7,967,125	2,671,138,228	19,816,816	24,978,271,509	19,843,379	1,006,282,980
Cash at bank	2(a)	4,420,879,755	498,597	36,004,593	7,800,525	41,835,532	4,065,708	431,644	24,566,259	604,087	1,260,743,528	2,097,402	34,246,439
Due from broker	14	394,911,592	-	-	-	-	297,067	-	97,809,782	-	14,144,964	-	660,000
Interest and dividends receivable	2(a)	743,197,906	-	153,332	82,279	22,498,798	471,424	7,450	29,673,940	7,180	359,785,765	12,210	263,130
Receivable for investments sold	2(a)	2,213,662,168	-	1,491,297	9,369,113	6,411,073	3,170,341	-	24,971,223	-	-	38,660	1,937,201
Receivable for Fund shares subscribed	2(a)	296,937,160	-	296,981	44,331	1,649,359	-	-	333,658	10	413,195	-	599,282
Unrealised appreciation on:													
Open exchange traded futures contracts	2(c)	30,251,776	-	-	-	494,498	26,511	-	745,130	-	-	-	-
Open forward foreign exchange contracts	2(c)	34,759,767	-	-	-	-	9,863	-	-	-	-	-	-
Contracts for difference	2(c)	3,163,511	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	1,067,596,102	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	13,249,772	-	-	-	-	-	-	137,475	-	-	-	-
Market value of purchased options/swaptions	2(c)	113,031,139	-	-	-	632,941	25,546	-	1,540,946	-	4,624,960	-	-
Other assets	2(a,c)	65,351,353	-	-	-	15,258	21,171	940	22,051	488	524,799	-	5,336
Total assets		160,271,500,733	498,597	787,065,647	599,315,268	1,537,075,310	74,377,390	8,407,159	2,850,938,692	20,428,581	26,618,508,720	21,991,651	1,043,994,368
Liabilities													
Cash owed to bank	2(a)	31,021,827	-	-	1	-	-	-	335,622	-	-	-	9,388,154
Due to broker	14	82,427,836	-	-	-	270,712	-	-	3,440,000	-	-	-	-
Income distribution payable	2(a)	238,923,974	-	231,664	11,712	5,824,299	1,840	-	7,967,257	-	68,552,986	-	14,957
Payable for investments purchased	2(a)	3,538,301,695	-	-	-	12,162,890	4,638,756	-	15,218,716	-	50,519,135	-	4,295,297
Payable for Fund shares redeemed	2(a)	341,291,512	-	902,014	6,338,750	2,314,885	-	-	24,000,921	20	112,931,853	11,998	6,991,577
Unrealised depreciation on:													
Open exchange traded futures contracts	2(c)	30,997,822	-	-	-	-	-	-	-	-	5,687,495	-	-
Open forward foreign exchange contracts	2(c)	255,788,777	-	635,697	520,715	88,853	-	-	3,040,713	-	105,424,840	63,981	1,259,172
Contracts for difference	2(c)	1,457,171	-	18,062	-	-	-	-	-	-	-	3,661	212,231
Market value of swaps	2(c)	97,815,181	-	-	-	-	10,809	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	102,336,467	-	-	-	121,387	66,535	-	345,473	-	465,344	-	-
Other liabilities	4,5,6,7,8	297,517,577	498,597	1,681,495	1,955,001	1,384,697	67,524	11,919	2,579,613	5,359	21,469,207	41,173	1,500,278
Total liabilities		5,017,879,839	498,597	3,468,932	8,826,179	22,167,723	4,785,464	11,919	56,928,315	5,379	365,050,860	120,813	23,661,666
Total net assets		155,253,620,894	-	783,596,715	590,489,089	1,514,907,587	69,591,926	8,395,240	2,794,010,377	20,423,202	26,253,457,860	21,870,838	1,020,332,702

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Director
29 November 2023

Director
29 November 2023

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2023 continued

Fund Name	Note	China Impact Fund	China Innovation Fund	China Multi-Asset Fund ⁽²⁾	China Onshore Bond Fund ⁽²⁾	Circular Economy Fund	Climate Action Equity Fund	Climate Action Multi-Asset Fund	Continental European Flexible Fund	Developed Markets Sustainable Equity Fund	Dynamic High Income Fund	Emerging Europe Fund ⁽³⁾
		USD	USD	USD	CNH	USD	USD	EUR	EUR	USD	USD	EUR
Assets												
Securities portfolio at cost		29,782,766	18,392,833	19,219,783	679,481,236	1,525,824,595	4,602,858	45,560,878	4,035,167,660	15,535,022	2,858,877,904	559,462,949
Unrealised appreciation/(depreciation)		(5,843,213)	2,240,888	(666,504)	3,025,621	102,344,688	(243,524)	(1,784,182)	1,237,758,750	1,618,151	(136,826,863)	(327,185,990)
Securities portfolio at market value	2(a)	23,939,553	20,633,721	18,553,279	682,506,857	1,628,169,283	4,359,334	43,776,696	5,272,926,410	17,153,173	2,722,051,041	232,276,959
Cash at bank	2(a)	1,919,006	146,109	708,995	64,406,166	50,049,402	251,632	1,886,249	126,161,290	140,926	151,994,796	33,450,085
Due from broker	14	-	-	164,000	-	-	-	-	1,090,000	-	-	-
Interest and dividends receivable	2(a)	35,946	13,377	2,105	9,984,649	615,516	3,412	97,689	1,266,203	18,822	24,225,734	32,332,914
Receivable for investments sold	2(a)	-	599	-	-	-	-	-	22,966,617	-	4,061,003	23,287
Receivable for Fund shares subscribed	2(a)	1,595	-	-	-	511,576	-	-	10,484,067	2,152	5,195,034	-
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	79,736	192,788	-	-	14,404	-	-	3,778,439	-
Open forward foreign exchange contracts	2(c)	-	-	-	3,220,390	-	-	-	7,471,896	-	-	3,034
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	255,628	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	49,848	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	122,957	-	-	63,422	-	-	1,043,669	-
Other assets	2(a,c)	6	1,558	2,285	-	2,169,841	3,822	48,377	8,830,946	947	230,492	653,592
Total assets		25,896,106	20,795,364	19,560,248	760,433,807	1,681,515,618	4,618,200	45,886,837	5,451,197,429	17,316,020	2,912,835,836	298,739,871
Liabilities												
Cash owed to bank	2(a)	-	-	-	-	-	-	-	17,618	-	-	57,072
Due to broker	14	-	-	46,727	-	-	-	-	-	-	1,060,000	-
Income distribution payable	2(a)	-	-	76	69,356	80,337	-	16	9,232,822	-	16,309,571	-
Payable for investments purchased	2(a)	-	-	-	-	2,090,521	45,724	118,055	106,196,825	-	46,932,206	533,853
Payable for Fund shares redeemed	2(a)	-	3,039	-	17,407	7,844,650	-	-	7,282,024	-	3,225,185	-
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	156,422
Open forward foreign exchange contracts	2(c)	36,251	453	61	-	6,423,247	-	164,320	-	2,022	7,316,723	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	1,078,310	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	12,616	-	-	10,116	-	-	326,000	-
Other liabilities	4,5,6,7,8	57,175	9,616	6,083	215,076	1,835,171	6,560	53,806	6,189,624	9,535	5,911,792	32,159,487
Total liabilities		93,426	13,108	52,947	314,455	18,273,926	52,284	346,313	129,997,223	11,557	81,081,477	32,906,834
Total net assets		25,802,680	20,782,256	19,507,301	760,119,352	1,663,241,692	4,565,916	45,540,524	5,321,200,206	17,304,463	2,831,754,359	265,833,037

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2023 continued

Fund Name	Note	Emerging	Emerging	Emerging	Emerging	Emerging	Emerging	Emerging	ESG Flex	ESG Flex	ESG Flex	ESG Global
		Markets	Markets	Markets	Markets	Markets	Markets	Markets	Choice	Choice	Choice	Conservative
		Bond	Corporate	Equity	Equity	Impact	Local	Sustainable	Cautious	Growth	Moderate	Income
		Fund	Fund	Fund	Fund	Fund	Fund	Fund	Fund	Fund	Fund	Fund
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	EUR
Assets												
Securities portfolio at cost		1,136,628,825	815,874,350	207,001,338	2,477,955,952	91,685,739	1,723,069,595	78,619,495	9,970,692	12,027,721	13,121,750	382,269,711
Unrealised appreciation/(depreciation)		(243,430,729)	(44,150,888)	(10,848,959)	(197,210,856)	(7,644,711)	(143,283,080)	(4,578,690)	(143,118)	415,693	142,319	(27,519,075)
Securities portfolio at market value	2(a)	893,198,096	771,723,462	196,152,379	2,280,745,096	84,041,028	1,579,786,515	74,040,805	9,827,574	12,443,414	13,264,069	354,750,636
Cash at bank	2(a)	84,825,575	5,871,799	9,995,707	232,779,733	7,926,884	21,756,933	5,070,503	27,402	19,737	23,247	11,570,928
Due from broker	14	404,000	-	-	2,470,000	-	5,358,351	-	-	-	-	-
Interest and dividends receivable	2(a)	11,644,827	10,328,558	2,840,808	20,522,522	1,095,131	25,349,285	62,431	46	102	54	3,406,236
Receivable for investments sold	2(a)	-	-	40,107	8,394,141	-	-	-	-	-	82,662	5,781
Receivable for Fund shares subscribed	2(a)	12,039,270	1,608,970	119,229	2,830,924	-	260,368	481,054	-	87,061	-	166,320
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	135,647	232,414	-	-	-	273,882	-	-	-	-	529,993
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-	-	4,214	2,734	520,510
Contracts for difference	2(c)	-	-	799,968	761,158	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	1,734,743	256,730	-	-	-	3,488,690	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	1,979,745	-	-	-	-	136,103
Other assets	2(a,c)	1,813	86,391	19,309	274,975	-	2,157,548	37,031	4,918	3,969	1,911	243,811
Total assets		1,003,983,971	790,108,324	209,967,507	2,548,778,549	93,063,043	1,640,411,317	79,691,824	9,859,940	12,558,497	13,374,677	371,330,318
Liabilities												
Cash owed to bank	2(a)	675	-	1,132,501	5,386,905	-	353,228	1,172,583	-	-	-	-
Due to broker	14	1,961,116	360,000	-	2,010,000	-	5,227,089	-	-	-	-	280,000
Income distribution payable	2(a)	3,194,528	4,983,262	63,770	344,739	119	384,125	-	6,705	25,430	21,569	39,144
Payable for investments purchased	2(a)	7,809,058	-	82,215	7,972,116	-	-	927,752	-	91,524	-	1,843,530
Payable for Fund shares redeemed	2(a)	1,426,767	487,587	53,387	3,023,282	-	659,955	-	-	-	82,226	1,352,975
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	1,449,309	-	-	8,735	-	-	-	-
Open forward foreign exchange contracts	2(c)	5,559,082	3,994,958	165,645	31,678	754,500	4,029,704	74	224	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	51,785	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-	-	-	-	42,513
Other liabilities	4,5,6,7,8	1,154,213	386,595	3,194,143	25,096,450	47,011	1,877,441	15,069	20,464	35,598	18,925	553,300
Total liabilities		21,105,439	10,212,402	4,691,661	45,314,479	801,630	12,531,542	2,175,998	27,393	152,552	122,720	4,111,462
Total net assets		982,878,532	779,895,922	205,275,846	2,503,464,070	92,261,413	1,627,879,775	77,515,826	9,832,547	12,405,945	13,251,957	367,218,856

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2023 continued

Fund Name	Note	ESG Global	ESG	ESG	Euro	Euro	Euro	Euro Short	Euro	European	European	European
		Multi-Asset	Multi-Asset	Systematic	Bond	Corporate	Reserve	Duration	Markets	Equity	Focus	European
		Income	Fund	Multi	Fund	Fund	Fund	Bond	Fund	Income	Fund	Fund
		Fund	Fund	Credit	Fund	Fund	Fund	Fund	Fund	Fund	Fund	Fund
		USD	EUR	Fund ⁽⁴⁾	USD	EUR	EUR	EUR	EUR	EUR	EUR	EUR
Assets												
Securities portfolio at cost		166,206,000	5,994,124,754	97,808,993	2,042,990,786	2,676,426,882	97,333,645	4,747,867,008	998,703,331	1,406,912,778	253,178,912	1,022,018,699
Unrealised appreciation/(depreciation)		(9,277,282)	(84,694,558)	(7,529,253)	(133,864,160)	(90,056,083)	(6,896)	(98,618,488)	256,685,249	143,702,317	70,948,227	260,207,429
Securities portfolio at market value	2(a)	156,928,718	5,909,430,196	90,279,740	1,909,126,626	2,586,370,799	97,326,749	4,649,248,520	1,255,388,580	1,550,615,095	324,127,139	1,282,226,128
Cash at bank	2(a)	10,236,832	211,068,295	803,644	17,412,404	184,541,159	8,976,248	103,297,735	23,980,620	20,506,712	14,738,589	46,858,440
Due from broker	14	-	7,860,000	-	4,968,079	15,927,767	-	7,938,481	-	-	-	-
Interest and dividends receivable	2(a)	1,362,206	18,107,293	1,249,586	16,241,650	33,040,704	152,023	31,076,265	143,304	1,361,600	206,758	802,313
Receivable for investments sold	2(a)	2,240	1,670	37,258	1,920,200	-	35,314,207	-	173,118	337,525	1,024,942	3,891,074
Receivable for Fund shares subscribed	2(a)	374,333	2,194,015	-	12,274,980	1,550,346	1,515,706	35,751,170	371,112	711,073	18,062	1,960,353
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	200,588	7,803,422	-	938,243	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	465,043	-	-	-	469,234	3,163,261	55,217	1,028,521
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	230,117	1,722,399	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	60,663	9,240,467	-	-	-	-	-	-	-	-	-
Other assets	2(a,c)	92,759	2,822,183	2,715	-	8,613	-	35,809	2,110,074	10,060,008	929,779	3,065,930
Total assets		169,258,339	6,168,527,541	92,372,943	1,963,577,342	2,823,161,787	143,284,933	4,827,347,980	1,282,636,042	1,586,755,274	341,100,486	1,339,832,759
Liabilities												
Cash owed to bank	2(a)	-	25,918	-	1	-	-	10,414,095	5,192	1,351	-	59,409
Due to broker	14	-	7,390,999	-	1,301,795	3,288,614	-	589,111	-	-	-	-
Income distribution payable	2(a)	8,888	8,616,679	-	927,851	59,307	-	523,404	428,930	15,473,814	-	16,824
Payable for investments purchased	2(a)	1,695,173	22,933,485	46,127	8,887,625	8,967,420	5,986,533	15,697,452	-	74,319	51,734	214,155
Payable for Fund shares redeemed	2(a)	-	13,576,372	-	2,492,289	2,232,508	912,194	55,702,661	1,145,138	3,386,015	370,093	672,208
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	14,214	-	1,017,588	-	1,054,033	-	-	-	-
Open forward foreign exchange contracts	2(c)	470,011	35,201,346	227,430	-	2,590,495	-	3,124	-	-	-	-
Contracts for difference	2(c)	1,525	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	11,058,564	-	-	-	-	436,332	-	-	-	-
Market value of written options/swaptions	2(c)	18,949	1,511,288	-	-	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	26,230	8,898,497	38,001	1,900,655	1,558,171	82,524	3,362,158	1,816,774	2,338,404	597,647	1,440,675
Total liabilities		2,220,776	109,213,148	325,772	15,510,216	19,714,103	6,981,251	87,782,370	3,396,034	21,273,903	1,019,474	2,403,271
Total net assets		167,037,563	6,059,314,393	92,047,171	1,948,067,126	2,803,447,684	136,303,682	4,739,565,610	1,279,240,008	1,565,481,371	340,081,012	1,337,429,488

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2023 continued

Fund Name	Note	European High Yield Bond Fund EUR	European Special Situations Fund EUR	European Sustainable Equity Fund EUR	European Value Fund EUR	FinTech Fund USD	Fixed Income Global Opportunities Fund USD	Future Consumer Fund USD	Future Of Transport Fund USD	Global Allocation Fund USD	Global Corporate Bond Fund USD	Global Dynamic Equity Fund USD
Assets												
Securities portfolio at cost		330,070,714	947,740,381	5,020,236	602,176,671	327,395,319	7,165,826,553	13,868,317	1,737,191,722	13,458,543,875	887,303,980	341,371,566
Unrealised appreciation/(depreciation)		(18,526,634)	241,090,586	456,295	98,820,233	(80,589,957)	(487,788,565)	(1,125,534)	21,878,484	871,003,215	(34,414,776)	31,544,317
Securities portfolio at market value	2(a)	311,544,080	1,188,830,967	5,476,531	700,996,904	246,805,362	6,678,037,988	12,742,783	1,759,070,206	14,329,547,090	852,889,204	372,915,883
Cash at bank	2(a)	1,865,243	49,927,054	90,849	21,113,831	4,867,558	478,171,155	201,333	69,842,577	158,627,288	14,284,502	35,189,052
Due from broker	14	884,000	-	-	-	-	174,775,919	-	-	17,414,768	4,226,498	-
Interest and dividends receivable	2(a)	5,259,096	753,866	2,701	1,545,660	319,945	38,566,312	3,611	1,373,096	59,867,209	10,625,193	468,257
Receivable for investments sold	2(a)	93,764	3,650,646	-	-	3,381,094	1,651,189,149*	-	9,393,178	6,856,498	1,735,261	92,729
Receivable for Fund shares subscribed	2(a)	2,853,965	894,672	19	221,944	1,223,565	2,059,465	109	883,282	12,046,295	1,451,372	1,507,316
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	690,180	704,017	651,223
Open forward foreign exchange contracts	2(c)	-	1,818,595	-	453,365	-	-	-	-	-	611,534	-
Contracts for difference	2(c)	-	-	-	-	-	164,457	-	-	261,087	-	130,550
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	711,632,994	-	-	-	-	-
Market value of swaps	2(c)	53,698	-	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	25,726,022	-	-	59,165,050	73,470	1,988,734
Other assets	2(a,c)	2,110	2,982,743	8,494	4,580,776	7,370	526,678	1,034	7,304	1,250,122	-	42,034
Total assets		322,555,956	1,248,858,543	5,578,594	728,912,480	256,604,894	9,760,850,139	12,948,870	1,840,569,643	14,645,725,587	886,601,051	412,985,778
Liabilities												
Cash owed to bank	2(a)	17	9,919	-	10,809	-	-	-	27,989	6,812	-	-
Due to broker	14	4,000	-	-	-	-	33,840,027	-	-	6,802,009	1,083,552	-
Income distribution payable	2(a)	977,599	3,089	-	224,211	11	3,240,674	-	13,906	28,764,337	947,220	70,459
Payable for investments purchased	2(a)	25,967	195,668	-	-	152,413	2,351,901,253*	-	4,470,968	20,284,797	1,395,387	171,987
Payable for Fund shares redeemed	2(a)	193,740	7,990,802	1,453	3,199,683	194,260	2,766,254	697	1,371,224	17,773,502	582,901	414,538
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	23,308,624	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	313,837	-	-	-	526,592	13,163,598	-	3,791,422	57,488,077	-	2,058,793
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	67,771,680	-	-	1,122,104	2,505,240	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	28,738,383	-	-	36,531,297	376,432	606,656
Other liabilities	4,5,6,7,8	308,330	1,685,010	3,616	901,621	418,522	11,684,733	6,942	2,773,415	21,675,756	903,459	732,756
Total liabilities		1,823,490	9,884,488	5,069	4,336,324	1,291,798	2,536,415,226	7,639	12,448,924	190,448,691	7,794,191	4,055,189
Total net assets		320,732,466	1,238,974,055	5,573,525	724,576,156	255,313,096	7,224,434,913	12,941,231	1,828,120,719	14,455,276,896	878,806,860	408,930,589

* Includes To Be Announced securities, see Note 2, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2023 continued

Fund Name	Note	Global Equity Income Fund USD	Global Government Bond Fund USD	Global High Yield Bond Fund USD	Global Inflation Linked Bond Fund USD	Global Long- Horizon Equity Fund USD	Global Multi-Asset Income Fund USD	Impact Bond Fund ⁽²⁾ EUR	India Fund USD	Japan Flexible Equity Fund JPY	Japan Small & MidCap Opportunities Fund JPY	Latin American Fund USD
Assets												
Securities portfolio at cost		820,543,458	1,058,230,841	1,749,342,936	290,743,696	1,230,592,650	4,899,247,758	76,421,278	415,466,992	29,634,896,554	18,184,722,145	851,366,525
Unrealised appreciation/(depreciation)		65,183,079	(76,792,220)	(144,327,265)	(21,548,038)	128,515,846	(217,118,060)	(2,575,388)	48,640,090	4,810,637,266	2,719,939,325	71,471,665
Securities portfolio at market value	2(a)	885,726,537	981,438,621	1,605,015,671	269,195,658	1,359,108,496	4,682,129,698	73,845,890	464,107,082	34,445,533,820	20,904,661,470	922,838,190
Cash at bank	2(a)	37,064,939	27,417,913	32,260,536	895,035	23,338,816	186,956,197	2,016,175	12,470,277	382,571,172	499,916,955	7,126,389
Due from broker	14	-	5,176,871	4,550,000	407,388	-	641,821	182,736	-	-	-	-
Interest and dividends receivable	2(a)	1,146,095	8,099,307	27,788,083	698,856	988,247	40,799,757	680,937	444,228	34,510,528	31,131,577	10,544,452
Receivable for investments sold	2(a)	-	236,759*	954,589	2,798,757*	-	6,466,724	-	4,110,362	139,107,924	206,898,431	-
Receivable for Fund shares subscribed	2(a)	157,280	476,462	1,808,816	63,758	4,689,735	4,139,236	-	999,142	36,001,424	68,626,241	1,243,696
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	1,261,376	1,023	-	-	6,189,033	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	3,474,916	4,401,287	823,686	-	-	-	-	155,458,785	38,482,236	-
Contracts for difference	2(c)	-	-	-	-	-	604,714	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	54,673,749	-	21,140,054	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	1,215,970	1,575,731	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	377,660	7,130	1,333,214	-	1,784,926	-	-	-	-	-
Other assets	2(a,c)	541,327	86,224	2,862	311	-	1,667,643	124,706	134,218	-	7,336	-
Total assets		924,636,178	1,083,935,828	1,678,365,728	297,356,717	1,388,125,294	4,931,379,749	76,850,444	482,265,309	35,193,183,653	21,749,724,246	941,752,727
Liabilities												
Cash owed to bank	2(a)	1,291,512	-	-	24,011	-	503	-	-	-	-	-
Due to broker	14	-	1,841,383	1,776,752	-	-	1,810,000	9,156	-	-	-	-
Income distribution payable	2(a)	869,293	471,406	4,103,354	31	-	20,846,871	-	-	1,538,341	244,649	205,553
Payable for investments purchased	2(a)	-	56,367,251*	1,940,861	23,915,491*	-	43,238,645	-	4,215,124	43,957,404	123,253,669	1,466,811
Payable for Fund shares redeemed	2(a)	577,357	4,352,023	2,075,444	517,115	574,654	4,975,810	-	387,313	68,777,343	132,728,980	1,510,907
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	133,005	-	-	35,191	-	-	-	-
Open forward foreign exchange contracts	2(c)	1,174,681	-	-	-	175	9,352,217	438,683	-	-	-	151,090
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	215,478	-	330,556	55,733	-	-	-	-
Market value of written options/swaptions	2(c)	-	546,895	-	1,292,428	-	557,539	-	-	-	-	-
Other liabilities	4,5,6,7,8	1,547,960	912,451	4,558,731	972,744	2,482,613	9,391,231	12,377	7,909,279	48,768,400	38,408,810	1,794,041
Total liabilities		5,460,803	64,491,409	14,455,142	27,070,303	3,057,442	90,503,372	551,140	12,511,716	163,041,488	294,636,108	5,128,402
Total net assets		919,175,375	1,019,444,419	1,663,910,586	270,286,414	1,385,067,852	4,840,876,377	76,299,304	469,753,593	35,030,142,165	21,455,088,138	936,624,325

* Includes To Be Announced securities, see Note 2, for further details.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2023 continued

Fund Name	Note	Multi-Theme Equity Fund	Natural Resources Fund ⁽⁷⁾	Next Generation Health Care Fund	Next Generation Technology Fund	Nutrition Fund	Sustainable Asian Bond Fund	Sustainable Emerging Markets Blended Bond Fund	Sustainable Emerging Markets Bond Fund	Sustainable Emerging Markets Corporate Bond Fund	Sustainable Emerging Markets Local Currency Bond Fund	Sustainable Energy Fund
		USD	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
Assets												
Securities portfolio at cost		165,823,145	372,925,020	17,137,680	2,133,865,951	285,288,072	111,999,659	45,885,728	225,214,160	55,779,386	507,601,867	6,450,184,238
Unrealised appreciation/(depreciation)		(1,937,136)	821,264	411,085	422,572,056	(24,903,098)	(4,328,984)	(4,481,135)	(28,659,232)	(3,645,532)	(20,700,495)	417,292,499
Securities portfolio at market value	2(a)	163,886,009	373,746,284	17,548,765	2,556,438,007	260,384,974	107,670,675	41,404,593	196,554,928	52,133,854	486,901,372	6,867,476,737
Cash at bank	2(a)	420,166	4,365,709	1,036,543	18,243,923	10,483,630	2,173,927	270,795	20,317,555	604,054	11,664,384	90,995,802
Due from broker	14	-	-	-	-	-	1,600,869	267,601	12,002	-	1,516,283	-
Interest and dividends receivable	2(a)	955	2,865,330	9,148	1,653,254	235,781	1,123,664	642,318	2,690,621	736,116	7,354,980	4,147,980
Receivable for investments sold	2(a)	-	695,334	-	687,016	-	6,130	450,275	-	-	-	54,703,414
Receivable for Fund shares subscribed	2(a)	341,452	173,019	2,522	1,043,892	128,330	-	3,115	99,439	35,892	9,611	7,082,312
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	77,497	24,884	35,381	19,969	81,001	-
Open forward foreign exchange contracts	2(c)	80,901	-	-	-	-	202,905	-	-	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-	346,949	38,748	950,141	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	26,028	28,584	-	-	595,066	-
Other assets	2(a,c)	42,100	529,937	926	60,130	309,095	-	12,371	1,068	1,110	592,559	3,567,998
Total assets		164,771,583	382,375,613	18,597,904	2,578,126,222	271,541,810	112,881,695	43,104,536	220,057,943	53,569,743	509,665,397	7,027,974,243
Liabilities												
Cash owed to bank	2(a)	-	-	171,021	-	-	-	8,087	43	-	-	-
Due to broker	14	-	-	-	-	-	69	62,882	590,014	130,000	1,516,650	-
Income distribution payable	2(a)	-	3,331,288	-	47	5,068	51	-	52	-	-	1,300,920
Payable for investments purchased	2(a)	304,014	-	-	-	-	561,151	-	-	-	-	62,849,423
Payable for Fund shares redeemed	2(a)	61,417	261,058	32,287	3,640,088	649,480	-	219	160,256	-	29,478	10,400,092
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	346,775	10,325	5,107,620	148,071	-	145,652	3,072,533	272,962	906,777	2,305,698
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	13,531	8,485	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	4,100	-	-	-	-	-
Other liabilities	4,5,6,7,8	160,033	1,765,424	13,142	3,862,047	422,688	71,247	81,901	175,887	39,768	327,495	11,260,200
Total liabilities		525,464	5,704,545	226,775	12,609,802	1,225,307	650,149	307,226	3,998,785	442,730	2,780,400	88,116,333
Total net assets		164,246,119	376,671,068	18,371,129	2,565,516,420	270,316,503	112,231,546	42,797,310	216,059,158	53,127,013	506,884,997	6,939,857,910

⁽⁷⁾ Fund name changed post year end, see Note 19, for further details.

Statement of Net Assets

as at 31 August 2023 continued

Fund Name	Note	Sustainable Fixed Income Global Opportunities Fund	Sustainable Global Allocation Fund ⁽²⁾	Sustainable Global Bond Income Fund	Sustainable Global Infrastructure Fund	Sustainable World Bond Fund ⁽⁴⁾	Swiss Small & MidCap Opportunities Fund ⁽⁵⁾	Systematic China A-Share Opportunities Fund	Systematic China Environmental Tech Fund ⁽²⁾	Systematic Global Equity High Income Fund	Systematic Global Sustainable Income & Growth Fund ⁽²⁾	Systematic Sustainable Global SmallCap Fund ⁽⁴⁾
		EUR	USD	USD	USD	USD	CHF	USD	USD	USD	USD	USD
Assets												
Securities portfolio at cost		464,784,307	77,064,519	108,627,525	11,957,745	972,405,138	474,019,991	588,362,870	16,447,131	4,649,015,058	19,850,467	244,004,070
Unrealised appreciation/(depreciation)		(28,934,678)	7,433,824	(5,113,794)	(1,004,211)	(73,881,234)	127,301,816	(54,012,106)	(570,712)	93,924,427	808,132	3,652,690
Securities portfolio at market value	2(a)	435,849,629	84,498,343	103,513,731	10,953,534	898,523,904	601,321,807	534,350,764	15,876,419	4,742,939,485	20,658,599	247,656,760
Cash at bank	2(a)	67,290,859	11,902,259	7,386,583	650,122	15,138,593	601,698	15,392,695	226,404	351,653,461	1,968,027	5,308,121
Due from broker	14	10,666,228	99,510	501,299	-	11,750,175	-	-	-	-	-	-
Interest and dividends receivable	2(a)	2,468,960	147,485	1,154,037	35,609	7,348,806	6,552	22,963	5,509	12,529,169	23,637	254,531
Receivable for investments sold	2(a)	108,054,243*	-	118,906*	-	9,814,600*	-	-	-	75,248,781	228,502	684
Receivable for Fund shares subscribed	2(a)	313	-	47,297	856	280,349	-	77,800	-	78,528,499	207,963	2,968,378
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	180,575	2,515	4,187,131	54,304	23,455
Open forward foreign exchange contracts	2(c)	-	-	-	-	6,555,123	-	-	-	-	1,057	-
Contracts for difference	2(c)	12,613	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	49,280,807	5,391,795	10,603,407	-	88,728,846	-	-	-	-	-	-
Market value of swaps	2(c)	-	34,637	-	-	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	1,787,969	272,174	6,083	-	742,349	-	-	-	-	-	-
Other assets	2(a,c)	41,017	20,120	1,975	8,329	101,983	41,417	-	2,100	5,604,228	23,252	120,101
Total assets		675,452,638	102,366,323	123,333,318	11,648,450	1,038,984,728	601,971,474	550,024,797	16,112,947	5,270,690,754	23,165,341	256,332,030
Liabilities												
Cash owed to bank	2(a)	-	-	-	-	6,606	-	3	-	2,292	-	-
Due to broker	14	1,862,904	-	19,688	-	951,696	-	-	-	-	-	-
Income distribution payable	2(a)	523,289	40	173,561	-	821,566	-	-	-	70,822,594	25,405	-
Payable for investments purchased	2(a)	153,659,537*	5,458,082*	11,304,018*	-	93,395,692*	268,930	-	-	146,507,048	1,008,872	56,172
Payable for Fund shares redeemed	2(a)	17,029	357,443	253	-	7,788,959	242,965	1,167,100	-	3,367,188	-	68,154
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	785,111	3,630	191,172	-	124,807	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	4,400,020	499,048	126,647	-	-	-	85,533	54	10,763,436	-	47,947
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	4,097,597	-	61,716	-	7,533,582	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	2,582,351	97,264	15,417	-	2,272,590	-	-	-	23,415,247	118,887	-
Other liabilities	4,5,6,7,8	750,945	29,623	74,933	6,002	763,113	716,317	648,409	9,645	7,103,022	17,749	874,993
Total liabilities		168,678,783	6,445,130	11,967,405	6,002	113,658,611	1,228,212	1,901,045	9,699	261,980,827	1,170,913	1,047,266
Total net assets		506,773,855	95,921,193	111,365,913	11,642,448	925,326,117	600,743,262	548,123,752	16,103,248	5,008,709,927	21,994,428	255,284,764

* Includes To Be Announced securities, see Note 2, for further details.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Net Assets

as at 31 August 2023 continued

Fund Name	Note	United Kingdom	US Basic Value	US Dollar Bond	US Dollar High Yield Bond	US Dollar Reserve	US Short Duration Bond	US Flexible Equity	US Government Mortgage Impact	US Growth	US Mid-Cap Value	US Sustainable Equity
		Fund	Fund	Fund	Fund	Fund	Fund	Fund	Fund	Fund	Fund	Fund
		GBP	USD	USD	USD	USD	USD	USD	USD	USD	USD	USD
Assets												
Securities portfolio at cost		192,828,584	849,412,510	578,509,319	1,946,510,061	338,968,388	1,652,940,266	1,556,017,666	104,140,453	279,864,162	232,492,974	4,699,915
Unrealised appreciation/(depreciation)		18,761,213	(816,801)	(46,299,828)	(131,425,519)	(15,289)	(59,646,219)	299,629,194	(17,419,002)	111,190,427	(70,132)	69,554
Securities portfolio at market value	2(a)	211,589,797	848,595,709	532,209,491	1,815,084,542	338,953,099	1,593,294,047	1,855,646,860	86,721,451	391,054,589	232,422,842	4,769,469
Cash at bank	2(a)	1,071,880	41,444,763	28,430,009	44,940,180	190,395,040	21,009,575	27,789,697	481,319	202,133	11,070,315	50,777
Due from broker	14	-	-	582,609	1,677,000	-	2,090,000	-	-	-	-	-
Interest and dividends receivable	2(a)	1,355,088	1,754,181	3,908,351	30,926,301	1,382,772	12,677,291	1,487,472	311,416	112,581	391,471	5,977
Receivable for investments sold	2(a)	-	956,609	62,538,204*	153,065	-	15,707,399*	-	13,096,105*	1,037,182	137,166	-
Receivable for Fund shares subscribed	2(a)	66,981	518,839	322,677	21,380,540	1,860,145	510,190	1,688,894	31,294	1,653,526	221,162	-
Unrealised appreciation on:												
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	48,106	-	-	-	-	-	-	-	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of To Be Announced securities contracts	2(c)	-	-	67,776,286	-	-	48,695,934	-	5,486,061	-	-	-
Market value of swaps	2(c)	-	-	-	1,243,478	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	2,778,654	8,159	-	-	-	-	-	-	-
Other assets	2(a,c)	81,050	153,841	2,666	4,294	-	-	185,182	-	-	49,034	748
Total assets		214,212,902	893,423,942	698,548,947	1,915,417,559	532,591,056	1,693,984,436	1,886,798,105	106,127,646	394,060,011	244,291,990	4,826,971
Liabilities												
Cash owed to bank	2(a)	1,796	-	-	-	-	152,782	-	-	-	335	-
Due to broker	14	-	-	327,548	1,322,390	-	-	-	-	-	-	-
Income distribution payable	2(a)	434,832	109,904	222,985	5,835,800	-	486,853	-	21,778	-	-	-
Payable for investments purchased	2(a)	486,161	970,316	127,827,753*	18,812,078	-	64,506,827*	-	18,661,899*	941,396	290,866	-
Payable for Fund shares redeemed	2(a)	137,414	1,108,959	12,319,033	1,404,929	17,653,466	5,496,707	1,230,563	66,266	228,058	172,726	-
Unrealised depreciation on:												
Open exchange traded futures contracts	2(c)	-	-	137,079	880	-	1,537,331	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	272,052	358,704	48,624	71,158	1,574,441	1,655,263	62	222,473	6,305	-
Contracts for difference	2(c)	-	-	-	-	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	473,729	-	-	790,803	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	2,320,819	-	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	350,993	1,192,788	894,562	2,105,114	286,256	1,316,114	2,164,528	201,959	604,374	431,607	9,618
Total liabilities		1,411,196	3,654,019	144,882,212	29,529,815	18,010,880	75,861,858	5,050,354	18,951,964	1,996,301	901,839	9,618
Total net assets		212,801,706	889,769,923	553,666,735	1,885,887,744	514,580,176	1,618,122,578	1,881,747,751	87,175,682	392,063,710	243,390,151	4,817,353

* Includes To Be Announced securities, see Note 2, for further details.

Statement of Net Assets

as at 31 August 2023 continued

Fund Name	Note	World	World	World	World	World	World	World
		Energy	Financials	Gold	Healthscience	Mining	Real Estate	World
		Fund	Fund	Fund	Fund	Fund	Securities	Technology
		USD	USD	USD	USD	USD	USD	USD
Assets								
Securities portfolio at cost		2,431,965,322	1,573,699,978	4,030,628,674	11,374,721,512	4,281,902,678	207,551,234	6,447,775,699
Unrealised appreciation/(depreciation)		529,898,378	119,774,668	(101,671,127)	2,234,583,466	892,387,156	(11,997,133)	3,343,450,581
Securities portfolio at market value	2(a)	2,961,863,700	1,693,474,646	3,928,957,547	13,609,304,978	5,174,289,834	195,554,101	9,791,226,280
Cash at bank	2(a)	29,607,062	96,711,945	51,695,556	43,404,272	200,972,455	2,428,550	17,234,838
Due from broker	14	-	-	-	4,750,000	-	40,000	-
Interest and dividends receivable	2(a)	12,657,679	8,970,666	10,760,765	12,105,660	30,026,905	291,795	3,574,021
Receivable for investments sold	2(a)	1,524,348	-	2,284,246	-	30,251,076	3,408	1,899,101
Receivable for Fund shares subscribed	2(a)	4,076,651	4,024,531	5,965,446	10,674,138	2,784,862	125,435	13,029,298
Unrealised appreciation on:								
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	-	-	-	-	-	-	-
Contracts for difference	2(c)	-	-	-	-	-	172,265	-
Market value of To Be Announced securities contracts	2(c)	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-
Market value of purchased options/swaptions	2(c)	-	-	-	-	-	-	-
Other assets	2(a,c)	209,990	1,549,993	9,051	2,825,963	21,302	19,038	20,759
Total assets		3,009,939,430	1,804,731,781	3,999,672,611	13,683,065,011	5,438,346,434	198,634,592	9,826,984,297
Liabilities								
Cash owed to bank	2(a)	3,421	25,987	-	-	26,538	-	-
Due to broker	14	-	-	-	-	-	-	-
Income distribution payable	2(a)	2,312,585	204,623	42,975	129,945	3,699,884	17,840	160,722
Payable for investments purchased	2(a)	-	715,445	3,401,068	-	5,165,638	-	-
Payable for Fund shares redeemed	2(a)	6,998,272	4,709,472	4,613,537	17,591,306	7,724,464	60,695	10,069,933
Unrealised depreciation on:								
Open exchange traded futures contracts	2(c)	-	-	-	-	-	-	-
Open forward foreign exchange contracts	2(c)	2,087,343	223,388	3,409,996	32,510,692	2,481,801	333,996	3,100,908
Contracts for difference	2(c)	-	-	-	-	-	-	-
Market value of swaps	2(c)	-	-	-	-	-	-	-
Market value of written options/swaptions	2(c)	-	-	-	-	-	-	-
Other liabilities	4,5,6,7,8	8,453,738	7,243,331	6,948,325	21,027,494	9,566,513	328,293	14,864,082
Total liabilities		19,855,359	13,122,246	18,415,901	71,259,437	28,664,838	740,824	28,195,645
Total net assets		2,990,084,071	1,791,609,535	3,981,256,710	13,611,805,574	5,409,681,596	197,893,768	9,798,788,652

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2023

	Currency	31 August 2023	31 August 2022	31 August 2021
Asia Pacific Equity Income Fund⁽¹⁾				
Total net assets	USD	74,973,053[◇]	116,844,096	173,509,204
Net asset value per:				
A Class distributing (A) (G) share EUR hedged	EUR	7.76 [◇]	7.80	10.13
A Class distributing (Q) (G) share	USD	11.81 [◇]	11.77	14.87
A Class distributing (Q) (G) share SGD hedged	SGD	10.52 [◇]	10.59	13.46
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.19 [◇]	11.33	14.53
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	83.54 [◇]	84.27	106.79
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	96.21 [◇]	98.19	125.30
A Class distributing (S) (M) (G) share	USD	12.21 [◇]	12.20	15.49
A Class distributing (S) (M) (G) share HKD hedged	HKD	91.39 [◇]	91.86	117.38
A Class non-distributing share	USD	17.77 [◇]	17.43	21.45
A Class non-distributing UK reporting fund share	USD	22.92 [◇]	18.24	18.90
C Class distributing (Q) (G) share	USD	10.04 [◇]	10.07	12.88
C Class distributing (Q) (G) share SGD hedged	SGD	8.95 [◇]	9.07	11.67
D Class distributing (A) (G) UK reporting fund share	USD	16.77 [◇]	13.30	14.11
D Class distributing (Q) (G) share	USD	12.89 [◇]	12.81	16.06
D Class distributing (Q) (G) share SGD hedged	SGD	11.51 [◇]	11.51	14.52
D Class non-distributing share	USD	19.42 [◇]	18.99	23.19
E Class distributing (Q) (G) share EUR hedged	EUR	7.13 [◇]	7.31	9.49
E Class non-distributing share	USD	17.14 [◇]	16.48	20.38
I Class non-distributing share	USD	12.30 [◇]	12.00	14.63
X Class non-distributing share	USD	14.62 [◇]	14.22	17.19
Asian Dragon Fund				
Total net assets	USD	783,596,715	865,199,577	1,176,221,240
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	41.96	36.33	38.89
A Class non-distributing share	USD	43.95	43.92	55.82
A Class non-distributing share AUD hedged	AUD	13.52	13.96	18.00
A Class non-distributing share CHF hedged	CHF	11.87	12.48	16.18
A Class non-distributing share EUR hedged	EUR	12.14	12.62	16.44
A Class non-distributing share PLN hedged	PLN	120.54	118.58	150.02
A Class non-distributing share SGD hedged	SGD	13.09	13.36	17.09
C Class non-distributing share	USD	31.72	32.10	41.32
D Class distributing (A) UK reporting fund share	USD	42.34	36.65	39.24
D Class non-distributing share	USD	49.39	48.99	61.81
D Class non-distributing share AUD hedged	AUD	20.70	21.21	27.14
D Class non-distributing share CHF hedged	CHF	12.60	13.15	16.91
D Class non-distributing share EUR hedged	EUR	12.90	13.31	17.21
E Class non-distributing share	USD	39.51	39.68	50.70
I Class distributing (A) share	USD	12.23	12.30	15.63
I Class distributing (A) UK reporting fund share	USD	12.22	10.58	11.33
I Class non-distributing share	USD	13.38	13.24	16.66
I Class non-distributing share AUD hedged	AUD	10.15	10.38	13.25
X Class distributing (A) UK reporting fund share	USD	40.15	34.76	37.27
X Class non-distributing share	USD	55.98	54.97	68.66

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

[◇] The Total net assets and Net asset value per share class have been disclosed for the final valuation date of 2 March 2023.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Asian Growth Leaders Fund				
Total net assets	USD	590,489,089	838,847,579	1,435,246,176
Net asset value per:				
A Class non-distributing share AUD hedged	AUD	12.12	12.56	17.33
A Class non-distributing share CHF hedged	CHF	10.84	11.44	15.86
A Class non-distributing share EUR hedged	EUR	11.14	11.63	16.21
A Class non-distributing share SGD hedged	SGD	13.08	13.41	18.35
A Class non-distributing UK reporting fund share	USD	18.59	16.08	18.41
D Class distributing (M) share	USD	8.75	8.80	11.98
D Class non-distributing share CHF hedged	CHF	11.51	12.06	16.60
D Class non-distributing share EUR hedged	EUR	11.84	12.27	16.97
D Class non-distributing share SGD hedged	SGD	9.55	9.72	13.20
D Class non-distributing UK reporting fund share	USD	19.84	17.03	19.37
E Class non-distributing share	USD	22.39	22.60	30.89
I Class distributing (A) UK reporting fund share	USD	9.02	7.81	8.98
I Class distributing (Q) share	USD	12.88	13.01	17.63
I Class non-distributing share	USD	14.40	14.32	19.27
S Class non-distributing share	USD	11.07	11.02	14.85
S Class non-distributing share CHF hedged	CHF	9.78	10.24	14.06
S Class non-distributing share EUR hedged	EUR	9.88	10.22	14.12
S Class non-distributing share GBP hedged	GBP	10.40	10.58	14.43
S Class non-distributing share SGD hedged	SGD	10.68	10.85	14.71
X Class non-distributing share	USD	22.53	22.23	29.69
Asian High Yield Bond Fund				
Total net assets	USD	1,514,907,587	2,117,939,025	1,758,081,147
Net asset value per:				
A Class distributing (Q) share	USD	5.75	6.54	-
A Class distributing (R) (M) (G) share AUD hedged	AUD	4.95	5.76	9.78
A Class distributing (R) (M) (G) share EUR hedged	EUR	4.94	5.73	9.74
A Class distributing (R) (M) (G) share GBP hedged	GBP	5.02	5.77	9.77
A Class distributing (R) (M) (G) share HKD hedged	HKD	50.11	58.21	98.49
A Class distributing (R) (M) (G) share SGD hedged	SGD	5.56	6.48	10.94
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	49.26	59.22	100.09
A Class distributing (S) (M) (G) share	USD	4.62	5.33	8.97
A Class non-distributing share	USD	7.47	7.81	11.89
A Class non-distributing share AUD hedged	AUD	6.62	7.10	10.94
A Class non-distributing share EUR hedged	EUR	6.46	6.97	10.82
A Class non-distributing share GBP hedged	GBP	6.70	7.09	10.88
A Class non-distributing share HKD hedged	HKD	68.37	72.45	110.97
A Class non-distributing share SGD hedged	SGD	7.47	7.95	12.15
D Class distributing (M) UK reporting fund share EUR hedged	EUR	4.87	5.74	9.51
D Class distributing (M) UK reporting fund share GBP hedged	GBP	5.56	6.42	-
D Class distributing (S) (M) (G) share	USD	4.90	5.62	9.38
D Class non-distributing share	USD	7.67	7.98	12.11
D Class non-distributing UK reporting fund share EUR hedged	EUR	6.09	6.54	10.11
D Class non-distributing UK reporting fund share GBP hedged	GBP	6.51	6.86	-
E Class distributing (Q) share EUR hedged	EUR	4.34	5.10	8.47
E Class non-distributing share	USD	8.93	9.39	14.38
E Class non-distributing share EUR hedged	EUR	6.27	6.81	10.64
I Class distributing (S) (M) (G) share	USD	5.03	5.76	9.65
I Class non-distributing share	USD	6.18	6.43	9.73
I Class non-distributing UK reporting fund share EUR hedged	EUR	5.94	6.37	9.83
X Class non-distributing share	USD	7.97	8.24	12.42

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Asian Multi-Asset Income Fund				
Total net assets	USD	69,591,926	73,282,472	90,901,838
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	7.54	8.17	10.61
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.77	-	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.77	-	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	97.52	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.77	-	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.78	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	7.15	7.85	10.25
A Class distributing (S) (M) (G) share JPY hedged	JPY	974	-	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.05	7.77	10.13
A Class non-distributing share	USD	12.10	12.16	15.01
I Class non-distributing share	USD	12.98	12.93	15.81
X Class non-distributing share	USD	13.73	13.59	16.50
Asian Sustainable Equity Fund				
Total net assets	USD	8,395,240	4,576,810	-
Net asset value per:				
A Class non-distributing share	USD	8.96	9.08	-
D Class non-distributing UK reporting fund share	USD	9.07	7.86	-
E Class non-distributing share	USD	9.92	10.09	-
I Class non-distributing UK reporting fund share	USD	9.11	7.86	-
X Class non-distributing UK reporting fund share	USD	9.19	7.88	-
ZI Class non-distributing share	USD	9.06	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Asian Tiger Bond Fund				
Total net assets	USD	2,794,010,377	3,526,988,067	5,509,491,295
Net asset value per:				
A Class distributing (D) share	USD	9.52	10.00	12.88
A Class distributing (M) share	USD	9.52	10.01	12.89
A Class distributing (M) share AUD hedged	AUD	7.77	8.33	10.81
A Class distributing (M) share EUR hedged	EUR	6.32	6.85	8.97
A Class distributing (M) share HKD hedged	HKD	8.04	8.56	11.09
A Class distributing (M) share NZD hedged	NZD	8.35	8.84	11.40
A Class distributing (M) share SGD hedged	SGD	7.27	7.75	10.01
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.69	8.22	10.90
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.45	7.95	10.50
A Class distributing (R) (M) (G) share CNH hedged	CNH	67.17	74.09	98.14
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.14	8.65	11.43
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	73.46	78.77	103.66
A Class distributing (S) (M) (G) share	USD	7.97	8.48	11.18
A Class distributing (S) (M) (G) share CNH hedged	CNH	98.50	-	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.28	6.89	9.24
A Class distributing (S) (M) (G) share GBP hedged	GBP	4.84	5.22	6.93
A Class distributing (S) (M) (G) share HKD hedged	HKD	58.52	63.01	83.57
A Class distributing (S) (M) (G) share SGD hedged	SGD	6.39	6.89	9.11
A Class non-distributing share	USD	36.64	36.96	46.23
A Class non-distributing share EUR hedged	EUR	8.44	8.78	11.17
A Class non-distributing share HKD hedged	HKD	77.11	78.77	99.10
A Class non-distributing share SGD hedged	SGD	11.62	11.89	14.90
C Class distributing (D) share	USD	9.65	10.14	13.06
C Class non-distributing share	USD	27.29	27.87	35.31
D Class distributing (A) UK reporting fund share GBP hedged	GBP	6.94	7.40	9.63
D Class distributing (M) share	USD	9.53	10.02	12.90
D Class distributing (M) share HKD hedged	HKD	8.05	8.57	11.10
D Class distributing (M) share SGD hedged	SGD	7.15	7.62	9.84
D Class distributing (S) (M) (G) share	USD	8.49	8.99	11.78
D Class non-distributing share	USD	12.42	12.47	15.52
D Class non-distributing share EUR hedged	EUR	10.00	10.34	13.09
D Class non-distributing share SGD hedged	SGD	11.43	11.63	14.50
E Class non-distributing share	USD	32.99	33.44	42.05
E Class non-distributing share EUR hedged	EUR	8.68	9.07	11.60
I Class distributing (A) UK reporting fund share GBP hedged	GBP	6.94	7.41	9.63
I Class distributing (M) share	USD	8.26	8.68	11.18
I Class distributing (Q) share EUR hedged	EUR	6.41	6.93	9.07
I Class non-distributing share	USD	11.06	11.09	13.78
I Class non-distributing share EUR hedged	EUR	8.93	9.23	11.65
I Class non-distributing share SGD hedged	SGD	8.99	9.13	11.37
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.49	8.89	11.23
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	7.15	7.62	9.92
SR Class distributing (M) UK reporting fund share	USD	7.33	6.64	7.20
SR Class non-distributing UK reporting fund share	USD	8.08	6.98	7.31
SR Class non-distributing UK reporting fund share EUR hedged	EUR	7.68	7.94	10.03
X Class distributing (M) share	USD	7.95	8.34	10.72
X Class non-distributing share	USD	9.64	9.61	11.89
X Class non-distributing share EUR hedged	EUR	8.73	8.97	11.28

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Brown To Green Materials Fund⁽²⁾				
Total net assets	USD	20,423,202	-	-
Net asset value per:				
A Class non-distributing share	USD	10.14	-	-
AI Class non-distributing share	USD	10.82	-	-
D Class non-distributing UK reporting fund share	USD	10.15	-	-
E Class non-distributing UK reporting fund share	USD	10.81	-	-
I Class non-distributing UK reporting fund share	USD	10.17	-	-
X Class non-distributing UK reporting fund share	USD	10.18	-	-
Z Class non-distributing UK reporting fund share	USD	10.16	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
China Bond Fund				
Total net assets	CNH	26,253,457,860	38,725,399,779	60,649,931,844
Net asset value per:				
A Class distributing (M) share	CNH	63.52	66.63	74.00
A Class distributing (R) (M) (G) share HKD hedged	HKD	99.74	-	-
A Class distributing (R) (M) (G) share USD hedged	USD	9.99	-	-
A Class distributing (S) (M) (G) share	CNH	86.27	91.84	103.74
A Class distributing (S) (M) (G) share AUD hedged	AUD	7.89	8.34	9.69
A Class distributing (S) (M) (G) share EUR hedged	EUR	7.38	7.87	9.24
A Class distributing (S) (M) (G) share HKD hedged	HKD	78.88	83.14	96.68
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.06	8.48	9.81
A Class distributing (S) (M) (G) share USD hedged	USD	8.18	8.51	9.85
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	7.94	8.31	9.62
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	7.84	8.25	9.57
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	7.98	8.34	9.62
A Class non-distributing share	CNH	99.03	99.95	107.01
A Class non-distributing share JPY hedged	JPY	877	911	1,007
A Class non-distributing share SGD hedged	SGD	9.94	-	-
A Class non-distributing UK reporting fund share USD hedged	USD	9.92	9.79	10.73
AI Class non-distributing share	CNH	79.01	79.79	85.42
AI Class non-distributing share EUR hedged	EUR	9.53	9.64	10.70
C Class non-distributing share	CNH	85.56	87.41	94.79
D Class distributing (A) UK reporting fund share GBP hedged	GBP	8.29	8.58	9.80
D Class distributing (M) share	CNH	63.80	66.92	74.33
D Class distributing (S) (M) (G) share	CNH	83.50	88.65	99.46
D Class distributing (S) (M) (G) share SGD hedged	SGD	8.27	8.66	9.96
D Class distributing (S) (M) (G) share USD hedged	USD	8.11	8.42	9.72
D Class non-distributing share	CNH	100.16	100.73	107.47
D Class non-distributing share SGD hedged	SGD	9.95	-	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	9.29	9.36	10.36
D Class non-distributing UK reporting fund share USD hedged	USD	9.81	9.65	10.54
E Class distributing (Q) share	CNH	71.59	75.02	83.41
E Class distributing (Q) share EUR hedged	EUR	8.08	8.49	9.79
E Class distributing (R) (M) (G) share EUR hedged	EUR	8.29	8.69	9.85
E Class non-distributing share	CNH	121.01	122.72	132.09
E Class non-distributing share EUR hedged	EUR	9.63	9.80	10.94
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.29	8.58	9.80
I Class distributing (M) share	CNH	61.62	64.64	71.80
I Class distributing (Q) share EUR hedged	EUR	8.18	8.58	9.91
I Class distributing (S) (M) (G) share	CNH	87.03	92.25	103.71
I Class distributing (S) (M) (G) share SGD hedged	SGD	8.30	8.68	9.96
I Class distributing (S) (M) (G) share USD hedged	USD	8.59	8.89	10.24
I Class non-distributing share	CNH	126.37	126.88	135.17
I Class non-distributing UK reporting fund share EUR hedged	EUR	9.33	9.39	10.38
I Class non-distributing UK reporting fund share USD hedged	USD	9.87	9.69	10.56
S Class non-distributing share EUR hedged	EUR	9.94	-	-
S Class non-distributing share USD hedged	USD	9.97	-	-
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.45	8.74	9.99
SR Class distributing (M) UK reporting fund share	CNH	56.53	7.41	7.41
SR Class distributing (S) (M) (G) UK reporting fund share	CNH	87.42	11.54	-
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	8.43	8.95	-
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	86.16	90.15	-
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.68	9.06	-
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	USD	8.76	9.06	-
SR Class non-distributing UK reporting fund share	CNH	95.61	12.00	11.51
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.08	9.14	10.11
SR Class non-distributing UK reporting fund share USD hedged	USD	9.47	9.30	10.14
X Class distributing (M) share	CNH	62.93	65.95	-
X Class non-distributing share	CNH	79.96	80.03	84.91
X Class non-distributing share USD hedged	USD	10.22	9.99	10.85

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
China Flexible Equity Fund				
Total net assets	USD	21,870,838	22,576,970	31,646,134
Net asset value per:				
A Class non-distributing share	USD	6.93	7.91	12.07
A Class non-distributing share EUR hedged	EUR	5.86	6.96	10.91
AI Class non-distributing share EUR hedged	EUR	6.54	7.76	12.16
D Class non-distributing share	USD	7.24	8.19	12.41
D Class non-distributing share EUR hedged	EUR	6.70	7.90	12.28
E Class distributing (Q) share EUR hedged	EUR	5.43	6.49	10.22
E Class non-distributing share	USD	7.94	9.10	13.96
E Class non-distributing share EUR hedged	EUR	5.70	6.80	10.71
I Class non-distributing share	USD	7.37	8.32	12.56
I Class non-distributing share EUR hedged	EUR	6.76	7.95	12.32
X Class non-distributing share	USD	7.69	8.62	12.92
Z Class non-distributing share	USD	7.35	8.30	12.54
China Fund				
Total net assets	USD	1,020,332,702	1,153,645,347	1,615,607,258
Net asset value per:				
A Class distributing (A) UK reporting fund share GBP hedged	GBP	12.02	14.34	21.90
A Class distributing (T) share	USD	10.58	-	-
A Class non-distributing share	USD	15.08	17.56	26.44
A Class non-distributing share AUD hedged	AUD	11.38	13.84	21.13
A Class non-distributing share CNH hedged	CNH	98.59	120.21	178.61
A Class non-distributing share EUR hedged	EUR	11.46	13.92	21.54
A Class non-distributing share HKD	HKD	15.46	18.02	26.92
A Class non-distributing share SGD hedged	SGD	12.79	15.29	23.19
AI Class non-distributing share EUR hedged	EUR	6.80	8.27	12.79
C Class non-distributing share	USD	12.44	14.67	22.36
D Class distributing (A) UK reporting fund share GBP hedged	GBP	12.23	14.60	22.23
D Class non-distributing share	USD	16.74	19.35	28.91
D Class non-distributing share EUR hedged	EUR	12.44	15.00	23.03
D Class non-distributing share HKD	HKD	130.86	151.47	224.49
D Class non-distributing share SGD hedged	SGD	13.89	16.47	24.80
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.01	10.66	16.16
E Class non-distributing share EUR hedged	EUR	10.65	13.01	20.22
I Class non-distributing share	USD	17.31	19.96	29.74
I Class non-distributing share EUR hedged	EUR	7.03	8.46	12.95
X Class non-distributing share	USD	17.18	19.66	29.08
China Impact Fund				
Total net assets	USD	25,802,680	30,463,840	18,565,831
Net asset value per:				
A Class non-distributing share	USD	8.90	11.35	14.76
AI Class non-distributing share EUR hedged	EUR	7.15	9.47	12.62
D Class non-distributing share	USD	9.15	11.58	14.96
D Class non-distributing share EUR hedged	EUR	7.33	9.62	12.73
E Class non-distributing share EUR hedged	EUR	7.04	9.37	12.55
I Class non-distributing share	USD	9.24	11.66	15.03
I Class non-distributing share EUR hedged	EUR	7.39	9.68	12.77
X Class non-distributing share	USD	9.51	11.92	15.24
China Innovation Fund				
Total net assets	USD	20,782,256	20,651,662	-
Net asset value per:				
A Class non-distributing share	USD	9.91	10.18	-
A Class non-distributing share CNH hedged	CNH	95.30	101.64	-
D Class non-distributing UK reporting fund share	USD	10.01	8.79	-
D Class non-distributing UK reporting fund share CNH hedged	CNH	96.33	101.89	-
E Class non-distributing share	USD	10.22	10.56	-
I Class non-distributing UK reporting fund share	USD	10.04	8.80	-
X Class non-distributing UK reporting fund share	USD	10.13	8.81	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
China Multi-Asset Fund⁽²⁾				
Total net assets	USD	19,507,301	-	-
Net asset value per:				
A Class distributing (T) share	USD	9.68	-	-
A Class distributing (T) share CNH hedged	CNH	96.26	-	-
A Class distributing (T) share HKD hedged	HKD	96.73	-	-
A Class non-distributing share	USD	9.73	-	-
I Class non-distributing share	USD	9.74	-	-
X Class non-distributing share	USD	9.75	-	-
China Onshore Bond Fund⁽²⁾				
Total net assets	CNH	760,119,352	-	-
Net asset value per:				
A Class distributing (R) (M) (G) share HKD hedged	HKD	100.59	-	-
A Class distributing (R) (M) (G) share USD hedged	USD	10.09	-	-
A Class distributing (S) (M) (G) UK reporting fund share	CNH	97.61	-	-
A Class non-distributing UK reporting fund share	CNH	100.86	-	-
E Class non-distributing share	CNH	73.96	-	-
E Class non-distributing share EUR hedged	EUR	10.11	-	-
I Class non-distributing share EUR hedged	EUR	10.17	-	-
I Class non-distributing UK reporting fund share	CNH	101.52	-	-
X Class non-distributing UK reporting fund share	CNH	102.02	-	-
X Class non-distributing UK reporting fund share USD hedged	USD	10.42	-	-
ZI Class distributing (R) (M) (G) share USD hedged	USD	10.04	-	-
ZI Class non-distributing share	CNH	102.17	-	-
Circular Economy Fund				
Total net assets	USD	1,663,241,692	1,796,330,423	2,309,316,574
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	8.30	6.47	7.61
A Class distributing (T) share	USD	9.96	-	-
A Class distributing (T) share AUD hedged	AUD	9.86	-	-
A Class distributing (T) share CNH hedged	CNH	97.95	-	-
A Class distributing (T) share HKD hedged	HKD	99.07	-	-
A Class non-distributing share	USD	12.36	11.19	15.62
A Class non-distributing share AUD hedged	AUD	8.77	8.15	11.61
A Class non-distributing share CAD hedged	CAD	8.98	8.22	11.61
A Class non-distributing share CNH hedged	CNH	91.16	85.07	117.44
A Class non-distributing share EUR hedged	EUR	8.58	8.05	11.57
A Class non-distributing share GBP hedged	GBP	8.83	8.18	11.61
A Class non-distributing share HKD hedged	HKD	90.23	82.64	116.16
A Class non-distributing share NZD hedged	NZD	8.90	8.20	11.62
A Class non-distributing share SGD hedged	SGD	11.11	10.23	14.43
AI Class non-distributing share	USD	13.34	12.08	16.86
C Class non-distributing share	USD	10.80	-	-
D Class non-distributing share	USD	12.75	11.45	15.86
D Class non-distributing UK reporting fund share GBP hedged	GBP	11.51	10.57	14.89
E Class non-distributing share	USD	12.12	11.02	15.47
I Class distributing (A) UK reporting fund share	USD	12.74	9.92	11.62
I Class non-distributing share	USD	12.89	11.55	15.95
I Class non-distributing share JPY hedged	JPY	1,245	1,181	1,653
SR Class distributing (A) UK reporting fund share	USD	9.20	7.17	8.39
SR Class non-distributing UK reporting fund share	USD	9.35	7.23	8.42
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.74	8.12	11.56
X Class non-distributing share	USD	13.24	11.78	16.16
Z Class non-distributing share	USD	12.92	11.56	15.96

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Climate Action Equity Fund				
Total net assets	USD	4,565,916	4,083,788	-
Net asset value per:				
A Class non-distributing share	USD	8.31	8.01	-
AI Class non-distributing share	USD	9.38	9.05	-
C Class non-distributing share	USD	10.12	9.91	-
D Class non-distributing share	USD	8.42	8.05	-
E Class non-distributing share	USD	9.32	9.02	-
I Class non-distributing share	USD	8.46	8.07	-
X Class non-distributing share	USD	8.56	8.11	-
Climate Action Multi-Asset Fund				
Total net assets	EUR	45,540,524	47,930,052	-
Net asset value per:				
A Class distributing (R) (M) (G) share USD hedged	USD	8.70	9.45	-
A Class non-distributing share	EUR	8.82	9.47	-
AI Class non-distributing share	EUR	8.83	9.48	-
C Class non-distributing share	EUR	8.65	9.39	-
D Class non-distributing share	EUR	8.92	9.52	-
E Class non-distributing share	EUR	8.75	9.44	-
I Class non-distributing share	EUR	8.96	9.53	-
X Class non-distributing share	EUR	9.05	9.58	-
Continental European Flexible Fund				
Total net assets	EUR	5,321,200,206	5,070,548,567	8,815,637,037
Net asset value per:				
A Class distributing (A) share	EUR	38.94	32.83	43.94
A Class distributing (A) UK reporting fund share	EUR	38.66	28.10	37.43
A Class distributing (A) UK reporting fund share GBP hedged	GBP	37.93	31.53	41.80
A Class non-distributing share	EUR	39.92	33.59	44.94
A Class non-distributing share USD hedged	USD	22.71	18.53	24.24
A Class non-distributing UK reporting fund share	EUR	39.92	28.94	38.56
AI Class non-distributing share	EUR	16.19	13.62	18.23
C Class non-distributing share	EUR	32.09	27.34	37.05
D Class distributing (A) UK reporting fund share	EUR	39.76	28.87	38.28
D Class distributing (A) UK reporting fund share GBP hedged	GBP	39.04	32.44	42.80
D Class distributing (A) UK reporting fund share USD hedged	USD	67.67	55.32	72.02
D Class non-distributing share	EUR	44.59	37.23	49.45
D Class non-distributing share USD hedged	USD	64.15	51.96	67.46
D Class non-distributing UK reporting fund share	EUR	44.58	32.09	42.42
D Class non-distributing UK reporting fund share GBP hedged	GBP	41.50	34.17	44.96
E Class non-distributing share	EUR	36.48	30.84	41.49
I Class distributing (A) UK reporting fund share	EUR	26.74	19.42	25.76
I Class distributing (A) UK reporting fund share USD hedged	USD	23.55	19.25	25.07
I Class non-distributing share	EUR	30.83	25.68	34.02
I Class non-distributing share USD hedged	USD	23.49	18.98	24.58
I Class non-distributing UK reporting fund share	EUR	30.83	22.13	29.19
I Class non-distributing UK reporting fund share GBP hedged	GBP	9.32	7.65	-
SR Class distributing (A) UK reporting fund share	EUR	10.50	7.63	10.12
SR Class distributing (A) UK reporting fund share USD hedged	USD	11.11	9.08	11.83
SR Class non-distributing UK reporting fund share	EUR	10.67	7.67	10.13
SR Class non-distributing UK reporting fund share USD hedged	USD	11.28	9.13	11.84
X Class distributing (A) UK reporting fund share	EUR	39.99	29.03	38.55
X Class non-distributing share	EUR	50.29	41.57	54.67

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Developed Markets Sustainable Equity Fund				
Total net assets	USD	17,304,463	10,787,561	5,466,824
Net asset value per:				
A Class non-distributing share	USD	9.41	8.66	10.86
D Class non-distributing share	USD	9.60	8.75	10.89
D Class non-distributing UK reporting fund share	USD	9.60	7.54	7.90
E Class non-distributing share	USD	10.14	9.38	11.83
I Class non-distributing share	USD	9.66	8.78	10.89
I Class non-distributing UK reporting fund share	USD	9.65	7.56	7.90
X Class non-distributing UK reporting fund share	USD	9.79	7.62	7.91
ZI Class non-distributing share	USD	10.43	-	-
Dynamic High Income Fund				
Total net assets	USD	2,831,754,359	3,119,186,697	3,578,551,682
Net asset value per:				
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.19	7.47	9.55
A Class distributing (R) (M) (G) share CNH hedged	CNH	73.63	78.17	99.53
A Class distributing (R) (M) (G) share EUR hedged	EUR	8.06	8.29	10.59
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.56	7.80	9.93
A Class distributing (S) (M) (G) share	USD	7.54	7.78	9.86
A Class distributing (S) (M) (G) share CAD hedged	CAD	7.34	7.66	9.77
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.53	6.98	9.04
A Class distributing (S) (M) (G) share GBP hedged	GBP	6.86	7.23	9.26
A Class distributing (S) (M) (G) share HKD hedged	HKD	72.70	76.05	96.93
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.16	7.51	9.57
A Class non-distributing share	USD	11.05	10.58	12.58
A Class non-distributing share CHF hedged	CHF	9.44	9.45	11.47
A Class non-distributing share SGD hedged	SGD	10.51	10.21	12.21
AI Class distributing (Q) share EUR hedged	EUR	7.51	7.95	10.21
AI Class non-distributing share EUR hedged	EUR	9.78	9.68	11.75
D Class distributing (Q) UK reporting fund share GBP hedged	GBP	8.10	8.40	10.59
D Class distributing (S) (M) (G) share	USD	7.89	8.07	10.14
D Class non-distributing share	USD	11.53	10.96	12.93
D Class non-distributing share CHF hedged	CHF	9.82	9.77	11.77
D Class non-distributing share EUR hedged	EUR	10.17	9.99	12.03
E Class distributing (Q) share EUR hedged	EUR	6.86	7.30	9.42
E Class non-distributing share	USD	13.33	12.84	15.33
E Class non-distributing share EUR hedged	EUR	9.37	9.32	11.37
I Class distributing (S) (M) (G) share	USD	8.15	8.32	10.44
I Class non-distributing share	USD	11.76	11.15	13.13
I Class non-distributing share BRL hedged	USD	10.10	8.54	9.36
I Class non-distributing share EUR hedged	EUR	10.29	10.08	12.12
X Class non-distributing share	USD	12.16	11.45	13.37
Emerging Europe Fund⁽³⁾				
Total net assets	EUR	265,833,037	161,213,607	758,920,271
Net asset value per:				
A Class distributing (A) share	EUR	47.26	28.66	119.50
A Class distributing (A) UK reporting fund share	EUR	47.41	28.75	102.84
A Class non-distributing share	EUR	53.19	32.26	134.49
A Class non-distributing share SGD hedged	SGD	5.45	3.26	12.97
C Class non-distributing share	EUR	39.69	24.07	100.98
D Class distributing (A) UK reporting fund share	EUR	47.46	28.78	102.56
D Class non-distributing share	EUR	60.42	36.64	152.19
D Class non-distributing UK reporting fund share GBP hedged	GBP	48.42	28.97	115.38
E Class non-distributing share	EUR	47.38	28.73	120.09
I Class non-distributing share	EUR	5.18	3.14	13.02
X Class distributing (A) UK reporting fund share	EUR	47.83	28.92	102.37
X Class non-distributing share	EUR	6.64	4.00	16.53

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

⁽³⁾ Fund suspended, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Emerging Markets Bond Fund				
Total net assets	USD	982,878,532	912,526,191	1,564,148,104
Net asset value per:				
A Class distributing (A) share	USD	10.91	10.57	14.06
A Class distributing (D) share	USD	7.78	7.55	9.97
A Class distributing (M) share	USD	8.03	7.79	10.30
A Class distributing (R) (M) (G) share AUD hedged	AUD	6.21	6.19	8.38
A Class distributing (R) (M) (G) share NZD hedged	NZD	6.90	6.86	9.29
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	69.55	69.54	93.97
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	76.48	78.24	105.78
A Class distributing (S) (M) (G) share	USD	6.52	6.45	8.68
A Class distributing (S) (M) (G) share CAD hedged	CAD	6.78	6.77	9.17
A Class distributing (S) (M) (G) share GBP hedged	GBP	6.40	6.46	8.76
A Class distributing (S) (M) (G) share HKD hedged	HKD	47.57	47.70	64.63
A Class non-distributing share	USD	17.22	15.99	20.37
A Class non-distributing share EUR hedged	EUR	13.96	13.42	17.46
A Class non-distributing share GBP hedged	GBP	10.28	9.73	12.49
AI Class distributing (Q) share EUR hedged	EUR	7.23	7.26	9.80
AI Class non-distributing share EUR hedged	EUR	8.46	8.14	10.59
C Class distributing (D) share	USD	7.78	7.55	9.97
C Class non-distributing share	USD	13.59	12.78	16.49
D Class distributing (M) share	USD	8.05	7.81	10.32
D Class non-distributing share	USD	18.95	17.50	22.16
D Class non-distributing share EUR hedged	EUR	14.88	14.23	18.40
D Class non-distributing UK reporting fund share	USD	18.96	15.08	16.08
E Class distributing (Q) share EUR hedged	EUR	6.76	6.78	9.15
E Class non-distributing share	USD	15.70	14.66	18.77
E Class non-distributing share EUR hedged	EUR	8.94	8.64	11.30
I Class distributing (A) share	USD	7.86	7.62	10.13
I Class distributing (A) UK reporting fund share EUR hedged	EUR	7.33	7.36	10.01
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.62	7.51	10.09
I Class distributing (Q) share EUR hedged	EUR	6.95	6.97	9.41
I Class non-distributing share	USD	17.19	15.84	20.03
I Class non-distributing share EUR hedged	EUR	10.15	9.69	12.51
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.42	8.12	10.45
I Class non-distributing UK reporting fund share GBP hedged	GBP	9.20	8.63	10.99
X Class distributing (Q) share CHF hedged	CHF	7.48	7.59	10.22
X Class distributing (Q) share EUR hedged	EUR	6.69	6.72	9.07
X Class non-distributing share	USD	21.30	19.51	24.51
X Class non-distributing share EUR hedged	EUR	17.11	16.23	20.81

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Emerging Markets Corporate Bond Fund				
Total net assets	USD	779,895,922	808,537,589	1,148,076,472
Net asset value per:				
A Class non-distributing share	USD	12.40	12.10	14.38
A Class non-distributing share EUR hedged	EUR	10.41	10.46	12.66
AI Class non-distributing share	USD	11.63	11.34	13.48
D Class distributing (M) UK reporting fund share GBP hedged	GBP	8.45	8.73	10.77
D Class non-distributing share	USD	13.44	13.02	15.36
D Class non-distributing share EUR hedged	EUR	9.44	9.42	11.32
E Class distributing (Q) share EUR hedged	EUR	7.66	8.02	10.00
E Class non-distributing share	USD	15.70	15.40	18.38
E Class non-distributing share EUR hedged	EUR	9.84	9.94	12.09
I Class distributing (A) share EUR hedged	EUR	7.49	7.86	9.85
I Class distributing (M) UK reporting fund share GBP hedged	GBP	-	8.73	10.77
I Class distributing (Q) share EUR hedged	EUR	7.81	8.18	10.20
I Class non-distributing share	USD	13.63	13.18	15.52
I Class non-distributing share CHF hedged	CHF	10.24	10.34	-
I Class non-distributing share EUR hedged	EUR	11.64	11.59	13.90
SR Class distributing (M) share	USD	9.90	-	-
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	7.96	8.23	10.16
SR Class non-distributing UK reporting fund share	USD	9.03	7.53	7.47
SR Class non-distributing UK reporting fund share EUR hedged	EUR	8.59	8.56	10.26
X Class non-distributing share	USD	14.75	14.16	16.56
X Class non-distributing share JPY hedged	JPY	919	932	1,103
Emerging Markets Equity Income Fund				
Total net assets	USD	205,275,846	314,381,909	507,438,453
Net asset value per:				
A Class distributing (Q) (G) share	USD	10.96*	10.30	14.47
A Class distributing (R) (M) (G) share AUD hedged	AUD	10.78*	10.35	14.78
A Class distributing (R) (M) (G) share CNH hedged	CNH	112.05*	110.01	155.92
A Class distributing (R) (M) (G) share NZD hedged	NZD	10.99*	10.51	14.94
A Class distributing (S) (M) (G) share	USD	11.69*	11.08	15.62
A Class distributing (S) (M) (G) share CAD hedged	CAD	10.74*	10.32	14.70
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.36*	9.22	13.39
A Class distributing (S) (M) (G) share GBP hedged	GBP	10.21*	9.89	14.15
A Class distributing (S) (M) (G) share HKD hedged	HKD	86.51*	83.05	117.94
A Class distributing (S) (M) (G) share SGD hedged	SGD	10.67*	10.31	14.68
A Class non-distributing share	USD	16.25*	14.75	20.06
A Class non-distributing share EUR hedged	EUR	9.37*	8.82	12.33
AI Class distributing (Q) (G) share EUR hedged	EUR	8.11*	7.90	11.43
AI Class non-distributing share	USD	11.84*	10.73	14.60
D Class distributing (Q) (G) UK reporting fund share	USD	12.00*	9.65	11.34
D Class non-distributing share	USD	17.76*	16.00	21.59
D Class non-distributing share EUR hedged	EUR	9.64*	9.00	12.49
D Class non-distributing UK reporting fund share	USD	17.76*	13.77	15.66
E Class distributing (Q) (G) share EUR hedged	EUR	8.27*	8.10	11.77
E Class non-distributing share EUR hedged	EUR	12.21*	11.55	16.23
I Class non-distributing share	USD	11.91*	10.69	14.40
I Class non-distributing share CHF hedged	CHF	11.05*	10.42	14.29
X Class distributing (S) (M) (G) share	USD	11.59*	10.78	14.92
X Class non-distributing share	USD	17.39*	15.51	20.73

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Emerging Markets Fund				
Total net assets	USD	2,503,464,070	2,246,518,528	3,077,007,312
Net asset value per:				
A Class distributing (A) share	USD	9.41	9.17	13.36
A Class non-distributing share	USD	36.75	35.65	51.62
A Class non-distributing share EUR hedged	EUR	8.37	8.41	12.53
AI Class non-distributing share	USD	11.54	11.19	16.21
C Class non-distributing share	USD	27.26	26.78	39.27
D Class non-distributing share	USD	41.90	40.34	57.97
D Class non-distributing share EUR hedged	EUR	8.60	8.57	12.67
E Class non-distributing share	USD	32.51	31.69	46.12
I Class distributing (A) share	USD	10.60	10.32	-
I Class distributing (Q) UK reporting fund share	USD	10.83	9.13	11.16
I Class non-distributing share	USD	14.64	14.06	20.15
SI Class non-distributing share	USD	7.58	7.28	-
X Class non-distributing share	USD	15.69	14.96	21.27
Emerging Markets Impact Bond Fund				
Total net assets	USD	92,261,413	84,171,455	28,477,453
Net asset value per:				
A Class non-distributing share	USD	8.87	8.61	10.06
D Class non-distributing UK reporting fund share	USD	8.96	7.46	7.31
D Class non-distributing UK reporting fund share EUR hedged	EUR	8.55	8.50	10.06
E Class non-distributing share EUR hedged	EUR	8.35	8.37	-
I Class non-distributing UK reporting fund share	USD	9.00	7.47	7.31
I Class non-distributing UK reporting fund share EUR hedged	EUR	8.59	8.52	10.07
X Class distributing (S) (M) (G) share	USD	9.80	9.78	-
X Class non-distributing share EUR hedged	EUR	10.28	10.16	-
X Class non-distributing UK reporting fund share	USD	9.07	7.50	7.31
Z Class non-distributing UK reporting fund share	USD	8.99	7.47	7.31
ZI Class non-distributing share	USD	10.96	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Emerging Markets Local Currency Bond Fund				
Total net assets	USD	1,627,879,775	1,417,858,380	2,355,309,356
Net asset value per:				
A Class distributing (A) share	USD	12.24	11.48	14.53
A Class distributing (D) share	USD	3.08	2.90	3.65
A Class distributing (M) share	USD	3.10	2.91	3.67
A Class distributing (M) share AUD hedged	AUD	4.89	4.70	5.98
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.08	4.88	6.30
A Class distributing (R) (M) (G) share NZD hedged	NZD	6.39	6.12	7.86
A Class distributing (S) (M) (G) share	USD	6.42	6.10	7.85
A Class distributing (S) (M) (G) share CAD hedged	CAD	6.17	5.94	7.67
A Class distributing (S) (M) (G) share GBP hedged	GBP	5.69	5.53	7.18
A Class distributing (S) (M) (G) share HKD hedged	HKD	62.53	60.23	77.97
A Class distributing (S) (M) (G) share SGD hedged	SGD	5.67	5.48	7.09
A Class non-distributing share	USD	23.24	20.60	24.77
A Class non-distributing share CHF hedged	CHF	6.50	6.03	7.38
A Class non-distributing share EUR hedged	EUR	6.72	6.17	7.58
A Class non-distributing share PLN hedged	PLN	9.60	8.36	9.96
A Class non-distributing share SEK hedged	SEK	79.91	73.31	90.23
A Class non-distributing share SGD hedged	SGD	7.85	7.07	8.54
AI Class distributing (Q) share	USD	9.25	8.66	10.93
AI Class non-distributing share	USD	11.24	9.96	11.98
C Class distributing (D) share	USD	3.08	2.89	3.65
C Class non-distributing share	USD	18.89	16.96	20.64
D Class distributing (A) share	USD	12.25	11.49	14.55
D Class distributing (M) share	USD	12.82	12.04	15.17
D Class distributing (M) share AUD hedged	AUD	4.88	4.70	5.98
D Class distributing (M) UK reporting fund share GBP hedged	GBP	5.19	4.96	6.31
D Class distributing (Q) UK reporting fund share	USD	9.17	7.39	7.85
D Class non-distributing share	USD	25.15	22.19	26.54
D Class non-distributing share CHF hedged	CHF	7.93	7.31	8.92
D Class non-distributing share EUR hedged	EUR	7.01	6.39	7.81
D Class non-distributing share PLN hedged	PLN	10.15	8.79	10.41
D Class non-distributing share SGD hedged	SGD	8.30	7.44	8.94
D Class non-distributing UK reporting fund share GBP hedged	GBP	13.59	12.21	14.74
E Class distributing (Q) share EUR hedged	EUR	4.77	4.62	5.96
E Class non-distributing share	USD	21.39	19.06	23.03
E Class non-distributing share EUR hedged	EUR	6.29	5.80	7.16
I Class distributing (M) UK reporting fund share GBP hedged	GBP	-	4.95	6.34
I Class distributing (Q) share	USD	7.73	7.23	9.13
I Class non-distributing share	USD	25.33	22.31	26.64
I Class non-distributing share EUR hedged	EUR	7.27	6.62	8.08
S Class distributing (M) share	USD	10.68	-	-
S Class distributing (M) UK reporting fund share GBP hedged	GBP	-	7.52	9.57
S Class non-distributing share	USD	9.91	-	-
S Class non-distributing share EUR hedged	EUR	9.88	-	-
SR Class distributing (M) UK reporting fund share	USD	8.44	6.83	7.25
SR Class distributing (M) UK reporting fund share GBP hedged	GBP	8.19	7.84	9.97
SR Class non-distributing UK reporting fund share	USD	9.66	7.33	7.38
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.09	8.29	10.13
X Class distributing (Q) share GBP hedged	GBP	7.63	7.27	9.27
X Class non-distributing share	USD	7.28	6.38	7.58
X Class non-distributing share GBP hedged	GBP	9.64	8.60	10.32

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Emerging Markets Sustainable Equity Fund				
Total net assets	USD	77,515,826	53,883,168	4,894,212
Net asset value per:				
A Class non-distributing share	USD	7.37	6.95*	9.74
D Class non-distributing share	USD	7.50	7.01*	9.75
D Class non-distributing UK reporting fund share	USD	7.50	6.05*	7.07
E Class non-distributing share	USD	8.85	8.39*	11.81
I Class non-distributing UK reporting fund share	USD	7.54	6.06*	7.08
X Class non-distributing share	USD	7.65	7.09*	-
X Class non-distributing share NZD hedged	NZD	9.93	9.36*	-
X Class non-distributing UK reporting fund share	USD	7.66	6.12*	7.09
ZI Class non-distributing share	USD	9.43	-	-
ESG Flex Choice Cautious Fund				
Total net assets	USD	9,832,547	11,971,283	-
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	8.93	9.10	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.08	9.45	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.51	9.76	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	90.54	95.25	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.42	9.75	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	87.76	90.49	-
A Class distributing (T) share	USD	8.53	8.86	-
A Class distributing (T) share AUD hedged	AUD	8.52	9.08	-
A Class distributing (T) share CAD hedged	CAD	9.35	9.79	-
A Class distributing (T) share CNH hedged	CNH	85.15	91.54	-
A Class distributing (T) share GBP hedged	GBP	9.31	9.79	-
A Class distributing (T) share HKD hedged	HKD	83.82	88.15	-
A Class non-distributing share	USD	8.93	8.92	-
A Class non-distributing share AUD hedged	AUD	9.22	9.41	-
A Class non-distributing share CAD hedged	CAD	9.70	9.77	-
A Class non-distributing share CNH hedged	CNH	91.88	94.80	-
A Class non-distributing share GBP hedged	GBP	9.62	9.76	-
A Class non-distributing share HKD hedged	HKD	88.95	90.01	-
D Class non-distributing share	USD	9.00	8.96	-
I Class non-distributing share	USD	9.01	8.96	-
X Class non-distributing share	USD	9.07	8.99	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
ESG Flex Choice Growth Fund				
Total net assets	USD	12,405,945	14,275,652	-
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	9.59	8.96	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.74	9.34	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	10.18	9.62	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	97.71	94.39	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	10.19	9.73	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	94.30	89.22	-
A Class distributing (T) share	USD	8.62	8.36	-
A Class distributing (T) share AUD hedged	AUD	8.77	8.79	-
A Class distributing (T) share CAD hedged	CAD	9.80	9.70	-
A Class distributing (T) share CNH hedged	CNH	88.33	88.99	-
A Class distributing (T) share GBP hedged	GBP	9.74	9.69	-
A Class distributing (T) share HKD hedged	HKD	84.68	83.18	-
A Class non-distributing share	USD	9.31	8.60	-
A Class non-distributing share AUD hedged	AUD	9.81	9.29	-
A Class non-distributing share CAD hedged	CAD	10.31	9.63	-
A Class non-distributing share CNH hedged	CNH	98.44	93.95	-
A Class non-distributing share GBP hedged	GBP	10.19	9.61	-
A Class non-distributing share HKD hedged	HKD	91.79	85.85	-
D Class non-distributing share	USD	9.39	8.63	-
I Class non-distributing share	USD	9.40	8.64	-
X Class non-distributing share	USD	9.46	8.66	-
ESG Flex Choice Moderate Fund				
Total net assets	USD	13,251,957	13,979,090	-
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	9.36	9.02	-
A Class distributing (S) (M) (G) share AUD hedged	AUD	9.52	9.39	-
A Class distributing (S) (M) (G) share CAD hedged	CAD	9.93	9.66	-
A Class distributing (S) (M) (G) share CNH hedged	CNH	95.40	94.80	-
A Class distributing (S) (M) (G) share GBP hedged	GBP	9.92	9.75	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	92.03	89.79	-
A Class distributing (T) share	USD	8.58	8.52	-
A Class distributing (T) share AUD hedged	AUD	8.69	8.90	-
A Class distributing (T) share CAD hedged	CAD	9.62	9.73	-
A Class distributing (T) share CNH hedged	CNH	87.31	89.95	-
A Class distributing (T) share GBP hedged	GBP	9.56	9.72	-
A Class distributing (T) share HKD hedged	HKD	84.39	84.93	-
A Class non-distributing share	USD	9.18	8.72	-
A Class non-distributing share AUD hedged	AUD	9.61	9.35	-
A Class non-distributing share CAD hedged	CAD	10.08	9.67	-
A Class non-distributing share CNH hedged	CNH	96.28	94.34	-
A Class non-distributing share GBP hedged	GBP	9.97	9.66	-
A Class non-distributing share HKD hedged	HKD	90.81	87.36	-
D Class non-distributing share	USD	9.25	8.75	-
I Class non-distributing share	USD	9.27	8.76	-
X Class non-distributing share	USD	9.33	8.78	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
ESG Global Conservative Income Fund				
Total net assets	EUR	367,218,856	644,684,234	648,012,670
Net asset value per:				
A Class distributing (A) (G) share	EUR	8.13	8.74	10.04
A Class distributing (Y) (Q) (G) share	EUR	8.28	8.88	10.18
A Class non-distributing share	EUR	9.86	10.12	11.19
AI Class distributing (Q) (G) share	EUR	8.35	8.95	10.25
AI Class non-distributing share	EUR	9.78	10.04	11.10
D Class distributing (A) (G) share	EUR	8.34	8.92	10.20
D Class distributing (Y) (Q) (G) share	EUR	-	9.04	10.31
D Class non-distributing share	EUR	10.13	10.34	11.37
E Class distributing (Q) (G) share	EUR	8.01	8.64	9.94
E Class distributing (S) (M) (G) share	EUR	8.43	9.03	10.35
E Class distributing (Y) (Q) (G) share	EUR	8.09	8.72	10.04
E Class non-distributing share	EUR	9.64	9.94	11.04
I Class distributing (Y) (Q) (G) share	EUR	-	9.12	10.36
I Class non-distributing share	EUR	10.26	10.45	11.47
X Class non-distributing share	EUR	10.50	10.64	11.62
ESG Global Multi-Asset Income Fund				
Total net assets	USD	167,037,563	158,055,424	-
Net asset value per:				
A Class distributing (M) (G) share	USD	9.58	9.94	-
A Class distributing (S) (M) (G) share	USD	8.59	8.91	-
A Class distributing (S) (M) (G) share EUR hedged	EUR	8.20	8.78	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	84.45	88.65	-
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.47	8.89	-
A Class non-distributing share	USD	9.27	9.15	-
D Class non-distributing share	USD	9.42	9.20	-
E Class distributing (Q) (G) share EUR hedged	EUR	8.21	8.83	-
E Class non-distributing share EUR hedged	EUR	8.80	9.00	-
X Class distributing (Q) (G) share GBP hedged	GBP	8.70	9.03	-
X Class non-distributing share	USD	9.53	9.25	-
ESG Multi-Asset Fund				
Total net assets	EUR	6,059,314,393	6,719,550,491	3,576,244,828
Net asset value per:				
A Class distributing (A) share	EUR	10.11	10.78	11.21
A Class distributing (R) (M) (G) share SGD hedged	SGD	10.46	11.26	11.77
A Class distributing (R) (M) (G) share USD hedged	USD	10.63	11.33	11.83
A Class distributing (T) share CNH hedged	CNH	86.20	95.76	-
A Class distributing (T) share SGD hedged	SGD	8.77	9.55	-
A Class distributing (T) share USD hedged	USD	8.90	9.56	-
A Class non-distributing share	EUR	17.99	19.02	19.79
A Class non-distributing share AUD hedged	AUD	10.38	10.88	11.26
A Class non-distributing share SGD hedged	SGD	11.51	12.01	12.34
A Class non-distributing share USD hedged	USD	48.89	50.38	51.70
A Class non-distributing share ZAR hedged	ZAR	117.85	118.36	116.47
AI Class non-distributing share	EUR	11.65	12.32	12.81
C Class non-distributing share	EUR	14.48	15.51	16.34
C Class non-distributing share USD hedged	USD	36.01	37.57	39.04
D Class non-distributing share	EUR	19.74	20.76	21.48
D Class non-distributing share USD hedged	USD	52.53	53.83	54.94
E Class non-distributing share	EUR	15.92	16.93	17.70
E Class non-distributing share USD hedged	USD	43.26	44.80	46.21
I Class non-distributing share	EUR	12.59	13.21	13.64
I Class non-distributing share BRL hedged	EUR	14.90	14.72	11.76
I Class non-distributing share USD hedged	USD	9.94	10.17	10.36

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
ESG Systematic Multi Allocation Credit Fund⁽⁴⁾				
Total net assets	USD	92,047,171	81,153,606	129,153,843
Net asset value per:				
A Class non-distributing share	USD	8.83	8.48*	10.14
AI Class non-distributing share EUR hedged	EUR	8.30	8.22*	-
D Class non-distributing share EUR hedged	EUR	8.35	8.24*	-
E Class non-distributing share EUR hedged	EUR	8.21	8.18*	-
I Class non-distributing share	USD	8.92	8.53*	10.15
I Class non-distributing share AUD hedged	AUD	8.68	8.46*	10.15
I Class non-distributing share EUR hedged	EUR	8.49	8.37*	10.14
X Class non-distributing share	USD	8.96	8.55*	10.16
X Class non-distributing share AUD hedged	AUD	8.71	8.48*	10.15
X Class non-distributing share EUR hedged	EUR	8.53	8.39*	10.14
Euro Bond Fund				
Total net assets	EUR	1,948,067,126	3,192,055,061	4,309,425,814
Net asset value per:				
A Class distributing (A) share	EUR	23.04	23.68	27.97
A Class distributing (A) UK reporting fund share	EUR	23.12	20.48	24.08
A Class distributing (D) share	EUR	17.20	17.68	20.88
A Class distributing (M) share	EUR	17.19	17.67	20.87
A Class non-distributing share	EUR	25.70	26.15	30.89
A Class non-distributing share JPY hedged	JPY	876	916	1,083
A Class non-distributing share PLN hedged	PLN	104.34	100.84	114.65
A Class non-distributing share USD hedged	USD	12.45	12.33	14.38
AI Class non-distributing share	EUR	8.76	8.92	10.54
C Class non-distributing share	EUR	18.77	19.35	23.14
D Class distributing (A) share	EUR	10.23	10.52	12.42
D Class distributing (A) UK reporting fund share	EUR	23.26	20.60	24.22
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.65	9.80	11.45
D Class distributing (M) share	EUR	17.28	17.76	20.97
D Class non-distributing share	EUR	27.23	27.61	32.50
D Class non-distributing share CHF hedged	CHF	10.23	10.55	12.47
D Class non-distributing share USD hedged	USD	12.94	12.77	14.83
E Class distributing (Q) share	EUR	21.21	21.69	25.75
E Class non-distributing share	EUR	22.73	23.24	27.59
I Class distributing (A) UK reporting fund share	EUR	8.80	7.79	9.16
I Class distributing (A) UK reporting fund share GBP hedged	GBP	9.66	9.82	11.47
I Class distributing (A) UK reporting fund share USD hedged	USD	9.78	9.78	11.41
I Class non-distributing share	EUR	13.14	13.30	15.63
I Class non-distributing share CHF hedged	CHF	9.15	9.41	11.11
I Class non-distributing share JPY hedged	JPY	903	939	1,105
I Class non-distributing share USD hedged	USD	11.05	10.88	12.62
S Class distributing (A) share	EUR	8.83	9.08	10.72
S Class distributing (M) share	EUR	10.12	-	-
S Class non-distributing share	EUR	10.05	-	-
SR Class non-distributing UK reporting fund share	EUR	8.45	7.37	8.63
SR Class non-distributing UK reporting fund share USD hedged	USD	8.81	8.68	10.08
X Class non-distributing share	EUR	29.81	30.06	35.18

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Euro Corporate Bond Fund				
Total net assets	EUR	2,803,447,684	2,555,209,490	3,289,055,637
Net asset value per:				
A Class distributing (D) share	EUR	12.29	12.29	14.40
A Class distributing (M) share	EUR	12.06	12.07	14.14
A Class non-distributing share	EUR	15.49	15.27	17.84
A Class non-distributing share CHF hedged	CHF	9.14	9.15	10.73
A Class non-distributing share GBP hedged	GBP	10.12	9.85	11.39
A Class non-distributing share SEK hedged	SEK	94.85	93.41	108.90
A Class non-distributing share USD hedged	USD	10.99	10.55	12.15
AI Class non-distributing share	EUR	9.19	9.06	10.59
C Class non-distributing share	EUR	12.04	12.02	14.22
D Class distributing (M) share	EUR	12.06	12.07	14.15
D Class non-distributing share	EUR	16.44	16.15	18.79
D Class non-distributing share CHF hedged	CHF	9.41	9.39	10.96
D Class non-distributing share GBP hedged	GBP	10.40	10.08	11.61
D Class non-distributing share USD hedged	USD	11.29	10.79	12.39
E Class distributing (Q) share	EUR	12.91	12.79	15.01
E Class non-distributing share	EUR	14.00	13.87	16.29
I Class distributing (Q) share	EUR	9.23	9.21	10.78
I Class non-distributing share	EUR	10.43	10.22	11.87
I Class non-distributing share CHF hedged	CHF	9.53	9.49	11.06
I Class non-distributing share GBP hedged	GBP	10.52	10.18	11.71
I Class non-distributing share JPY hedged	JPY	920	926	1,075
X Class distributing (Q) share	EUR	9.10	9.09	10.64
X Class non-distributing share	EUR	17.87	17.45	20.19
Euro Reserve Fund				
Total net assets	EUR	136,303,682	121,337,594	97,877,530
Net asset value per:				
A Class non-distributing share	EUR	72.61	71.34	71.83
C Class non-distributing share	EUR	69.47	68.26	68.72
D Class non-distributing share	EUR	73.24	71.82	72.31
E Class non-distributing share	EUR	68.55	67.52	68.15
X Class non-distributing share	EUR	9.92	9.70	9.76

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Euro Short Duration Bond Fund				
Total net assets	EUR	4,739,565,610	5,402,466,533	8,327,818,672
Net asset value per:				
A Class distributing (A) UK reporting fund share	EUR	14.01	12.06	12.69
A Class distributing (A) UK reporting fund share GBP hedged	GBP	10.85	10.69	11.18
A Class distributing (A) UK reporting fund share USD hedged	USD	11.62	11.33	11.83
A Class distributing (D) share	EUR	11.47	11.46	12.12
A Class distributing (M) share	EUR	11.48	11.47	12.13
A Class non-distributing share	EUR	15.05	14.90	15.76
A Class non-distributing share CHF hedged	CHF	9.90	9.97	10.57
A Class non-distributing share USD hedged	USD	12.49	12.08	12.61
AI Class non-distributing share	EUR	9.52	9.43	9.97
C Class non-distributing share	EUR	11.07	11.10	11.89
D Class distributing (A) UK reporting fund share	EUR	14.21	12.24	12.84
D Class distributing (A) UK reporting fund share GBP hedged	GBP	11.06	10.89	11.36
D Class distributing (A) UK reporting fund share USD hedged	USD	11.33	11.04	11.49
D Class distributing (M) UK reporting fund share	EUR	11.66	10.03	10.53
D Class distributing (M) UK reporting fund share GBP hedged	GBP	10.08	9.93	10.36
D Class non-distributing share	EUR	15.90	15.69	16.53
D Class non-distributing share CHF hedged	CHF	10.29	10.32	10.91
D Class non-distributing share USD hedged	USD	11.28	10.86	11.30
E Class non-distributing share	EUR	13.40	13.34	14.18
I Class distributing (Q) share	EUR	15.62	15.55	16.37
I Class non-distributing share	EUR	15.92	15.70	16.53
I Class non-distributing share CHF hedged	CHF	9.43	9.45	9.98
I Class non-distributing share USD hedged	USD	11.13	10.71	11.14
S Class distributing (A) share	EUR	10.06	-	-
S Class distributing (M) share	EUR	10.02	-	-
S Class non-distributing share	EUR	10.09	-	-
S Class non-distributing share USD hedged	USD	10.07	-	-
SI Class non-distributing share	EUR	9.76	9.61	10.11
SI Class non-distributing share USD hedged	USD	10.55	10.14	10.52
X Class non-distributing share	EUR	16.87	16.57	17.38
Euro-Markets Fund				
Total net assets	EUR	1,279,240,008	1,301,315,661	1,888,937,995
Net asset value per:				
A Class distributing (A) share	EUR	33.44	28.85	35.32
A Class distributing (A) UK reporting fund share	EUR	35.99	26.77	32.62
A Class non-distributing share	EUR	38.80	33.36	40.78
A Class non-distributing share CHF hedged	CHF	22.94	19.98	24.38
A Class non-distributing share GBP hedged	GBP	18.35	15.55	18.85
A Class non-distributing share HKD hedged	HKD	147.84	124.73	149.75
A Class non-distributing share SGD hedged	SGD	28.10	23.83	28.71
A Class non-distributing share USD hedged	USD	20.99	17.50	20.90
AI Class non-distributing share	EUR	13.62	11.70	14.31
C Class non-distributing share	EUR	28.72	25.00	30.94
D Class distributing (A) share	EUR	33.79	29.14	35.71
D Class distributing (A) UK reporting fund share	EUR	33.80	25.13	30.65
D Class non-distributing share	EUR	44.29	37.79	45.85
D Class non-distributing share USD hedged	USD	19.72	16.31	19.34
D Class non-distributing UK reporting fund share	EUR	44.29	32.57	39.34
D Class non-distributing UK reporting fund share CHF hedged	CHF	20.61	17.82	21.57
E Class non-distributing share	EUR	34.45	29.77	36.57
I Class distributing (A) share	EUR	15.51	13.38	16.40
I Class non-distributing share	EUR	44.64	37.99	45.97
S Class distributing (A) share	EUR	12.65	10.91	13.37
S Class non-distributing share	EUR	13.41	11.43	13.84
X Class non-distributing share	EUR	49.15	41.51	49.86

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
European Equity Income Fund				
Total net assets	EUR	1,565,481,371	1,788,035,472	2,149,181,806
Net asset value per:				
A Class distributing (A) (G) share	EUR	15.11	14.49	16.57
A Class distributing (Q) (G) share	EUR	14.35	13.78	15.86
A Class distributing (Q) (G) share USD hedged	USD	22.62	21.09	23.81
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.07	10.62	12.06
A Class distributing (R) (M) (G) share CAD hedged	CAD	9.02	8.63	9.77
A Class distributing (R) (M) (G) share CNH hedged	CNH	95.51	92.71	104.70
A Class distributing (R) (M) (G) share NZD hedged	NZD	9.03	8.64	9.76
A Class distributing (R) (M) (G) share USD hedged	USD	10.08	9.56	10.75
A Class distributing (S) (M) (G) share	EUR	10.77	10.34	11.80
A Class distributing (S) (M) (G) share GBP hedged	GBP	14.06	13.31	15.03
A Class distributing (S) (M) (G) share HKD hedged	HKD	194.37	183.15	206.24
A Class distributing (S) (M) (G) share SGD hedged	SGD	12.16	11.50	12.94
A Class distributing (S) (M) (G) share USD hedged	USD	12.78	11.89	13.32
A Class non-distributing share	EUR	24.53	22.56	24.74
A Class non-distributing share USD hedged	USD	17.75	15.85	17.07
A Class non-distributing UK reporting fund share	EUR	24.54	19.44	21.23
AI Class distributing (Q) (G) share	EUR	10.86	10.43	12.00
AI Class non-distributing share	EUR	13.07	12.02	13.18
D Class distributing (A) (G) share	EUR	14.42	13.72	15.58
D Class distributing (A) (G) UK reporting fund share	EUR	14.42	11.83	13.36
D Class distributing (M) (G) share	EUR	9.18	-	-
D Class distributing (Q) (G) UK reporting fund share	EUR	14.40	11.83	13.45
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	13.57	12.76	14.44
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.72	9.12	10.18
D Class distributing (S) (M) (G) share USD hedged	USD	10.95	10.11	11.24
D Class non-distributing share	EUR	26.77	24.44	26.60
D Class non-distributing UK reporting fund share	EUR	26.78	21.06	22.82
D Class non-distributing UK reporting fund share USD hedged	USD	16.10	14.27	15.25
E Class distributing (Q) (G) share	EUR	13.54	13.07	15.11
E Class non-distributing share	EUR	23.08	21.34	23.52
I Class distributing (A) (G) share	EUR	14.63	13.89	15.72
I Class non-distributing share	EUR	13.95	12.70	13.79
I Class non-distributing UK reporting fund share	EUR	13.95	10.94	11.83
SR Class distributing (A) (G) UK reporting fund share	EUR	9.88	8.08	9.12
SR Class non-distributing UK reporting fund share	EUR	10.93	8.58	9.29
X Class distributing (Q) (G) UK reporting fund share	EUR	15.90	12.94	14.56
X Class non-distributing share	EUR	18.11	16.37	17.64
European Focus Fund				
Total net assets	EUR	340,081,012	326,098,002	452,090,412
Net asset value per:				
A Class non-distributing share	EUR	34.62	29.70	38.77
A Class non-distributing share SGD hedged	SGD	27.59	23.34	30.03
A Class non-distributing share USD hedged	USD	20.76	17.27	22.05
AI Class non-distributing share	EUR	15.33	13.15	17.16
C Class non-distributing share	EUR	28.12	24.43	32.29
D Class non-distributing share	EUR	38.81	33.05	42.80
D Class non-distributing UK reporting fund share	EUR	38.81	28.47	36.72
E Class non-distributing share	EUR	31.88	27.49	36.05
I Class non-distributing share	EUR	39.44	33.49	43.27

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
European Fund				
Total net assets	EUR	1,337,429,488	1,220,902,141	1,866,977,485
Net asset value per:				
A Class distributing (A) share	EUR	160.08	137.36	178.61
A Class distributing (A) UK reporting fund share	EUR	160.84	118.94	153.96
A Class non-distributing share	EUR	172.36	147.74	192.10
A Class non-distributing share AUD hedged	AUD	18.75	15.93	20.62
A Class non-distributing share CAD hedged	CAD	18.44	15.48	19.87
A Class non-distributing share CNH hedged	CNH	174.24	149.33	187.39
A Class non-distributing share GBP hedged	GBP	17.39	14.70	18.96
A Class non-distributing share HKD hedged	HKD	26.89	22.63	28.94
A Class non-distributing share NZD hedged	NZD	19.77	16.62	21.45
A Class non-distributing share SGD hedged	SGD	20.70	17.51	22.44
A Class non-distributing share USD hedged	USD	28.30	23.52	29.91
C Class non-distributing share	EUR	126.41	109.71	144.46
D Class distributing (A) UK reporting fund share	EUR	164.01	121.23	156.11
D Class non-distributing share	EUR	196.75	167.39	216.02
D Class non-distributing share USD hedged	USD	27.05	22.31	28.17
D Class non-distributing UK reporting fund share	EUR	196.75	144.26	185.32
E Class non-distributing share	EUR	152.64	131.49	171.83
I Class non-distributing share	EUR	199.23	169.06	217.62
I Class non-distributing share USD hedged	USD	21.75	17.89	22.53
S Class non-distributing share	EUR	15.94	13.54	17.44
X Class non-distributing share	EUR	219.61	184.96	236.31
European High Yield Bond Fund				
Total net assets	EUR	320,732,466	301,180,428	363,644,142
Net asset value per:				
A Class non-distributing share	EUR	11.81	11.23	12.86
A Class non-distributing share CHF hedged	CHF	11.30	10.91	12.52
A Class non-distributing share SEK hedged	SEK	117.20	111.35	127.61
D Class distributing (A) share	EUR	8.91	8.86	10.54
D Class distributing (A) UK reporting fund share GBP hedged	GBP	9.43	9.26	10.91
D Class non-distributing share	EUR	12.33	11.67	13.32
E Class distributing (Q) share	EUR	8.98	8.93	10.56
E Class non-distributing share	EUR	11.36	10.85	12.49
X Class non-distributing share	EUR	13.08	12.29	13.92
Z Class non-distributing share	EUR	10.14	9.57	10.88
Z Class non-distributing share USD hedged	USD	9.72	8.93	-
European Special Situations Fund				
Total net assets	EUR	1,238,974,055	1,127,016,712	1,667,223,264
Net asset value per:				
A Class distributing (A) share	EUR	9.78	8.47	11.16
A Class non-distributing share	EUR	59.34	51.36	67.59
A Class non-distributing share AUD hedged	AUD	21.84	18.74	24.56
A Class non-distributing share CAD hedged	CAD	21.47	18.21	23.67
A Class non-distributing share CNH hedged	CNH	514.22	445.08	566.44
A Class non-distributing share GBP hedged	GBP	20.10	17.16	22.39
A Class non-distributing share HKD hedged	HKD	160.57	136.40	176.53
A Class non-distributing share USD hedged	USD	24.95	20.94	26.97
C Class non-distributing share	EUR	46.33	40.60	54.11
D Class non-distributing share	EUR	67.71	58.17	75.98
D Class non-distributing share USD hedged	USD	24.14	20.11	25.71
E Class non-distributing share	EUR	54.04	47.00	62.17
I Class distributing (A) share	EUR	12.59	10.91	14.28
I Class non-distributing share	EUR	18.37	15.74	20.50
X Class non-distributing share	EUR	18.51	15.74	20.35

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
European Sustainable Equity Fund				
Total net assets	EUR	5,573,525	4,831,817	5,724,517
Net asset value per:				
A Class non-distributing share	EUR	10.05	9.12	11.27
AI Class non-distributing share	EUR	8.99	8.15	10.08
D Class non-distributing UK reporting fund share	EUR	10.24	7.94	9.68
E Class non-distributing share	EUR	8.91	8.11	10.07
I Class non-distributing UK reporting fund share	EUR	10.30	7.95	9.69
X Class non-distributing UK reporting fund share	EUR	10.45	8.02	9.70
ZI Class non-distributing share	EUR	10.49	-	-
European Value Fund				
Total net assets	EUR	724,576,156	773,465,607	959,233,726
Net asset value per:				
A Class distributing (A) share	EUR	63.29	55.17	60.01
A Class distributing (A) UK reporting fund share	EUR	67.62	50.79	55.00
A Class non-distributing share	EUR	88.30	75.80	80.77
A Class non-distributing share AUD hedged	AUD	17.03	14.48	15.31
A Class non-distributing share CNH hedged	CNH	175.98	150.46	154.76
A Class non-distributing share HKD hedged	HKD	168.92	142.50	149.51
A Class non-distributing share USD hedged	USD	17.77	14.81	15.46
C Class non-distributing share	EUR	62.19	54.05	58.33
D Class distributing (A) UK reporting fund share	EUR	67.62	50.77	55.01
D Class non-distributing share	EUR	99.40	84.68	89.57
D Class non-distributing share USD hedged	USD	19.38	16.03	16.61
E Class non-distributing share	EUR	79.80	68.84	73.73
I Class non-distributing share	EUR	21.23	18.04	19.03
S Class distributing (A) share	EUR	11.53	10.04	10.93
X Class non-distributing share	EUR	14.60	12.31	12.89
FinTech Fund				
Total net assets	USD	255,313,096	415,642,180	857,029,862
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	5.46	4.88	7.21
A Class non-distributing share	USD	10.81	11.21	19.69
A Class non-distributing share EUR hedged	EUR	9.35	10.06	18.34
A Class non-distributing share SGD hedged	SGD	10.18	10.74	19.13
AI Class non-distributing share	USD	11.88	12.32	21.62
C Class non-distributing UK reporting fund share	USD	5.32	4.82	7.21
D Class non-distributing share	USD	11.26	11.58	20.18
D Class non-distributing share EUR hedged	EUR	9.74	10.40	18.79
D Class non-distributing UK reporting fund share	USD	11.27	9.98	14.64
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.11	10.65	18.97
E Class non-distributing share	USD	13.55	14.12	24.92
E Class non-distributing share EUR hedged	EUR	9.12	9.86	18.05
I Class distributing (A) UK reporting fund share	USD	5.57	4.94	7.23
I Class non-distributing share	USD	11.41	11.70	20.33
I Class non-distributing share EUR hedged	EUR	11.24	11.96	21.57
X Class non-distributing share	USD	11.80	12.03	20.75
Z Class non-distributing UK reporting fund share	USD	11.44	10.10	14.77

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Fixed Income Global Opportunities Fund				
Total net assets	USD	7,224,434,913	8,997,090,506	10,990,274,596
Net asset value per:				
A Class distributing (A) share	USD	9.44	9.65	10.43
A Class distributing (A) share EUR hedged	EUR	8.24	8.64	9.48
A Class distributing (D) share	USD	9.60	9.81	10.59
A Class distributing (M) (G) share	USD	9.97	-	-
A Class distributing (M) share	USD	9.59	9.80	10.58
A Class distributing (Q) share	USD	9.63	9.82	10.60
A Class distributing (Q) share EUR hedged	EUR	6.08	6.37	6.98
A Class distributing (Q) share SGD hedged	SGD	13.53	13.97	15.10
A Class distributing (R) (M) (G) share AUD hedged	AUD	8.22	8.49	9.35
A Class distributing (R) (M) (G) share CNH hedged	CNH	85.40	89.54	98.44
A Class distributing (S) (M) (G) share	USD	10.90	11.18	12.27
A Class distributing (S) (M) (G) share HKD hedged	HKD	80.63	83.78	92.45
A Class non-distributing share	USD	14.92	14.81	15.79
A Class non-distributing share CHF hedged	CHF	9.27	9.59	10.39
A Class non-distributing share EUR hedged	EUR	9.46	9.64	10.43
A Class non-distributing share JPY hedged	JPY	979	1,023	1,103
A Class non-distributing share PLN hedged	PLN	16.79	16.22	16.91
A Class non-distributing share SEK hedged	SEK	97.45	99.10	106.80
A Class non-distributing share SGD hedged	SGD	21.02	21.10	22.52
A Class non-distributing UK reporting fund share GBP hedged	GBP	10.32	10.36	11.09
AI Class non-distributing share	USD	11.85	11.76	12.53
AI Class non-distributing share EUR hedged	EUR	9.64	9.83	10.63
C Class distributing (D) share	USD	9.60	9.80	10.59
C Class distributing (Q) share	USD	9.58	9.77	10.55
C Class non-distributing share	USD	12.14	12.20	13.17
D Class distributing (A) share	USD	12.78	13.06	14.11
D Class distributing (A) share CAD hedged	CAD	9.12	9.37	10.15
D Class distributing (A) share EUR hedged	EUR	8.23	8.64	9.48
D Class distributing (A) UK reporting fund share GBP hedged	GBP	4.31	4.46	4.84
D Class distributing (Q) share	USD	10.12	10.33	11.15
D Class distributing (Q) share CHF hedged	CHF	8.11	8.63	9.47
D Class distributing (Q) share EUR hedged	EUR	6.09	6.39	7.00
D Class non-distributing share	USD	15.73	15.54	16.48
D Class non-distributing share CHF hedged	CHF	10.15	10.45	11.26
D Class non-distributing share EUR hedged	EUR	10.23	10.37	11.17
D Class non-distributing share GBP hedged	GBP	11.39	11.38	12.11
D Class non-distributing share PLN hedged	PLN	17.73	17.04	17.67
D Class non-distributing share SGD hedged	SGD	22.18	22.16	23.53
E Class non-distributing share	USD	13.70	13.66	14.63
E Class non-distributing share EUR hedged	EUR	8.71	8.93	9.71
I Class distributing (M) share CAD hedged	CAD	9.02	9.27	10.03
I Class distributing (Q) share	USD	9.42	9.62	10.38
I Class distributing (Q) share EUR hedged	EUR	8.07	8.46	9.27
I Class distributing (Q) share GBP hedged	GBP	9.22	9.52	10.32
I Class distributing (Q) share JPY hedged	JPY	839	903	985
I Class non-distributing share	USD	12.59	12.41	13.15
I Class non-distributing share AUD hedged	AUD	10.47	10.49	11.17
I Class non-distributing share CAD hedged	CAD	11.56	11.46	12.15
I Class non-distributing share CHF hedged	CHF	10.88	11.19	12.04
I Class non-distributing share EUR hedged	EUR	10.61	10.74	11.55
I Class non-distributing share GBP hedged	GBP	11.56	11.52	12.25
I Class non-distributing share JPY hedged	JPY	1,043	1,084	1,160
J Class distributing (M) share	USD	9.60	9.80	10.59
S Class distributing (A) share EUR hedged	EUR	8.86	9.30	10.21
S Class distributing (Q) share	USD	9.69	9.89	10.68
S Class non-distributing share	USD	10.73	10.59	11.22
S Class non-distributing share CHF hedged	CHF	9.67	9.95	10.71
S Class non-distributing share EUR hedged	EUR	9.89	10.02	10.78
X Class distributing (M) share	USD	9.60	9.80	10.59

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
X Class distributing (M) share AUD hedged	AUD	9.67	10.03	10.90
X Class distributing (M) share EUR hedged	EUR	8.13	8.53	9.36
X Class distributing (Q) share EUR hedged	EUR	8.35	8.75	9.59
X Class distributing (Q) share GBP hedged	GBP	8.73	9.01	9.76
X Class non-distributing share	USD	12.48	12.24	12.90
X Class non-distributing share AUD hedged	AUD	12.57	12.52	13.27
X Class non-distributing share CAD hedged	CAD	11.83	11.67	12.32
X Class non-distributing share CHF hedged	CHF	11.44	11.70	12.54
X Class non-distributing share EUR hedged	EUR	11.37	11.47	12.27
X Class non-distributing share GBP hedged	GBP	11.58	11.50	12.16
X Class non-distributing share SEK hedged	SEK	10.74	10.79	11.49
Future Consumer Fund				
Total net assets	USD	12,941,231	11,978,939	20,285,571
Net asset value per:				
A Class non-distributing share	USD	5.92	5.65	10.05
AI Class non-distributing share	USD	7.02	6.70	11.92
D Class non-distributing share	USD	6.04	5.71	10.08
D Class non-distributing UK reporting fund share	USD	6.04	4.92	7.31
E Class non-distributing share	USD	7.16	6.86	12.27
I Class non-distributing share	USD	6.06	5.72	-
I Class non-distributing UK reporting fund share	USD	6.07	4.94	7.31
X Class non-distributing UK reporting fund share	USD	6.16	4.98	7.33
Z Class non-distributing share	USD	6.07	5.73	10.08
Future Of Transport Fund				
Total net assets	USD	1,828,120,719	1,603,226,338	1,753,241,623
Net asset value per:				
A Class distributing (A) share	USD	8.79	8.21	-
A Class distributing (A) UK reporting fund share	USD	8.78	7.08	7.54*
A Class distributing (T) share	USD	10.82	-	-
A Class non-distributing share	USD	14.63	13.69	17.32*
A Class non-distributing share CNH hedged	CNH	83.05	80.06	99.99*
A Class non-distributing share EUR hedged	EUR	12.75	12.35	16.09*
A Class non-distributing share SGD hedged	SGD	13.73	13.07	16.72*
AI Class non-distributing share	USD	17.97	16.82	21.27*
C Class non-distributing share	USD	10.30	-	-
D Class non-distributing share EUR hedged	EUR	13.28	12.76	16.49*
D Class non-distributing UK reporting fund share	USD	15.25	12.19	12.89*
D Class non-distributing UK reporting fund share GBP hedged	GBP	13.72	13.05	16.68*
E Class non-distributing share	USD	18.80	17.69	22.49*
E Class non-distributing share EUR hedged	EUR	12.44	12.11	15.86*
I Class distributing (A) UK reporting fund share	USD	8.90	7.15	7.55*
I Class non-distributing share	USD	15.43	14.28	17.88*
I Class non-distributing share EUR hedged	EUR	15.71	15.06	19.41*
X Class non-distributing share	USD	15.98	14.69	18.26*
Z Class non-distributing UK reporting fund share	USD	15.49	12.34	13.01*

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Global Allocation Fund				
Total net assets	USD	14,455,276,896	15,096,811,718	18,768,461,196
Net asset value per:				
A Class distributing (A) share	USD	66.57	63.93	75.92
A Class distributing (A) share EUR hedged	EUR	36.67	36.38	44.14
A Class distributing (T) share	USD	9.70	-	-
A Class distributing (T) share AUD hedged	AUD	9.67	-	-
A Class distributing (T) share CNH hedged	CNH	96.47	-	-
A Class distributing (T) share EUR hedged	EUR	9.68	-	-
A Class distributing (T) share HKD hedged	HKD	96.95	-	-
A Class distributing (T) share SGD hedged	SGD	9.68	-	-
A Class distributing (T) share ZAR hedged	ZAR	96.84	-	-
A Class distributing (Y) (Q) (G) share	USD	8.55	8.35	10.08
A Class distributing (Y) (Q) (G) share AUD hedged	AUD	8.23	8.23	10.08
A Class distributing (Y) (Q) (G) share SGD hedged	SGD	8.37	8.30	10.08
A Class non-distributing share	USD	69.23	65.75	78.08
A Class non-distributing share AUD hedged	AUD	19.34	18.80	22.63
A Class non-distributing share CHF hedged	CHF	12.86	12.78	15.48
A Class non-distributing share CNH hedged	CNH	158.80	155.43	181.94
A Class non-distributing share EUR hedged	EUR	39.90	39.15	47.51
A Class non-distributing share GBP hedged	GBP	33.73	32.64	39.18
A Class non-distributing share HKD hedged	HKD	16.21	15.58	18.62
A Class non-distributing share PLN hedged	PLN	20.13	18.74	22.05
A Class non-distributing share SGD hedged	SGD	15.76	15.20	18.15
AI Class non-distributing share	USD	13.80	13.12	15.57
AI Class non-distributing share EUR hedged	EUR	11.10	10.89	13.22
C Class non-distributing share	USD	50.61	48.68	58.53
C Class non-distributing share EUR hedged	EUR	29.19	29.00	35.63
D Class distributing (A) share	USD	67.03	64.35	76.44
D Class distributing (A) share EUR hedged	EUR	36.88	36.59	44.42
D Class non-distributing share	USD	77.93	73.47	86.59
D Class non-distributing share AUD hedged	AUD	20.99	20.25	24.19
D Class non-distributing share CHF hedged	CHF	13.97	13.78	16.57
D Class non-distributing share EUR hedged	EUR	44.92	43.75	52.69
D Class non-distributing share GBP hedged	GBP	36.58	35.14	41.86
D Class non-distributing share PLN hedged	PLN	21.86	20.20	23.58
D Class non-distributing share SGD hedged	SGD	17.20	16.46	19.51
D Class non-distributing UK reporting fund share	USD	77.94	63.29	62.83
E Class non-distributing share	USD	62.21	59.38	70.87
E Class non-distributing share EUR hedged	EUR	37.36	36.84	44.93
E Class non-distributing share PLN hedged	PLN	18.89	17.67	20.89
I Class non-distributing share	USD	78.37	73.72	86.71
I Class non-distributing share EUR hedged	EUR	44.72	43.46	52.23
I Class non-distributing share SGD hedged	SGD	17.23	16.50	19.60
J Class non-distributing share	USD	91.23	85.18	99.43
S Class non-distributing share	USD	10.03	-	-
S Class non-distributing share EUR hedged	EUR	9.99	-	-
X Class distributing (A) share	USD	14.81	14.21	16.90
X Class non-distributing share	USD	90.62	84.61	98.78
X Class non-distributing share AUD hedged	AUD	24.17	23.10	27.33
X Class non-distributing share EUR hedged	EUR	13.37	12.89	15.38
X Class non-distributing share JPY hedged	JPY	1,314	1,299	1,535

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Global Corporate Bond Fund				
Total net assets	USD	878,806,860	801,859,454	1,425,677,563
Net asset value per:				
A Class distributing (A) share EUR hedged	EUR	7.49	7.81	9.47
A Class distributing (M) (G) share	USD	9.92	-	-
A Class distributing (M) share AUD hedged	AUD	10.30	10.62	12.74
A Class distributing (M) share CAD hedged	CAD	9.67	9.86	11.77
A Class distributing (M) share GBP hedged	GBP	9.07	9.31	11.15
A Class distributing (M) share NZD hedged	NZD	10.60	10.82	12.91
A Class distributing (Q) share	USD	9.92	10.01	11.93
A Class distributing (R) (M) (G) share AUD hedged	AUD	9.32	9.54	11.56
A Class distributing (R) (M) (G) share CNH hedged	CNH	84.53	88.35	106.93
A Class distributing (R) (M) (G) share NZD hedged	NZD	8.22	8.41	10.18
A Class distributing (S) (M) (G) share	USD	9.49	9.63	11.63
A Class distributing (S) (M) (G) share HKD hedged	HKD	69.28	71.28	86.62
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.24	8.48	10.26
A Class non-distributing share	USD	13.93	13.69	16.10
A Class non-distributing share EUR hedged	EUR	11.56	11.70	13.98
A Class non-distributing share SEK hedged	SEK	93.05	94.01	111.88
D Class distributing (Q) share GBP hedged	GBP	8.97	9.18	10.98
D Class non-distributing share	USD	14.88	14.56	17.05
D Class non-distributing share EUR hedged	EUR	12.34	12.44	14.78
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.57	9.51	11.17
E Class non-distributing share	USD	12.85	12.70	15.00
E Class non-distributing share EUR hedged	EUR	10.71	10.89	13.07
I Class distributing (A) UK reporting fund share GBP hedged	GBP	8.66	8.90	10.68
I Class non-distributing share	USD	11.48	11.22	13.11
I Class non-distributing share CAD hedged	CAD	11.12	10.94	12.81
I Class non-distributing share EUR hedged	EUR	9.38	9.44	11.20
X Class distributing (A) UK reporting fund share GBP hedged	GBP	8.03	8.30	9.99
X Class non-distributing share	USD	16.20	15.75	18.33
X Class non-distributing share EUR hedged	EUR	13.46	13.49	15.93
X Class non-distributing share NOK hedged	NOK	103.99	103.29	120.40
Global Dynamic Equity Fund				
Total net assets	USD	408,930,589	453,941,160	512,958,953
Net asset value per:				
A Class distributing (A) share	USD	28.90	26.33	31.94
A Class non-distributing share	USD	28.98	26.41	32.03
A Class non-distributing share CNH hedged	CNH	181.27	170.30	204.17
A Class non-distributing share EUR hedged	EUR	16.98	16.03	19.95
C Class non-distributing share	USD	23.31	21.50	26.42
C Class non-distributing share EUR hedged	EUR	13.94	13.32	16.79
D Class distributing (A) share	USD	26.48	24.12	29.17
D Class non-distributing share	USD	32.50	29.39	35.39
D Class non-distributing share EUR hedged	EUR	18.42	17.26	21.33
E Class non-distributing share	USD	26.55	24.31	29.64
E Class non-distributing share EUR hedged	EUR	15.87	15.06	18.84
I Class non-distributing share	USD	11.51	10.38	12.47
X Class non-distributing share	USD	38.67	34.59	41.19

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Global Equity Income Fund				
Total net assets	USD	919,175,375	939,683,090	1,055,991,438
Net asset value per:				
A Class distributing (A) (G) share	USD	14.77	13.65	16.23
A Class distributing (A) (G) share EUR hedged	EUR	10.40	9.97	12.14
A Class distributing (Q) (G) share	USD	14.71	13.62	16.17
A Class distributing (Q) (G) share EUR hedged	EUR	11.42	10.97	13.33
A Class distributing (Q) (G) share SGD hedged	SGD	13.29	12.52	14.97
A Class distributing (Q) (G) UK reporting fund share	USD	14.70	11.72	11.72
A Class distributing (R) (M) (G) share AUD hedged	AUD	11.28	10.62	12.78
A Class distributing (R) (M) (G) share CNH hedged	CNH	114.54	109.19	130.72
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	119.76	111.20	132.38
A Class distributing (S) (M) (G) share	USD	14.89	13.79	16.41
A Class distributing (S) (M) (G) share CNH hedged	CNH	115.62	110.32	129.51
A Class distributing (S) (M) (G) share HKD hedged	HKD	111.04	104.06	124.57
A Class distributing (S) (M) (G) share SGD hedged	SGD	11.28	10.63	12.74
A Class distributing (T) share	USD	10.96	-	-
A Class non-distributing share	USD	21.38	19.29	22.41
A Class non-distributing share CHF hedged	CHF	12.14	11.49	13.62
A Class non-distributing share EUR hedged	EUR	16.22	15.19	18.05
A Class non-distributing share PLN hedged	PLN	21.92	19.50	22.53
A Class non-distributing share SGD hedged	SGD	18.61	17.10	19.99
AI Class distributing (Q) (G) share EUR hedged	EUR	9.86	9.47	11.51
AI Class non-distributing share	USD	13.84	12.50	14.51
AI Class non-distributing share EUR hedged	EUR	11.03	10.33	12.28
C Class distributing (Q) (G) share	USD	12.01	11.25	13.53
C Class non-distributing share	USD	17.25	15.76	18.53
D Class distributing (A) (G) share	USD	17.29	15.86	18.73
D Class distributing (Q) (G) share	USD	15.97	14.67	17.30
D Class distributing (Q) (G) share EUR hedged	EUR	12.40	11.81	14.26
D Class distributing (Q) (G) UK reporting fund share	USD	15.99	12.65	12.56
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	8.71	8.19	9.79
D Class non-distributing share	USD	23.53	21.07	24.29
D Class non-distributing share CHF hedged	CHF	15.53	14.58	17.16
D Class non-distributing share EUR hedged	EUR	17.60	16.35	19.30
D Class non-distributing share PLN hedged	PLN	23.79	21.00	24.09
D Class non-distributing share SGD hedged	SGD	20.19	18.40	21.36
E Class distributing (Q) (G) share	USD	13.86	12.89	15.38
E Class distributing (Q) (G) share EUR hedged	EUR	10.46	10.10	12.34
E Class non-distributing share	USD	20.09	18.22	21.27
E Class non-distributing share EUR hedged	EUR	10.52	9.90	11.83
I Class non-distributing share	USD	16.21	14.48	16.65
I Class non-distributing UK reporting fund share	USD	16.21	-	-
SR Class distributing (S) (M) (G) share	USD	9.97	9.13	-
SR Class non-distributing share	USD	10.29	9.20	-
X Class non-distributing share	USD	26.79	23.77	27.12

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Global Government Bond Fund				
Total net assets	USD	1,019,444,419	845,281,585	779,645,367
Net asset value per:				
A Class distributing (D) share	USD	19.04*	19.94	22.81
A Class distributing (D) share EUR hedged	EUR	15.51*	16.70	19.39
A Class distributing (M) share	USD	19.07*	19.96	22.83
A Class distributing (M) share EUR hedged	EUR	15.38*	16.55	19.22
A Class distributing (M) share GBP hedged	GBP	8.55*	9.07	10.41
A Class distributing (M) share HKD hedged	HKD	88.02*	93.31	107.33
A Class non-distributing share	USD	27.90*	28.65	32.63
A Class non-distributing share EUR hedged	EUR	22.37*	23.61	27.29
C Class distributing (D) share	USD	17.33*	18.15	20.93
C Class distributing (D) share EUR hedged	EUR	14.29*	15.38	18.00
C Class distributing (M) share	USD	18.47*	19.34	22.09
C Class non-distributing share	USD	20.40*	21.21	24.46
C Class non-distributing share EUR hedged	EUR	16.39*	17.51	20.50
D Class distributing (M) share	USD	19.08*	19.98	22.86
D Class distributing (M) share EUR hedged	EUR	15.40*	16.60	19.28
D Class non-distributing share	USD	29.23*	29.90	33.94
D Class non-distributing share EUR hedged	EUR	23.72*	24.95	28.74
E Class non-distributing share	USD	24.78*	25.57	29.27
E Class non-distributing share EUR hedged	EUR	19.79*	20.99	24.39
I Class distributing (A) share EUR hedged	EUR	8.37*	9.02	10.48
I Class non-distributing share	USD	10.36*	10.58	11.99
I Class non-distributing share EUR hedged	EUR	8.32*	8.74	10.05
X Class non-distributing share EUR hedged	EUR	9.83*	10.28	11.77
X Class non-distributing share NOK hedged	NOK	98.03*	101.75	114.79
X Class non-distributing share SEK hedged	SEK	91.20*	95.22	108.50
X Class non-distributing UK reporting fund share	USD	10.50*	9.21	8.75

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Global High Yield Bond Fund				
Total net assets	USD	1,663,910,586	1,694,518,231	2,572,901,253
Net asset value per:				
A Class distributing (D) UK reporting fund share	USD	7.06	6.06	6.10
A Class distributing (D) UK reporting fund share EUR hedged	EUR	4.25	4.36	5.30
A Class distributing (M) share	USD	7.09	7.06	8.45
A Class distributing (M) share EUR hedged	EUR	4.20	4.30	5.24
A Class distributing (Q) share	USD	11.01	10.95	13.08
A Class distributing (R) (M) (G) share AUD hedged	AUD	5.49	5.54	6.80
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	75.10	75.53	91.97
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	84.62	88.07	107.73
A Class distributing (S) (M) (G) share	USD	5.71	5.76	7.03
A Class distributing (S) (M) (G) share HKD hedged	HKD	42.15	43.13	52.97
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.83	8.02	9.83
A Class non-distributing share	USD	27.22	25.79	29.69
A Class non-distributing share EUR hedged	EUR	16.32	15.92	18.65
A Class non-distributing share GBP hedged	GBP	18.42	17.70	20.53
A Class non-distributing share PLN hedged	PLN	15.27	14.13	15.98
A Class non-distributing share SEK hedged	SEK	13.01	12.66	14.82
AI Class distributing (Q) share EUR hedged	EUR	8.41	8.61	10.48
AI Class non-distributing share EUR hedged	EUR	9.81	9.57	11.21
C Class distributing (D) share	USD	7.23	7.21	8.61
C Class distributing (D) share EUR hedged	EUR	-	-	5.42
C Class non-distributing share	USD	22.33	21.42	24.97
C Class non-distributing share EUR hedged	EUR	12.30	12.15	14.41
D Class distributing (M) share	USD	7.13	7.10	8.49
D Class distributing (M) share EUR hedged	EUR	4.22	4.33	5.27
D Class distributing (Q) share GBP hedged	GBP	7.67	7.74	9.32
D Class non-distributing share	USD	29.82	28.05	32.07
D Class non-distributing UK reporting fund share EUR hedged	EUR	17.81	17.25	20.07
D Class non-distributing UK reporting fund share GBP hedged	GBP	19.98	19.06	21.95
E Class distributing (Q) share EUR hedged	EUR	8.40	8.60	10.46
E Class non-distributing share	USD	24.12	22.96	26.57
E Class non-distributing share EUR hedged	EUR	14.46	14.17	16.69
I Class distributing (M) share	USD	9.23	9.19	10.99
I Class non-distributing share	USD	30.22	28.38	32.39
I Class non-distributing share CAD hedged	CAD	13.17	12.46	14.28
I Class non-distributing share EUR hedged	EUR	10.37	10.03	11.65
I Class non-distributing UK reporting fund share CHF hedged	CHF	8.84	8.66	10.06
X Class distributing (A) share EUR hedged	EUR	7.19	7.37	9.02
X Class non-distributing share	USD	12.12	11.32	12.85
X Class non-distributing share EUR hedged	EUR	20.82	20.03	23.14
Global Inflation Linked Bond Fund				
Total net assets	USD	270,286,414	364,440,108	373,611,254
Net asset value per:				
A Class distributing (M) share	USD	15.33	15.77	16.40
A Class non-distributing share	USD	15.80	16.25	16.90
A Class non-distributing share EUR hedged	EUR	13.16	13.93	14.69
C Class distributing (M) share	USD	13.10	13.64	14.36
C Class non-distributing share	USD	13.09	13.63	14.36
D Class distributing (M) share	USD	15.49	15.93	16.52
D Class non-distributing share	USD	16.61	17.02	17.63
D Class non-distributing share EUR hedged	EUR	13.84	14.60	15.33
E Class non-distributing share EUR hedged	EUR	12.27	13.05	13.83
I Class non-distributing share	USD	9.89	10.11	10.47
X Class non-distributing share EUR hedged	EUR	15.18	15.92	16.63

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Global Long-Horizon Equity Fund				
Total net assets	USD	1,385,067,852	1,063,272,581	1,092,916,141
Net asset value per:				
A Class distributing (A) share	USD	21.15	19.24	23.75 [*]
A Class distributing (A) UK reporting fund share	USD	31.91	25.00	26.00 [*]
A Class non-distributing share	USD	86.40	78.59	97.03 [*]
A Class non-distributing share SGD hedged	SGD	19.85	18.38	22.90 [*]
AI Class non-distributing share	USD	16.62	15.12	18.67 [*]
C Class non-distributing share	USD	63.91	58.86	73.60 [*]
D Class distributing (A) UK reporting fund share	USD	33.07	25.72	26.55 [*]
D Class non-distributing share	USD	94.21	85.05	104.23 [*]
E Class non-distributing share	USD	76.64	70.06	86.94 [*]
I Class non-distributing share	USD	10.83	9.74	11.91 [*]
X Class non-distributing share	USD	15.24	13.62	16.52 [*]
Global Multi-Asset Income Fund				
Total net assets	USD	4,840,876,377	5,435,956,493	7,295,326,620
Net asset value per:				
A Class distributing (A) (G) share	USD	8.22	8.47	10.15
A Class distributing (A) (G) share CHF hedged	CHF	6.95	7.49	9.16
A Class distributing (A) (G) share EUR hedged	EUR	6.39	6.79	8.30
A Class distributing (M) (G) share	USD	8.50	8.74	10.43
A Class distributing (Q) (G) share	USD	8.52	8.77	10.45
A Class distributing (Q) (G) share AUD hedged	AUD	7.84	8.24	9.92
A Class distributing (Q) (G) share SGD hedged	SGD	7.23	7.55	9.03
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.68	7.94	9.57
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.23	7.48	9.00
A Class distributing (R) (M) (G) share CNH hedged	CNH	79.12	83.76	100.41
A Class distributing (R) (M) (G) share GBP hedged	GBP	7.25	7.47	9.00
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.42	7.64	9.18
A Class distributing (S) (M) (G) share	USD	7.88	8.13	9.74
A Class distributing (S) (M) (G) share EUR hedged	EUR	6.28	6.70	8.18
A Class distributing (S) (M) (G) share HKD hedged	HKD	74.50	77.81	93.85
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.18	7.52	9.05
A Class non-distributing share	USD	14.52	14.11	16.05
A Class non-distributing share CHF hedged	CHF	10.36	10.52	12.20
A Class non-distributing share EUR hedged	EUR	10.33	10.35	11.99
AI Class distributing (Q) (G) share EUR hedged	EUR	7.80	8.28	10.06
AI Class non-distributing share EUR hedged	EUR	9.69	9.71	11.25
C Class distributing (S) (M) (G) share	USD	7.92	8.15	9.76
C Class non-distributing share	USD	11.39	11.21	12.91
D Class distributing (A) (G) share CHF hedged	CHF	7.42	7.93	9.60
D Class distributing (A) (G) share EUR hedged	EUR	7.22	7.60	9.20
D Class distributing (S) (M) (G) share	USD	8.63	8.81	10.47
D Class distributing (S) (M) (G) share GBP hedged	GBP	7.91	8.21	9.82
D Class distributing (S) (M) (G) share SGD hedged	SGD	9.38	9.67	-
D Class non-distributing share	USD	15.42	14.84	16.74
D Class non-distributing share CHF hedged	CHF	11.04	11.11	12.77
D Class non-distributing share EUR hedged	EUR	11.18	11.10	12.75
E Class distributing (Q) (G) share EUR hedged	EUR	6.28	6.70	8.18
E Class distributing (Y) (Q) (G) share EUR hedged	EUR	6.75	7.21	8.80
E Class non-distributing share	USD	16.43	16.05	18.34
E Class non-distributing share EUR hedged	EUR	9.86	9.93	11.56
I Class distributing (Q) (G) share EUR hedged	EUR	7.21	7.57	9.10
I Class non-distributing share	USD	12.94	12.44	14.00
I Class non-distributing share EUR hedged	EUR	10.28	10.18	11.67
X Class distributing (Q) (G) share GBP hedged	GBP	8.70	8.95	10.56
X Class distributing (R) (M) (G) share AUD hedged	AUD	8.66	8.84	10.48
X Class non-distributing share	USD	17.61	16.83	18.82

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Impact Bond Fund⁽²⁾				
Total net assets	EUR	76,299,304	-	-
Net asset value per:				
A Class non-distributing UK reporting fund share	EUR	10.08	-	-
D Class non-distributing UK reporting fund share	EUR	10.13	-	-
E Class non-distributing share	EUR	9.95	-	-
I Class non-distributing UK reporting fund share	EUR	10.14	-	-
X Class non-distributing UK reporting fund share	EUR	10.17	-	-
X Class non-distributing UK reporting fund share USD hedged	USD	10.42	-	-
Z Class non-distributing UK reporting fund share	EUR	10.14	-	-
ZI Class non-distributing UK reporting fund share	EUR	10.16	-	-
India Fund				
Total net assets	USD	469,753,593	451,125,592	433,709,278
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	48.73	40.39	37.31
A Class non-distributing share	USD	48.47	46.64	51.14
C Class non-distributing share	USD	38.25	37.27	41.38
D Class distributing (A) UK reporting fund share	USD	52.81	43.45	39.83
D Class non-distributing share	USD	54.88	52.41	57.05
E Class non-distributing share	USD	44.45	42.98	47.37
I Class non-distributing share	USD	9.34	8.90	-
X Class non-distributing share	USD	18.14	17.15	18.48
Japan Flexible Equity Fund				
Total net assets	JPY	35,030,142,165	29,089,575,077	20,433,042,222
Net asset value per:				
A Class distributing (A) UK reporting fund share	JPY	2,347	11.75	13.14
A Class non-distributing share	JPY	2,388	1,923	2,016
A Class non-distributing share EUR hedged	EUR	14.26	11.30	12.09
A Class non-distributing share USD hedged	USD	25.17	19.40	20.30
C Class non-distributing share	JPY	1,897	1,546	1,642
D Class distributing (A) UK reporting fund share	JPY	2,394	11.97	13.40
D Class non-distributing share	JPY	2,696	2,154	2,241
D Class non-distributing share EUR hedged	EUR	15.48	12.18	12.93
E Class non-distributing share	JPY	2,187	1,770	1,864
E Class non-distributing share EUR hedged	EUR	13.16	10.48	11.26
I Class non-distributing share	JPY	2,202	1,755	1,821
X Class non-distributing share	JPY	3,025	2,393	2,465
X Class non-distributing share EUR hedged	EUR	18.23	14.21	14.93
Japan Small & MidCap Opportunities Fund				
Total net assets	JPY	21,455,088,138	20,235,105,162	24,894,954,371
Net asset value per:				
A Class distributing (A) UK reporting fund share	JPY	9,306	52.01	60.36
A Class non-distributing share	JPY	9,347	8,391	9,138
A Class non-distributing share EUR hedged	EUR	58.36	51.50	57.02
A Class non-distributing share USD hedged	USD	19.34	16.62	18.00
C Class non-distributing share	JPY	6,871	6,246	6,887
D Class distributing (A) UK reporting fund share	JPY	9,584	53.51	62.08
D Class non-distributing share	JPY	10,519	9,373	10,131
D Class non-distributing share EUR hedged	EUR	63.33	55.47	60.95
E Class non-distributing share	JPY	8,266	7,458	8,163
I Class non-distributing share	JPY	2,126	1,890	2,037
I Class non-distributing share EUR hedged	EUR	11.33	9.90	10.85
X Class non-distributing share	JPY	11,529	10,170	10,882

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Latin American Fund				
Total net assets	USD	936,624,325	835,233,169	882,654,961
Net asset value per:				
A Class distributing (A) share	USD	59.38	49.60	59.01
A Class distributing (A) UK reporting fund share	USD	58.45	42.06	42.15
A Class non-distributing share	USD	71.09	57.12	63.53
A Class non-distributing share AUD hedged	AUD	9.78	8.05	9.14
A Class non-distributing share CHF hedged	CHF	5.86	4.89	5.59
A Class non-distributing share HKD hedged	HKD	9.31	7.57	8.46
A Class non-distributing share PLN hedged	PLN	8.86	6.99	7.80
A Class non-distributing share SGD hedged	SGD	6.47	5.25	5.90
C Class non-distributing share	USD	51.63	42.01	47.31
D Class distributing (A) share	USD	59.26	49.46	58.87
D Class distributing (A) UK reporting fund share	USD	58.31	41.93	42.02
D Class non-distributing share	USD	80.63	64.31	70.99
D Class non-distributing share CHF hedged	CHF	6.35	5.26	5.96
D Class non-distributing share EUR hedged	EUR	51.14	42.06	47.56
D Class non-distributing share PLN hedged	PLN	9.62	7.53	8.35
D Class non-distributing share SGD hedged	SGD	7.03	5.66	6.30
D Class non-distributing UK reporting fund share GBP hedged	GBP	44.23	35.82	40.19
E Class non-distributing share	USD	63.97	51.67	57.75
I Class non-distributing share	USD	12.33	9.80	10.79
J Class non-distributing share	USD	100.44	79.11	86.22
X Class distributing (A) UK reporting fund share	USD	57.56	41.34	41.46
X Class non-distributing share	USD	93.80	73.87	80.51
Multi-Theme Equity Fund				
Total net assets	USD	164,246,119	188,867,921	170,206,315
Net asset value per:				
A Class non-distributing share	USD	12.52	11.91	14.69
A Class non-distributing share EUR hedged	EUR	10.82	10.66	13.47
AI Class non-distributing share	USD	14.17	13.48	16.61
C Class non-distributing share	USD	10.64	10.25	12.80
D Class non-distributing share EUR hedged	EUR	11.04	10.80	13.55
D Class non-distributing UK reporting fund share	USD	12.79	10.41	10.74
E Class non-distributing share	USD	13.94	13.33	16.51
X Class non-distributing share	USD	13.11	12.29	14.93
X Class non-distributing share GBP hedged	GBP	9.31	8.94	11.03
Z Class non-distributing share	USD	12.89	12.15	14.84
Natural Resources Fund⁽⁷⁾				
Total net assets	USD	376,671,068	444,508,211	200,835,144
Net asset value per:				
A Class distributing (A) (G) share	USD	8.76	8.44	7.42
A Class distributing (M) (G) share	USD	14.24	13.72	12.07
A Class distributing (Q) (G) share	USD	8.53	8.22	7.26
A Class non-distributing share	USD	13.01	12.12	10.31
A Class non-distributing share EUR hedged	EUR	13.24	12.81	11.09
D Class non-distributing share	USD	10.74	9.93	-
D Class non-distributing share EUR hedged	EUR	13.72	13.18	11.33
E Class distributing (Q) (G) share EUR hedged	EUR	6.67	6.71	6.07
E Class non-distributing share	USD	12.26	11.48	9.81
I Class distributing (A) (G) share	USD	12.83	12.23	10.65
S Class distributing (M) (G) UK reporting fund share	USD	12.32	-	-
S Class distributing (M) (G) UK reporting fund share GBP hedged	GBP	9.83	-	-
S Class distributing (Q) (G) share	USD	10.74	-	-
S Class non-distributing share	USD	10.99	-	-
S Class non-distributing UK reporting fund share	USD	10.99	-	-
S Class non-distributing UK reporting fund share GBP hedged	GBP	9.96	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

⁽⁷⁾Fund name changed post year end, see Note 19, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Next Generation Health Care Fund				
Total net assets	USD	18,371,129	16,685,032	21,045,921
Net asset value per:				
A Class non-distributing share	USD	8.01	7.50	10.37
A Class non-distributing share HKD hedged	HKD	78.58	74.53	103.69
A Class non-distributing share SGD hedged	SGD	7.82	7.45	10.37
AI Class non-distributing share	USD	9.46	8.86	12.25
D Class non-distributing share	USD	8.16	7.58	10.39
D Class non-distributing UK reporting fund share	USD	8.16	6.53	7.54
E Class non-distributing share	USD	9.65	9.08	12.62
I Class non-distributing share	USD	8.20	7.60	-
I Class non-distributing UK reporting fund share	USD	8.20	6.55	7.55
X Class non-distributing UK reporting fund share	USD	8.33	6.61	7.56
Z Class non-distributing share	USD	8.21	7.61	10.40
Next Generation Technology Fund				
Total net assets	USD	2,565,516,420	2,755,606,835	6,005,476,165
Net asset value per:				
A Class distributing (A) share	USD	5.87	5.59	-
A Class distributing (A) UK reporting fund share	USD	5.87	4.82	7.33
A Class distributing (T) share	USD	11.15	-	-
A Class non-distributing share	USD	15.73	14.99	27.08
A Class non-distributing share AUD hedged	AUD	8.24	8.08	-
A Class non-distributing share CNH hedged	CNH	57.66	56.81	101.91
A Class non-distributing share EUR hedged	EUR	13.73	13.54	25.39
A Class non-distributing share HKD hedged	HKD	57.36	55.32	100.71
A Class non-distributing share NZD hedged	NZD	8.40	8.15	-
A Class non-distributing share SGD hedged	SGD	14.84	14.39	26.40
A Class non-distributing UK reporting fund share CHF hedged	CHF	5.84	5.84	10.84
A Class non-distributing UK reporting fund share GBP hedged	GBP	6.02	5.88	10.87
AI Class non-distributing share	USD	17.66	16.84	30.41
C Class non-distributing share	USD	10.87	-	-
D Class non-distributing share	USD	16.39	15.50	27.77
D Class non-distributing share CNH hedged	CNH	58.86	57.51	102.33
D Class non-distributing share EUR hedged	EUR	14.31	13.99	26.03
D Class non-distributing share SGD hedged	SGD	5.63	5.42	9.86
D Class non-distributing UK reporting fund share	USD	16.40	13.35	20.15
D Class non-distributing UK reporting fund share GBP hedged	GBP	14.89	14.43	26.46
E Class non-distributing share	USD	20.87	20.00	36.31
E Class non-distributing share EUR hedged	EUR	13.40	13.28	25.03
I Class distributing (A) UK reporting fund share	USD	9.21	7.49	11.27
I Class non-distributing share	USD	16.61	15.66	27.99
I Class non-distributing share EUR hedged	EUR	17.43	17.01	31.55
I Class non-distributing UK reporting fund share	USD	16.61	13.49	20.31
S Class non-distributing UK reporting fund share	USD	6.40	6.05	10.83
S Class non-distributing UK reporting fund share CHF hedged	CHF	5.97	5.91	10.88
S Class non-distributing UK reporting fund share EUR hedged	EUR	5.93	5.80	10.77
S Class non-distributing UK reporting fund share GBP hedged	GBP	6.15	5.96	10.91
SR Class distributing (A) UK reporting fund share	USD	6.49	5.28	7.97
SR Class non-distributing UK reporting fund share	USD	6.50	5.29	7.97
SR Class non-distributing UK reporting fund share EUR hedged	EUR	5.93	5.79	10.77
X Class non-distributing share	USD	17.17	16.08	28.55
Z Class non-distributing UK reporting fund share	USD	16.64	13.52	20.33
Z Class non-distributing UK reporting fund share CHF hedged	CHF	6.00	5.93	10.89

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Nutrition Fund				
Total net assets	USD	270,316,503	348,357,484	348,777,115
Net asset value per:				
A Class distributing (A) share EUR hedged	EUR	10.46*	11.52	15.16*
A Class distributing (A) UK reporting fund share	USD	7.21*	6.61	7.16*
A Class distributing (A) UK reporting fund share GBP hedged	GBP	10.91*	11.87	15.46*
A Class non-distributing share	USD	13.26*	14.11	18.15*
A Class non-distributing share EUR hedged	EUR	10.54*	11.63	15.29*
A Class non-distributing share HKD	HKD	13.38*	14.24	18.18*
A Class non-distributing share PLN hedged	PLN	10.61*	11.11	14.18*
A Class non-distributing share SGD hedged	SGD	11.99*	12.97	16.80*
AI Class non-distributing share	USD	11.37*	12.10	15.56*
C Class non-distributing share	USD	11.20*	12.06	15.71*
D Class distributing (A) share EUR hedged	EUR	10.97*	12.07	15.74*
D Class distributing (A) UK reporting fund share GBP hedged	GBP	11.44*	12.42	16.05*
D Class non-distributing share	USD	14.72*	15.53	19.81*
D Class non-distributing share EUR hedged	EUR	11.63*	12.73	16.61*
D Class non-distributing share SGD hedged	SGD	13.04*	14.00	17.98*
D Class non-distributing UK reporting fund share GBP hedged	GBP	7.94*	8.57	11.07*
E Class non-distributing share	USD	12.40*	13.26	17.13*
I Class distributing (A) UK reporting fund share	USD	7.30*	6.68	7.17*
I Class non-distributing share	USD	14.99*	15.78	20.08*
I Class non-distributing share JPY hedged	JPY	972*	1,083	1,396*
X Class non-distributing share	USD	10.83*	11.32	14.31*
Sustainable Asian Bond Fund				
Total net assets	USD	112,231,546	42,880,627	21,022,396
Net asset value per:				
A Class distributing (S) (M) (G) share	USD	7.54	7.92	9.99
A Class non-distributing share	USD	8.56	8.60	10.37
D Class non-distributing share	USD	8.70	8.68	10.41
D Class non-distributing share EUR hedged	EUR	8.23	8.47	10.33
E Class non-distributing share EUR hedged	EUR	7.90	8.20	10.11
I Class non-distributing share	USD	8.54	8.51	10.19
I Class non-distributing share SEK hedged	SEK	83.56	85.63	103.69
X Class non-distributing share	USD	8.86	8.79	10.47
Z Class non-distributing share	USD	8.75	8.71	10.43
ZI Class distributing (S) (M) (G) share	USD	10.19	-	-
ZI Class non-distributing share	USD	10.62	-	-
Sustainable Emerging Markets Blended Bond Fund				
Total net assets	USD	42,797,310	43,855,487	73,427,244
Net asset value per:				
A Class non-distributing share	USD	9.56	8.77	11.12
A Class non-distributing share EUR hedged	EUR	8.37	7.95	10.31
AI Class non-distributing share	USD	11.38	10.44	13.24
AI Class non-distributing share EUR hedged	EUR	9.25	8.78	11.39
D Class non-distributing share CHF hedged	CHF	8.56	8.16	10.46
D Class non-distributing share EUR hedged	EUR	8.70	8.20	10.55
D Class non-distributing UK reporting fund share	USD	9.93	7.80	8.26
E Class distributing (Q) share EUR hedged	EUR	7.73	7.64	10.19
E Class non-distributing share EUR hedged	EUR	8.59	8.20	10.69
I Class non-distributing share	USD	10.49	9.54	11.99
I Class non-distributing share EUR hedged	EUR	9.23	8.68	11.16
X Class non-distributing share	USD	10.41	9.40	11.72
Z Class non-distributing UK reporting fund share	USD	12.21	9.53	10.05
ZI Class non-distributing share	USD	11.78	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Sustainable Emerging Markets Bond Fund				
Total net assets	USD	216,059,158	352,748,965	551,521,515
Net asset value per:				
A Class distributing (S) (M) (G) UK reporting fund share	USD	7.52	6.43	7.32
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	7.34	7.40	10.02
A Class non-distributing share	USD	10.17	9.52	12.20
A Class non-distributing share EUR hedged	EUR	8.98	8.70	11.39
AI Class non-distributing share	USD	11.64	10.89	13.97
AI Class non-distributing share EUR hedged	EUR	9.39	9.11	11.91
D Class distributing (S) (M) (G) UK reporting fund share	USD	7.63	6.49	7.34
D Class non-distributing share CHF hedged	CHF	9.09	8.86	11.50
D Class non-distributing share EUR hedged	EUR	9.25	8.91	11.59
D Class non-distributing UK reporting fund share	USD	10.54	8.45	9.06
D Class non-distributing UK reporting fund share GBP hedged	GBP	8.46	8.01	10.28
E Class distributing (Q) share EUR hedged	EUR	7.78	7.84	10.61
E Class non-distributing share EUR hedged	EUR	9.01	8.78	11.54
I Class non-distributing share	USD	10.87	10.10	12.85
I Class non-distributing share EUR hedged	EUR	9.59	9.23	11.98
I Class non-distributing share NOK hedged	NOK	104.34	-	-
X Class non-distributing share	USD	10.99	10.15	12.82
X Class non-distributing share AUD hedged	AUD	9.37	8.84	11.31
X Class non-distributing share EUR hedged	EUR	8.39	8.02	10.35
ZI Class non-distributing share	USD	11.56	-	-
Sustainable Emerging Markets Corporate Bond Fund				
Total net assets	USD	53,127,013	79,198,715	102,229,816
Net asset value per:				
A Class non-distributing share	USD	10.29	10.05*	11.93
A Class non-distributing share EUR hedged	EUR	9.22	9.26*	11.19
A Class non-distributing share SEK hedged	SEK	84.71	84.99*	102.55
AI Class non-distributing share	USD	11.49	11.21*	13.31
AI Class non-distributing share EUR hedged	EUR	9.66	9.72*	11.75
D Class non-distributing share CHF hedged	CHF	9.35	9.46*	11.35
D Class non-distributing share EUR hedged	EUR	9.55	9.54*	11.45
D Class non-distributing UK reporting fund share	USD	10.75	8.98*	8.92
E Class distributing (Q) share EUR hedged	EUR	7.95	8.32*	10.35
E Class non-distributing share EUR hedged	EUR	9.04	9.14*	11.11
I Class non-distributing share	USD	10.88	10.54*	12.40
I Class non-distributing share EUR hedged	EUR	9.72	9.69*	11.61
X Class non-distributing share	USD	11.27	10.83*	12.65
ZI Class non-distributing share	USD	10.98	-	-
Sustainable Emerging Markets Local Currency Bond Fund				
Total net assets	USD	506,884,997	429,926,735	424,563,728
Net asset value per:				
A Class non-distributing share	USD	9.87	8.58	10.43
A Class non-distributing share EUR hedged	EUR	8.66	7.79	9.68
AI Class non-distributing share	USD	12.42	10.80	13.13
AI Class non-distributing share EUR hedged	EUR	10.40	9.35	11.62
D Class non-distributing share CHF hedged	CHF	8.71	7.89	9.73
D Class non-distributing share EUR hedged	EUR	8.88	7.95	9.84
D Class non-distributing UK reporting fund share	USD	10.11	7.54	7.68
E Class distributing (Q) share EUR hedged	EUR	7.93	7.52	9.73
E Class non-distributing share EUR hedged	EUR	9.50	8.59	10.73
I Class non-distributing share	USD	11.39	9.84	11.89
I Class non-distributing share EUR hedged	EUR	9.65	8.62	10.65
X Class non-distributing share	USD	10.46	8.99	10.80
ZI Class non-distributing share	USD	12.31	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Sustainable Energy Fund				
Total net assets	USD	6,939,857,910	6,450,497,616	7,380,570,724
Net asset value per:				
A Class distributing (A) share	USD	16.35	14.62	18.27
A Class distributing (A) UK reporting fund share	USD	16.39	12.62	13.29
A Class distributing (T) share	USD	11.74	-	-
A Class non-distributing share	USD	16.53	14.78	18.47
A Class non-distributing share AUD hedged	AUD	9.67	8.87	11.36
A Class non-distributing share CAD hedged	CAD	9.92	8.99	11.37
A Class non-distributing share CNH hedged	CNH	100.90	92.92	114.80
A Class non-distributing share EUR hedged	EUR	14.83	13.74	17.65
A Class non-distributing share GBP hedged	GBP	9.77	8.94	11.37
A Class non-distributing share HKD hedged	HKD	99.98	90.41	113.69
A Class non-distributing share NZD hedged	NZD	9.85	8.94	11.38
A Class non-distributing share SGD hedged	SGD	17.00	15.46	19.52
AI Class non-distributing share	USD	19.18	17.14	21.42
C Class non-distributing share	USD	12.61	11.41	14.44
D Class distributing (A) share	USD	16.99	15.13	18.77
D Class distributing (A) UK reporting fund share	USD	17.27	13.25	13.84
D Class non-distributing share	USD	18.90	16.77	20.80
D Class non-distributing share SGD hedged	SGD	8.80	7.95	-
E Class non-distributing share	USD	14.80	13.30	16.70
E Class non-distributing share EUR hedged	EUR	9.36	8.72	11.26
I Class distributing (A) UK reporting fund share	USD	9.50	7.29	7.62
I Class distributing (Q) share	USD	11.27	10.03	-
I Class non-distributing share	USD	18.93	16.76	20.73
I Class non-distributing UK reporting fund share	USD	18.93	14.44	15.04
S Class distributing (A) share	USD	10.43	-	-
S Class non-distributing share	USD	18.33	16.22	20.09
X Class distributing (T) share	USD	10.81	10.19	-
X Class non-distributing share	USD	22.82	20.01	24.54
X Class non-distributing share EUR hedged	EUR	16.85	15.31	19.30
Sustainable Fixed Income Global Opportunities Fund				
Total net assets	EUR	506,773,855	565,937,527	1,063,687,951
Net asset value per:				
A Class non-distributing share	EUR	9.57*	9.74	10.66
AI Class non-distributing share	EUR	9.55*	9.72	10.64
D Class non-distributing share	EUR	9.72*	9.85	10.72
D Class non-distributing share CHF hedged	CHF	9.48*	9.75	-
D Class non-distributing UK reporting fund share USD hedged	USD	9.48*	9.35	10.04
E Class non-distributing share	EUR	9.39*	9.61	10.57
I Class non-distributing share	EUR	9.77*	9.88	10.74
I Class non-distributing share JPY hedged	JPY	935*	972	-
I Class non-distributing share SEK hedged	SEK	92.15*	93.15	101.03
I Class non-distributing UK reporting fund share USD hedged	USD	9.51*	9.37	10.04
X Class distributing (M) share	EUR	8.66*	9.06	10.06
X Class distributing (Q) share	EUR	8.91*	9.32	10.33
X Class non-distributing share	EUR	9.94*	10.00	10.82
X Class non-distributing share CHF hedged	CHF	9.72*	9.94	10.77
X Class non-distributing share GBP hedged	GBP	10.26*	10.18	10.90
X Class non-distributing share JPY hedged	JPY	976*	1,009	1,087
X Class non-distributing share SEK hedged	SEK	99.90*	100.49	108.45
X Class non-distributing share USD hedged	USD	10.47*	10.26	10.94
ZI Class non-distributing share	EUR	10.26*	-	-
ZI Class non-distributing share USD hedged	USD	10.49*	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Sustainable Global Allocation Fund⁽²⁾				
Total net assets	USD	95,921,193	-	-
Net asset value per:				
A Class distributing (A) UK reporting fund share	USD	11.01	-	-
A Class non-distributing share SEK hedged	SEK	102.52	-	-
A Class non-distributing UK reporting fund share	USD	11.16	-	-
A Class non-distributing UK reporting fund share EUR hedged	EUR	10.87	-	-
D Class non-distributing UK reporting fund share	USD	11.23	-	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	10.93	-	-
E Class non-distributing UK reporting fund share	USD	11.04	-	-
E Class non-distributing UK reporting fund share EUR hedged	EUR	10.82	-	-
I Class non-distributing UK reporting fund share	USD	11.25	-	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	10.96	-	-
X Class non-distributing UK reporting fund share	USD	11.32	-	-
ZI Class non-distributing UK reporting fund share	USD	11.27	-	-
ZI Class non-distributing UK reporting fund share EUR hedged	EUR	10.97	-	-
Sustainable Global Bond Income Fund				
Total net assets	USD	111,365,913	120,102,371	144,156,163
Net asset value per:				
A Class distributing (M) (G) share	USD	9.97	-	-
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	82.99	86.69	100.08
A Class distributing (S) (M) (G) share	USD	8.33	8.50	9.82
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	AUD	7.89	8.19	9.55
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	CAD	8.11	8.32	9.64
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	EUR	7.58	7.96	9.35
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	7.92	8.18	9.50
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	81.13	83.82	97.56
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	NZD	8.09	8.30	9.59
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	8.05	8.32	9.63
A Class non-distributing share	USD	10.49	10.19	11.25
AI Class distributing (Q) share EUR hedged	EUR	8.18	8.49	9.75
AI Class non-distributing share	USD	11.39	11.06	12.22
AI Class non-distributing share EUR hedged	EUR	9.31	9.30	10.43
D Class non-distributing share	USD	10.76	10.39	11.42
D Class non-distributing share CHF hedged	CHF	9.39	9.46	10.57
D Class non-distributing share EUR hedged	EUR	9.61	9.55	10.67
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.14	9.92	10.95
E Class distributing (Q) share EUR hedged	EUR	8.08	8.39	9.63
E Class non-distributing share EUR hedged	EUR	9.15	9.18	10.35
I Class distributing (S) (M) (G) share EUR hedged	EUR	8.53	8.89	-
I Class non-distributing share	USD	10.85	10.47	11.49
I Class non-distributing share BRL hedged	USD	9.73	8.36	8.48
I Class non-distributing share EUR hedged	EUR	9.76	9.67	10.78
X Class distributing (S) (M) (G) share EUR hedged	EUR	9.70	-	-
X Class non-distributing share	USD	11.13	10.68	11.67
Z Class non-distributing share	USD	10.91	10.52	11.53
Z Class non-distributing share CHF hedged	CHF	9.60	9.64	10.75
Z Class non-distributing share EUR hedged	EUR	9.84	9.74	10.85
ZI Class non-distributing share	USD	10.69	-	-
ZI Class non-distributing share EUR hedged	EUR	10.44	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Sustainable Global Infrastructure Fund				
Total net assets	USD	11,642,448	10,453,305	10,522,975
Net asset value per:				
A Class non-distributing share	USD	9.41	9.44	10.47
AI Class non-distributing share	USD	10.64	10.68	11.85
D Class non-distributing share	USD	9.52	9.50	10.48
E Class non-distributing share	USD	10.52	10.62	11.84
I Class non-distributing share	USD	10.84	10.78	11.85
X Class non-distributing share	USD	9.71	9.60	10.50
Z Class non-distributing share	USD	9.59	9.54	10.49
Sustainable World Bond Fund⁽⁴⁾				
Total net assets	USD	925,326,117	1,128,318,997	1,365,246,053
Net asset value per:				
A Class distributing (D) share	USD	51.60	53.53	61.89
A Class distributing (M) share	USD	51.46	53.40	61.73
A Class distributing (R) (M) (G) share CNH hedged	CNH	86.01	92.36	108.18
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.55	9.05	10.60
A Class non-distributing share	USD	75.25	76.31	86.91
A Class non-distributing share EUR hedged	EUR	166.93	174.06	201.30
A Class non-distributing UK reporting fund share GBP hedged	GBP	10.76	11.05	12.63
C Class distributing (D) share	USD	51.87	53.81	62.21
D Class distributing (M) share	USD	51.52	53.45	61.80
D Class non-distributing share	USD	80.32	81.12	92.02
D Class non-distributing share CHF hedged	CHF	9.00	9.49	10.95
D Class non-distributing share EUR hedged	EUR	174.16	180.88	208.35
D Class non-distributing UK reporting fund share GBP hedged	GBP	10.96	11.21	12.76
E Class non-distributing share	USD	68.35	69.66	79.74
I Class distributing (A) share EUR hedged	EUR	8.38	8.94	10.51
I Class non-distributing share	USD	10.48	10.57	11.97
X Class non-distributing share	USD	87.99	88.33	99.59
X Class non-distributing share CHF hedged	CHF	12.97	13.59	15.57
X Class non-distributing share DKK hedged	DKK	108.37	111.26	125.88
X Class non-distributing share EUR hedged	EUR	187.56	193.62	221.67
X Class non-distributing share GBP hedged	GBP	12.06	12.26	13.88
X Class non-distributing share NOK hedged	NOK	12.94	13.25	14.96
X Class non-distributing share NZD hedged	NZD	11.53	11.65	13.12
Swiss Small & MidCap Opportunities Fund⁽⁵⁾				
Total net assets	CHF	600,743,262	707,399,037	1,067,455,859
Net asset value per:				
A Class non-distributing share	CHF	595.61	572.12	781.90
D Class distributing (M) UK reporting fund share	CHF	21.00	17.68	21.69
D Class non-distributing UK reporting fund share	CHF	666.78	559.15	685.75
I Class non-distributing share	CHF	33.10	31.48	42.59

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Systematic China A-Share Opportunities Fund				
Total net assets	USD	548,123,752	562,981,457	618,523,841
Net asset value per:				
A Class non-distributing share	USD	10.43	11.94*	15.07*
A Class non-distributing share SGD hedged	SGD	9.25	10.80*	13.69*
AI Class non-distributing share EUR hedged	EUR	8.33	9.87*	12.71*
D Class non-distributing share	USD	10.89	12.37*	15.50*
D Class non-distributing share EUR hedged	EUR	8.53	10.03*	12.82*
D Class non-distributing UK reporting fund share	USD	10.89	10.65*	11.25*
E Class non-distributing share EUR hedged	EUR	8.20	9.76*	12.63*
I Class non-distributing share	USD	11.07	12.53*	15.67*
I Class non-distributing share EUR hedged	EUR	8.60	10.09*	12.86*
S Class non-distributing share	USD	11.71	13.27*	16.61*
SR Class non-distributing share	USD	9.12	10.34*	-
X Class non-distributing share	USD	11.57	13.00*	16.13*
Z Class non-distributing share	USD	11.07	12.54*	15.67*
Systematic China Environmental Tech Fund⁽²⁾				
Total net assets	USD	16,103,248	-	-
Net asset value per:				
A Class non-distributing share	USD	9.70	-	-
D Class non-distributing share	USD	9.71	-	-
D Class non-distributing share EUR hedged	EUR	9.66	-	-
I Class non-distributing share	USD	9.72	-	-
X Class non-distributing UK reporting fund share	USD	9.73	-	-
Z Class non-distributing share	USD	9.72	-	-
ZI Class non-distributing share	USD	9.72	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

(2) Fund launched during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Systematic Global Equity High Income Fund				
Total net assets	USD	5,008,709,927	4,369,623,100	3,257,105,292
Net asset value per:				
A Class distributing (A) (G) share	USD	9.03	8.92	-
A Class distributing (A) (G) share CHF hedged	CHF	8.49	8.80	-
A Class distributing (Q) (G) share	USD	4.84	4.76	5.85 [*]
A Class distributing (Q) (G) share EUR hedged	EUR	3.22	3.28	4.11 [*]
A Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	8.26	8.50	10.67 [*]
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.52	7.59	9.44 [*]
A Class distributing (R) (M) (G) share CAD hedged	CAD	7.58	7.64	9.45 [*]
A Class distributing (R) (M) (G) share CNH hedged	CNH	79.40	81.75	100.90 [*]
A Class distributing (R) (M) (G) share NZD hedged	NZD	7.61	7.65	9.50 [*]
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	93.58	93.44	114.74 [*]
A Class distributing (S) (M) (G) share	USD	7.96	7.95	9.79 [*]
A Class distributing (S) (M) (G) share EUR hedged	EUR	9.91	-	-
A Class distributing (S) (M) (G) share HKD hedged	HKD	75.42	76.31	94.53 [*]
A Class distributing (S) (M) (G) share SGD hedged	SGD	8.21	8.33	-
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	GBP	7.05	7.20	8.96 [*]
A Class non-distributing share	USD	17.76	16.30	18.64 [*]
A Class non-distributing share EUR hedged	EUR	10.08	9.58	11.18 [*]
A Class non-distributing share HKD hedged	HKD	104.72	97.33	111.94 [*]
A Class non-distributing share SGD hedged	SGD	13.98	13.04	15.00 [*]
A Class non-distributing UK reporting fund share CHF hedged	CHF	9.67	9.29	10.84 [*]
C Class distributing (Q) (G) share	USD	4.83	4.75	5.84 [*]
C Class non-distributing share	USD	14.38	13.37	15.48 [*]
D Class distributing (A) (G) share	USD	9.15	8.96	-
D Class distributing (A) (G) share CHF hedged	CHF	8.61	8.83	-
D Class distributing (Q) (G) share	USD	5.39	5.25	6.40 [*]
D Class distributing (Q) (G) UK reporting fund share CHF hedged	CHF	8.44	8.61	10.71 [*]
D Class distributing (Q) (G) UK reporting fund share EUR hedged	EUR	8.55	8.62	10.73 [*]
D Class distributing (Q) (G) UK reporting fund share GBP hedged	GBP	8.77	8.73	10.75 [*]
D Class distributing (S) (M) (G) share	USD	10.20	10.00	-
D Class distributing (S) (M) (G) share SGD hedged	SGD	8.37	8.41	-
D Class non-distributing share EUR hedged	EUR	11.11	10.46	12.10 [*]
D Class non-distributing UK reporting fund share	USD	20.03	15.70	14.98 [*]
D Class non-distributing UK reporting fund share CHF hedged	CHF	9.88	9.41	10.88 [*]
E Class distributing (Q) (G) share EUR hedged	EUR	7.32	7.45	9.35 [*]
E Class non-distributing share	USD	15.98	14.75	16.95 [*]
E Class non-distributing share EUR hedged	EUR	9.29	8.87	10.41 [*]
I Class distributing (A) (G) share	USD	9.19	8.97	-
I Class distributing (M) (G) share	USD	9.82	9.61	11.75 [*]
I Class distributing (Q) (G) share	USD	10.16	9.87	12.00 [*]
I Class distributing (Q) UK reporting fund share CHF hedged	CHF	8.27	8.42	10.45 [*]
I Class distributing (Q) UK reporting fund share EUR hedged	EUR	8.37	8.42	10.46 [*]
I Class non-distributing share	USD	17.11	15.54	17.56 [*]
SR Class distributing (S) (M) (G) share	USD	9.43	9.28	-
SR Class non-distributing share	USD	10.45	9.51	-
X Class non-distributing share	USD	14.19	12.81	14.39 [*]

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
Systematic Global Sustainable Income & Growth Fund⁽²⁾				
Total net assets	USD	21,994,428	-	-
Net asset value per:				
A Class distributing (Q) (G) UK reporting fund share	USD	10.63	-	-
A Class distributing (S) (M) (G) UK reporting fund share	USD	10.52	-	-
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	CNH	102.27	-	-
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	HKD	103.98	-	-
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	SGD	10.37	-	-
A Class non-distributing UK reporting fund share	USD	11.09	-	-
D Class distributing (S) (M) (G) share	USD	10.21	-	-
D Class non-distributing UK reporting fund share	USD	11.18	-	-
D Class non-distributing UK reporting fund share EUR hedged	EUR	10.86	-	-
E Class non-distributing share EUR hedged	EUR	10.15	-	-
I Class non-distributing UK reporting fund share	USD	11.20	-	-
I Class non-distributing UK reporting fund share EUR hedged	EUR	10.88	-	-
X Class non-distributing UK reporting fund share	USD	11.28	-	-
ZI Class non-distributing UK reporting fund share	USD	11.23	-	-
Systematic Sustainable Global SmallCap Fund⁽⁴⁾				
Total net assets	USD	255,284,764	222,047,023	281,072,765
Net asset value per:				
A Class non-distributing share	USD	136.86	122.91	148.10
A Class non-distributing share AUD hedged	AUD	14.00	12.90	15.84
C Class non-distributing share	USD	101.59	92.38	112.72
D Class non-distributing share	USD	153.28	136.63	163.40
E Class non-distributing share	USD	123.29	111.28	134.76
X Class non-distributing share GBP hedged	GBP	9.96	8.99	10.81
United Kingdom Fund				
Total net assets	GBP	212,801,706	269,647,969	452,131,595
Net asset value per:				
A Class distributing (A) UK reporting fund share	GBP	98.11	93.31*	118.97
A Class non-distributing share	GBP	120.14	113.29*	143.29
C Class non-distributing share	GBP	88.74	84.72*	108.51
D Class distributing (A) UK reporting fund share	GBP	98.41	93.58*	119.41
D Class non-distributing share	GBP	135.23	126.56*	158.87
D Class non-distributing UK reporting fund share	GBP	135.23	126.56*	158.87
E Class non-distributing share	GBP	106.37	100.80*	128.14
I Class distributing (A) UK reporting fund share	GBP	10.14	9.64*	12.31
I Class non-distributing share	GBP	14.33	13.38*	16.75
X Class non-distributing share	GBP	152.76	141.53*	175.90

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
US Basic Value Fund				
Total net assets	USD	889,769,923	759,596,354	960,620,592
Net asset value per:				
A Class distributing (A) share	USD	111.76	105.33	110.70
A Class distributing (A) UK reporting fund share	USD	111.59	90.61	80.21
A Class distributing (T) share	USD	10.31	-	-
A Class non-distributing share	USD	113.67	106.72	112.15
A Class non-distributing share CNH hedged	CNH	183.32	177.20	183.49
A Class non-distributing share EUR hedged	EUR	67.10	65.21	69.99
A Class non-distributing share SGD hedged	SGD	20.93	19.98	21.11
C Class non-distributing share	USD	79.58	75.65	80.50
C Class non-distributing share EUR hedged	EUR	55.88	55.00	59.78
D Class distributing (A) share	USD	112.77	106.25	111.72
D Class distributing (A) UK reporting fund share	USD	112.54	91.35	80.90
D Class non-distributing share	USD	129.28	120.47	125.65
D Class non-distributing share EUR hedged	EUR	72.76	70.21	74.78
E Class non-distributing share	USD	102.08	96.32	101.73
E Class non-distributing share EUR hedged	EUR	56.19	54.89	59.21
I Class non-distributing share	USD	128.65	119.57	124.39
X Class non-distributing share	USD	152.62	140.80	145.38
US Dollar Bond Fund				
Total net assets	USD	553,666,735	572,662,883	771,881,953
Net asset value per:				
A Class distributing (D) share	USD	14.83	15.59	18.08
A Class distributing (M) share	USD	14.84	15.60	18.09
A Class non-distributing share	USD	31.46	32.13	36.76
C Class distributing (D) share	USD	13.96	14.67	17.01
C Class non-distributing share	USD	22.67	23.44	27.16
D Class distributing (M) share	USD	14.84	15.59	18.09
D Class non-distributing share	USD	33.18	33.74	38.46
D Class non-distributing UK reporting fund share GBP hedged	GBP	9.85	10.17	11.63
E Class non-distributing share	USD	28.13	28.87	33.21
I Class distributing (Q) share	USD	8.86	9.29	10.76
I Class non-distributing share	USD	10.74	10.91	12.41
I Class non-distributing share EUR hedged	EUR	9.07	9.49	10.96
X Class distributing (Q) share	USD	8.80	9.23	10.69
X Class non-distributing share	USD	10.46	10.57	11.97

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
US Dollar High Yield Bond Fund				
Total net assets	USD	1,885,887,744	2,357,372,193	3,591,197,714
Net asset value per:				
A Class distributing (A) UK reporting fund share GBP hedged	GBP	9.01	9.09	10.71
A Class distributing (D) share	USD	5.21	5.18	6.03
A Class distributing (M) share	USD	5.25	5.22	6.09
A Class distributing (M) share AUD hedged	AUD	9.70	9.83	11.57
A Class distributing (M) share CAD hedged	CAD	8.82	8.84	10.34
A Class distributing (M) share EUR hedged	EUR	7.66	7.84	9.31
A Class distributing (M) share GBP hedged	GBP	8.32	8.39	9.85
A Class distributing (M) share NZD hedged	NZD	9.68	9.70	11.34
A Class distributing (M) share SGD hedged	SGD	8.55	8.62	10.07
A Class distributing (R) (M) (G) share AUD hedged	AUD	7.60	7.67	9.17
A Class distributing (R) (M) (G) share ZAR hedged	ZAR	76.54	77.05	90.97
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	CNH	85.64	88.78	105.70
A Class distributing (S) (M) (G) share	USD	4.21	4.25	5.05
A Class distributing (S) (M) (G) share HKD hedged	HKD	30.92	31.53	37.69
A Class distributing (S) (M) (G) share SGD hedged	SGD	7.60	7.75	9.25
A Class non-distributing share	USD	36.87	34.83	39.04
A Class non-distributing share AUD hedged	AUD	17.58	16.91	19.12
A Class non-distributing share CHF hedged	CHF	10.45	10.30	11.76
A Class non-distributing share EUR hedged	EUR	206.88	201.30	229.57
A Class non-distributing share SGD hedged	SGD	15.47	14.80	16.64
C Class distributing (D) share	USD	5.21	5.19	6.04
C Class non-distributing share	USD	27.29	26.11	29.63
D Class distributing (A) UK reporting fund share GBP hedged	GBP	8.97	9.04	10.66
D Class distributing (M) share	USD	9.00	8.95	10.43
D Class distributing (M) share SGD hedged	SGD	8.58	8.64	10.10
D Class non-distributing share AUD hedged	AUD	18.90	18.05	20.28
D Class non-distributing share CHF hedged	CHF	11.09	10.85	12.31
D Class non-distributing share EUR hedged	EUR	224.84	217.23	246.02
D Class non-distributing share SGD hedged	SGD	16.59	15.76	17.60
D Class non-distributing UK reporting fund share	USD	40.06	32.37	30.35
E Class non-distributing share	USD	33.17	31.49	35.47
E Class non-distributing share EUR hedged	EUR	9.07	8.87	10.17
I Class distributing (A) UK reporting fund share GBP hedged	GBP	7.77	7.84	9.24
I Class distributing (M) share	USD	8.48	8.43	9.82
I Class non-distributing share	USD	16.34	15.31	17.01
I Class non-distributing share EUR hedged	EUR	11.63	11.22	12.69
I Class non-distributing UK reporting fund share CHF hedged	CHF	9.16	8.94	10.13
I Class non-distributing UK reporting fund share GBP hedged	GBP	10.24	9.72	10.88
SR Class distributing (A) UK reporting fund share GBP hedged	GBP	8.49	8.56	10.09
SR Class distributing (M) UK reporting fund share	USD	8.73	7.46	7.33
SR Class non-distributing UK reporting fund share	USD	9.85	7.96	7.45
SR Class non-distributing UK reporting fund share EUR hedged	EUR	9.37	9.05	10.24
X Class distributing (S) (M) (G) share	USD	9.57	9.49	11.12
X Class non-distributing share	USD	45.56	42.43	46.89
US Dollar Reserve Fund				
Total net assets	USD	514,580,176	505,636,900	513,108,285
Net asset value per:				
A Class non-distributing share	USD	165.25	158.74	158.24
A Class non-distributing share GBP hedged	GBP	194.73	188.71	188.57
C Class non-distributing share	USD	164.50	158.01	157.52
D Class non-distributing share GBP hedged	GBP	196.81	190.33	190.06
E Class non-distributing share	USD	156.36	150.57	150.48
E Class non-distributing share GBP hedged	GBP	183.68	178.44	178.75
X Class non-distributing share	USD	11.28	10.78	10.72

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
US Dollar Short Duration Bond Fund				
Total net assets	USD	1,618,122,578	1,582,256,819	1,799,880,962
Net asset value per:				
A Class distributing (D) share	USD	7.95	8.07	8.64
A Class distributing (M) (G) share	USD	9.95	-	-
A Class distributing (M) share	USD	7.95	8.07	8.64
A Class distributing (M) share CNH hedged	CNH	99.73	-	-
A Class distributing (M) share SGD hedged	SGD	8.81	9.04	9.69
A Class non-distributing share	USD	13.70	13.48	14.26
A Class non-distributing share EUR hedged	EUR	9.31	9.40	10.09
AI Class non-distributing share	USD	10.18	10.01	10.59
C Class distributing (D) share	USD	7.93	8.05	8.62
C Class non-distributing share	USD	10.56	10.52	11.27
D Class distributing (M) share	USD	9.12	9.26	9.92
D Class non-distributing share	USD	14.23	13.94	14.70
D Class non-distributing share EUR hedged	EUR	9.38	9.44	10.09
E Class non-distributing share	USD	12.26	12.11	12.88
I Class distributing (Q) share	USD	9.55	9.66	10.32
I Class non-distributing share	USD	10.87	10.64	11.21
I Class non-distributing share EUR hedged	EUR	9.45	9.50	10.15
S Class distributing (M) share	USD	9.98	-	-
S Class non-distributing share	USD	10.07	-	-
S Class non-distributing share EUR hedged	EUR	10.04	-	-
X Class non-distributing share	USD	15.85	15.46	16.21
US Flexible Equity Fund				
Total net assets	USD	1,881,747,751	1,544,907,233	1,498,854,088
Net asset value per:				
A Class distributing (A) share	USD	56.94	50.73	55.38
A Class distributing (A) share EUR hedged	EUR	33.58	30.95	34.54
A Class distributing (A) UK reporting fund share	USD	56.89	43.66	40.14
A Class non-distributing share	USD	56.92	50.71	55.36
A Class non-distributing share CNH hedged	CNH	250.06	229.59	247.41
A Class non-distributing share CZK hedged	CZK	98.85	-	-
A Class non-distributing share EUR hedged	EUR	33.48	30.86	34.44
A Class non-distributing share JPY hedged	JPY	1,484	1,399	1,545
AI Class non-distributing share	USD	17.75	15.82	17.27
C Class non-distributing share	USD	43.60	39.33	43.48
C Class non-distributing share EUR hedged	EUR	24.27	22.65	25.60
D Class distributing (A) share	USD	60.59	53.57	58.04
D Class distributing (A) UK reporting fund share	USD	60.53	46.11	42.08
D Class non-distributing share	USD	64.94	57.42	62.22
D Class non-distributing share EUR hedged	EUR	38.17	34.92	38.67
E Class non-distributing share	USD	51.47	46.09	50.56
E Class non-distributing share EUR hedged	EUR	29.20	27.05	30.33
I Class non-distributing share	USD	39.06	34.45	37.23
I Class non-distributing share EUR hedged	EUR	15.26	13.92	15.38
X Class non-distributing share	USD	76.31	66.80	71.65
X Class non-distributing share EUR hedged	EUR	16.01	14.50	15.90
X Class non-distributing share GBP hedged	GBP	9.97	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
US Government Mortgage Impact Fund				
Total net assets	USD	87,175,682	101,674,992	139,597,939
Net asset value per:				
A Class distributing (D) share	USD	7.45	7.95	9.16
A Class distributing (M) share	USD	7.45	7.95	9.16
A Class non-distributing share	USD	17.86	18.57	20.84
C Class distributing (D) share	USD	7.86	8.39	9.66
C Class non-distributing share	USD	13.95	14.68	16.68
D Class distributing (M) share	USD	7.46	7.97	9.18
D Class non-distributing share	USD	18.76	19.43	21.73
E Class non-distributing share	USD	15.99	16.70	18.84
I Class distributing (M) share	USD	7.60	8.12	9.35
I Class non-distributing share	USD	9.38	9.70	10.83
X Class distributing (M) share	USD	7.59	8.11	9.34
ZI Class non-distributing share	USD	10.47	-	-
ZI Class non-distributing share EUR hedged	EUR	10.22	-	-
US Growth Fund				
Total net assets	USD	392,063,710	310,964,654	602,871,140
Net asset value per:				
A Class distributing (A) share	USD	43.32	35.80	52.41 [*]
A Class non-distributing share	USD	34.62	28.60	41.87 [*]
A Class non-distributing share EUR hedged	EUR	27.27	23.35	35.19 [*]
A Class non-distributing UK reporting fund share	USD	34.62	24.64	30.38 [*]
AI Class non-distributing share	USD	16.70	13.80	20.19 [*]
C Class non-distributing share	USD	26.02	21.77	32.27 [*]
D Class distributing (A) share	USD	43.86	35.97	52.27 [*]
D Class non-distributing share	USD	38.93	31.92	46.39 [*]
D Class non-distributing UK reporting fund share	USD	38.93	27.50	33.66 [*]
E Class non-distributing share	USD	31.20	25.91	38.12 [*]
I Class non-distributing share	USD	24.51	20.05	29.06 [*]
X Class non-distributing share	USD	10.55	8.56	12.32 [*]
US Mid-Cap Value Fund				
Total net assets	USD	243,390,151	264,640,243	328,740,239
Net asset value per:				
A Class non-distributing share	USD	328.16	308.83	320.21 [*]
A Class non-distributing share AUD hedged	AUD	17.64	17.04	17.99 [*]
C Class non-distributing share	USD	241.55	230.18	241.66 [*]
D Class non-distributing share	USD	369.04	344.71	354.73 [*]
E Class non-distributing share	USD	290.50	274.76	286.31 [*]
I Class non-distributing share	USD	18.99	17.69	18.16 [*]
US Sustainable Equity Fund				
Total net assets	USD	4,817,353	4,276,723	5,429,548
Net asset value per:				
A Class non-distributing share	USD	9.06	8.32	10.79
D Class non-distributing share	USD	9.22	8.41	10.81
D Class non-distributing UK reporting fund share	USD	9.23	7.24	7.84
E Class non-distributing share	USD	9.97	9.20	11.99
I Class non-distributing share	USD	9.28	8.43	10.81
I Class non-distributing UK reporting fund share	USD	9.28	7.26	7.85
X Class non-distributing UK reporting fund share	USD	9.42	7.32	7.86
ZI Class non-distributing share	USD	10.79	-	-

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

* Dilution adjustment included, see Note 2(g), for further details.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
World Energy Fund				
Total net assets	USD	2,990,084,071	3,014,573,608	2,108,830,946
Net asset value per:				
A Class distributing (A) share	USD	21.89	19.86	13.01
A Class distributing (A) UK reporting fund share	USD	21.82	17.05	9.41
A Class distributing (T) share	USD	10.48	-	-
A Class non-distributing share	USD	24.37	21.79	14.09
A Class non-distributing share AUD hedged	AUD	8.86	8.13	5.36
A Class non-distributing share CHF hedged	CHF	6.49	6.05	3.97
A Class non-distributing share EUR hedged	EUR	6.08	5.64	3.70
A Class non-distributing share HKD hedged	HKD	11.19	10.11	6.57
A Class non-distributing share SGD hedged	SGD	6.62	5.99	3.89
AI Class non-distributing share	USD	15.94	14.25	9.21
C Class non-distributing share	USD	18.42	16.68	10.92
C Class non-distributing share EUR hedged	EUR	4.99	4.69	3.12
D Class distributing (A) share	USD	21.93	19.89	13.02
D Class distributing (A) UK reporting fund share	USD	22.01	17.19	9.48
D Class non-distributing share	USD	27.80	24.66	15.83
D Class non-distributing share CHF hedged	CHF	7.04	6.51	4.24
D Class non-distributing share EUR hedged	EUR	6.82	6.28	4.09
E Class non-distributing share	USD	21.79	19.58	12.73
E Class non-distributing share EUR hedged	EUR	5.62	5.23	3.45
I Class distributing (Q) UK reporting fund share	USD	10.93	-	-
I Class non-distributing share	USD	27.93	24.72	15.83
I Class non-distributing share EUR hedged	EUR	7.02	6.45	4.19
S Class non-distributing share	USD	15.09	13.36	8.56
S Class non-distributing share EUR hedged	EUR	14.07	12.92	8.40
X Class distributing (T) share	USD	10.29	9.69	-
X Class non-distributing share	USD	35.08	30.74	19.48
World Financials Fund				
Total net assets	USD	1,791,609,535	1,419,083,947	1,633,640,408
Net asset value per:				
A Class distributing (A) share	USD	11.14	9.17	12.57
A Class distributing (T) share	USD	11.81	-	-
A Class non-distributing share HKD hedged	HKD	125.23	102.85	140.98
A Class non-distributing share SGD hedged	SGD	13.53	11.17	15.38
A Class non-distributing UK reporting fund share	USD	37.45	26.20	30.04
AI Class non-distributing share	USD	15.15	12.31	16.75
C Class non-distributing share	USD	28.68	23.58	32.51
D Class non-distributing UK reporting fund share	USD	42.23	29.32	33.37
E Class non-distributing share	USD	33.72	27.51	37.65
I Class non-distributing share	USD	14.79	11.90	16.03
S Class non-distributing share	USD	10.60	-	-
S Class non-distributing share EUR hedged	EUR	10.54	-	-
X Class distributing (T) share	USD	11.34	9.71	-
X Class non-distributing share	USD	21.62	17.25	23.08

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
World Gold Fund				
Total net assets	USD	3,981,256,710	3,351,047,354	5,287,967,838
Net asset value per:				
A Class distributing (A) share	USD	33.13	26.65	38.37
A Class distributing (A) UK reporting fund share	USD	33.13	22.96	27.84
A Class distributing (T) share	USD	12.16	-	-
A Class non-distributing share	USD	33.15	26.65	38.37
A Class non-distributing share AUD hedged	AUD	9.12	7.61	11.34
A Class non-distributing share CHF hedged	CHF	4.58	3.87	5.73
A Class non-distributing share EUR hedged	EUR	4.48	3.76	5.56
A Class non-distributing share HKD hedged	HKD	6.29	5.12	7.41
A Class non-distributing share PLN hedged	PLN	94.42	75.31	107.72
A Class non-distributing share SGD hedged	SGD	5.45	4.47	6.51
A Class non-distributing UK reporting fund share	USD	33.14	22.96	27.84
AI Class non-distributing share	USD	13.64	10.97	15.80
AI Class non-distributing share EUR hedged	EUR	11.72	9.84	14.57
C Class non-distributing share	USD	24.44	19.90	29.02
C Class non-distributing share EUR hedged	EUR	3.67	3.12	4.67
D Class distributing (A) share	USD	35.08	28.19	40.61
D Class non-distributing share	USD	37.80	30.17	43.12
D Class non-distributing share CHF hedged	CHF	5.01	4.20	6.18
D Class non-distributing share EUR hedged	EUR	5.04	4.21	6.18
D Class non-distributing share SGD hedged	SGD	5.91	4.82	6.96
D Class non-distributing UK reporting fund share GBP hedged	GBP	19.25	15.87	23.14
E Class non-distributing share	USD	29.34	23.71	34.31
E Class non-distributing share EUR hedged	EUR	4.13	3.49	5.19
I Class non-distributing share	USD	38.02	30.27	43.15
I Class non-distributing share EUR hedged	EUR	5.16	4.29	6.29
S Class non-distributing share	USD	11.82	9.41	13.41
X Class distributing (T) share	USD	8.87	7.38	-
X Class non-distributing share	USD	47.03	37.07	52.32
World Healthscience Fund				
Total net assets	USD	13,611,805,574	13,872,428,365	14,078,116,205
Net asset value per:				
A Class distributing (A) share	USD	12.22	11.18	12.52
A Class distributing (T) share	USD	10.11	-	-
A Class non-distributing share	USD	64.74	59.27	66.33
A Class non-distributing share AUD hedged	AUD	21.09	19.74	22.37
A Class non-distributing share CNH hedged	CNH	184.92	174.33	192.47
A Class non-distributing share HKD hedged	HKD	218.82	202.83	228.25
A Class non-distributing share JPY hedged	JPY	1,305	1,262	1,428
A Class non-distributing share SGD hedged	SGD	21.67	20.15	22.64
A Class non-distributing UK reporting fund share EUR hedged	EUR	14.06	13.30	15.16
AI Class non-distributing share	USD	17.24	15.78	17.66
C Class non-distributing share	USD	49.35	45.75	51.84
D Class distributing (A) share	USD	16.57	15.09	16.79
D Class distributing (Q) UK reporting fund share	USD	16.90	13.26	12.42
D Class non-distributing share	USD	72.96	66.30	73.63
D Class non-distributing share EUR hedged	EUR	12.18	11.43	12.93
E Class non-distributing share	USD	57.96	53.33	59.97
E Class non-distributing share EUR hedged	EUR	10.33	9.82	11.25
I Class distributing (A) UK reporting fund share	USD	11.33	8.89	8.33
I Class non-distributing share	USD	15.07	13.66	15.14
I Class non-distributing share EUR hedged	EUR	12.27	11.50	12.98
S Class non-distributing share	USD	10.21	-	-
S Class non-distributing share EUR hedged	EUR	10.17	-	-
X Class distributing (T) share	USD	10.20	9.76	-
X Class non-distributing share	USD	82.52	74.25	81.66

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
World Mining Fund				
Total net assets	USD	5,409,681,596	5,369,730,517	7,065,270,881
Net asset value per:				
A Class distributing (A) share	USD	54.64	49.53	58.15
A Class distributing (A) UK reporting fund share	USD	53.15	41.51	41.05
A Class distributing (T) share	USD	10.35	-	-
A Class non-distributing share	USD	60.94	54.43	61.88
A Class non-distributing share AUD hedged	AUD	11.09	10.27	12.05
A Class non-distributing share CHF hedged	CHF	7.41	6.93	8.08
A Class non-distributing share EUR hedged	EUR	4.53	4.20	4.90
A Class non-distributing share HKD hedged	HKD	10.48	9.48	10.83
A Class non-distributing share PLN hedged	PLN	8.89	7.88	9.01
A Class non-distributing share SGD hedged	SGD	5.31	4.84	5.57
AI Class non-distributing share	USD	18.14	16.21	18.42
AI Class non-distributing share EUR hedged	EUR	13.59	12.61	14.71
C Class non-distributing share	USD	45.10	40.79	46.96
C Class non-distributing share EUR hedged	EUR	3.71	3.49	4.12
D Class distributing (A) UK reporting fund share	USD	53.28	41.62	41.21
D Class non-distributing share	USD	69.52	61.63	69.54
D Class non-distributing share CHF hedged	CHF	8.05	7.47	8.66
D Class non-distributing share EUR hedged	EUR	5.07	4.67	5.41
D Class non-distributing share PLN hedged	PLN	9.64	8.48	9.63
D Class non-distributing share SGD hedged	SGD	8.36	7.57	8.64
D Class non-distributing UK reporting fund share GBP hedged	GBP	34.82	31.75	36.78
E Class non-distributing share	USD	54.09	48.55	55.47
E Class non-distributing share EUR hedged	EUR	4.18	3.90	4.57
I Class distributing (A) UK reporting fund share	USD	12.85	-	-
I Class non-distributing share	USD	69.74	61.66	69.40
I Class non-distributing share EUR hedged	EUR	5.27	4.84	5.60
I Class non-distributing UK reporting fund share	USD	69.75	-	-
S Class non-distributing share	USD	15.69	13.88	15.63
S Class non-distributing share EUR hedged	EUR	14.19	13.04	15.08
X Class distributing (T) share	USD	9.13	8.46	-
X Class non-distributing share	USD	87.54	76.64	85.39
X Class non-distributing share EUR hedged	EUR	5.93	5.39	6.16
World Real Estate Securities Fund				
Total net assets	USD	197,893,768	146,252,232	193,710,557
Net asset value per:				
A Class distributing (R) (M) (G) share CNH hedged	CNH	90.08	102.70	133.42
A Class distributing (S) (M) (G) share	USD	9.05	10.04	12.96
A Class distributing (S) (M) (G) share HKD hedged	HKD	94.20	105.19	136.27
A Class distributing (S) (M) (G) share SGD hedged	SGD	9.31	10.48	13.60
A Class distributing (T) share	USD	10.14	-	-
A Class non-distributing share	USD	14.17	15.16	19.05
D Class distributing (S) (M) (G) share	USD	9.31	-	-
D Class non-distributing share	USD	11.87	12.60	15.72
D Class non-distributing share CHF hedged	CHF	9.46	10.55	13.47
E Class non-distributing share	USD	11.28	12.14	15.32
X Class distributing (Q) share	USD	6.79	-	-
X Class distributing (T) share	USD	8.33	9.25	-
X Class non-distributing share	USD	13.09	13.76	16.99
X Class non-distributing share AUD hedged	AUD	9.91	10.72	13.46

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Three Year Summary of Net Asset Values

as at 31 August 2023 continued

	Currency	31 August 2023	31 August 2022	31 August 2021
World Technology Fund				
Total net assets	USD	9,798,788,652	8,792,222,507	13,553,638,267
Net asset value per:				
A Class distributing (A) share	USD	9.30	8.02	12.34
A Class distributing (A) UK reporting fund share	USD	9.29	6.91	8.95
A Class distributing (T) share	USD	12.29	-	-
A Class non-distributing share	USD	65.53	56.51	86.92
A Class non-distributing share AUD hedged	AUD	9.18	8.13	12.81
A Class non-distributing share CNH hedged	CNH	95.88	85.46	130.12
A Class non-distributing share JPY hedged	JPY	1,704	1,560	2,436
A Class non-distributing share SGD hedged	SGD	17.41	15.28	23.79
A Class non-distributing UK reporting fund share EUR hedged	EUR	17.20	15.36	24.36
AI Class non-distributing share	USD	19.91	17.17	26.41
C Class non-distributing share	USD	49.70	43.40	67.60
D Class non-distributing share	USD	73.04	62.53	95.45
D Class non-distributing share EUR hedged	EUR	12.97	11.49	18.09
E Class non-distributing share	USD	59.18	51.29	79.29
E Class non-distributing share EUR hedged	EUR	7.81	7.01	11.17
I Class distributing (A) UK reporting fund share	USD	7.93	5.83	7.48
I Class distributing (Q) UK reporting fund share GBP hedged	GBP	8.57	7.50	11.63
I Class non-distributing share	USD	27.03	23.08	35.15
I Class non-distributing share BRL hedged	USD	11.38	8.67	12.31
I Class non-distributing share EUR hedged	EUR	18.39	16.26	25.53
I Class non-distributing UK reporting fund share	USD	27.03	19.88	25.50
X Class distributing (T) share	USD	10.95	9.95	-
X Class non-distributing share	USD	25.68	21.76	32.90

Prices are quoted in the Dealing Currency(ies) of the relevant Share Class. In the case of those Share Classes for which two or more Dealing Currencies are available, the Base Currency of the relevant Share Class is presented. The additional dealing currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation. For UK reporting fund shares which are unhedged, comparative prices are quoted in GBP. Current year end prices are quoted in the base currency of the relevant Fund.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023

Fund Name	Note	BlackRock	Asia Pacific	Asian	Asian
		Global	Equity	Dragon	Growth
		Funds	Income	Fund	Leaders
		Combined	Fund ⁽¹⁾	Fund	Fund
		USD	USD	USD	USD
Net assets at the beginning of the year		158,705,943,828	116,844,096	865,199,577	838,847,579
Income					
Interest on cash and cash equivalents	2(b)	163,957,031	2,774	1,437,742	976,914
Bond interest, net of withholding taxes	2(b)	2,468,351,055	-	-	-
Swap interest	2(c)	368,235,899	-	-	-
Contracts for difference interest	2(c)	6,141,355	-	-	-
Equity linked note income	2(c)	135,127,404	-	-	-
Interest from money market deposits	2(b)	34,197,703	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	87,936,108	28,672	-	-
Dividends, net of withholding taxes	2(b)	1,784,580,146	1,171,068	18,262,846	12,406,619
Contracts for difference dividends, net of withholding taxes	2(c)	3,035,901	-	23,285	-
Securities lending income	2(b)	36,048,842	5,253	31,600	19,298
Management fee rebate	4	3,900,709	-	-	-
Other reimbursements	10	474,618	-	-	-
Total income	2(b)	5,091,986,771	1,207,767	19,755,473	13,402,831
Expenses					
Interest on cash and cash equivalents	2(b)	97,479	-	-	-
Contracts for difference interest	2(c)	1,721,760	-	49,107	-
Swap interest	2(c)	424,777,854	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	4,555,740	-	590	-
Annual service charge	6	261,450,777	148,143	1,893,766	1,584,370
Loan commitment fees	16	475,133	-	2,538	2,505
Custodian and depositary fees	2(h),7	31,438,413	52,647	310,819	249,671
Distribution fees	5	123,010,269	30,579	842,087	126,008
Tax	8	61,819,724	14,714	359,950	304,573
Management fees	4	1,659,317,758	781,463	8,981,175	7,260,115
Less Management fee waiver	4	(25,741)	-	-	-
Total expenses		2,568,639,166	1,027,546	12,440,032	9,527,242
Net income/(deficit)		2,523,347,605	180,221	7,315,441	3,875,589
Net realised appreciation/(depreciation):					
Investments	2(a)	(5,280,203,236)	3,482,150	(34,108,863)	(98,747,306)
To Be Announced securities contracts	2(c)	(1,327,754)	-	-	-
Contracts for difference	2(c)	(41,878,653)	-	1,090,030	850,068
Exchange traded futures contracts	2(c)	60,024,011	-	269,563	346,811
Options/Swaptions contracts	2(c)	212,942,943	-	-	-
Swaps transactions	2(c)	(364,203,972)	-	-	-
Forward foreign exchange contracts	2(c)	(163,407,802)	191,198	1,426,188	773,815
Foreign currencies on other transactions	2(i)	16,998,368	(136,202)	(4,967)	(162,044)
Net realised appreciation/(depreciation) for the year		(5,561,056,095)	3,537,146	(31,328,049)	(96,938,656)
Net change in unrealised appreciation/(depreciation) on:					
Investments	2(a)	13,300,108,742	(902,134)	26,708,807	83,778,266
To Be Announced securities contracts	2(c)	(20,306,038)	-	-	-
Contracts for difference	2(c)	13,307,818	-	269,563	346,811
Exchange traded futures contracts	2(c)	4,280,905	-	-	-
Options/Swaptions contracts	2(c)	1,410,688	-	-	-
Swaps transactions	2(c)	58,554,972	-	-	-
Forward foreign exchange contracts	2(c)	172,400,123	787,258	1,353,570	1,174,580
Foreign currencies on other transactions	2(i)	766,169	27,166	39,164	6,188
Net change in unrealised appreciation/(depreciation) for the year		13,530,523,379	(87,710)	28,371,104	85,305,845
Increase/(Decrease) in net assets as a result of operations		10,492,814,889	3,629,657	4,358,496	(7,757,222)
Movements in share capital					
Net receipts as a result of issue of shares		46,437,918,029	5,128,477	178,882,030	103,158,350
Net payments as a result of repurchase of shares		(61,371,151,406)	(124,517,398)	(264,611,724)	(343,491,831)
Increase/(Decrease) in net assets as a result of movements in share capital		(14,933,233,377)	(119,388,921)	(85,729,694)	(240,333,481)
Dividends declared	15	(1,443,988,479)	(1,084,832)	(231,664)	(267,787)
Foreign exchange adjustment	2(e)	2,432,084,033 [*]	-	-	-
Net assets at the end of the year		155,253,620,894	-	783,596,715	590,489,089

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

^{*} The combined figures have been calculated using the average exchange rates throughout the year. The resulting Foreign exchange adjustment of USD 2,432,084,033 represents the movement in exchange rates between 31 August 2022 and 31 August 2023. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Asian High Yield Bond Fund USD	Asian Multi-Asset Income Fund USD	Asian Sustainable Equity Fund USD
Net assets at the beginning of the year		2,117,939,025	73,282,472	4,576,810
Income				
Interest on cash and cash equivalents	2(b)	4,915,911	154,236	14,486
Bond interest, net of withholding taxes	2(b)	188,860,295	1,665,741	-
Swap interest	2(c)	306,576	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	1,445,257	155,989	-
Dividends, net of withholding taxes	2(b)	-	956,146	127,761
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	2,536
Securities lending income	2(b)	3,294,845	6,443	1,089
Management fee rebate	4	49,376	-	-
Other reimbursements	10	27,076	237	-
Total income	2(b)	198,899,336	2,938,792	145,872
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	3,266,281	1,306	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	2,134,948	(160,068)	(7,423)
Loan commitment fees	16	6,574	213	14
Custodian and depositary fees	2(h),7	253,101	185,716	17,855
Distribution fees	5	155,955	-	22
Tax	8	691,662	6,611	1,721
Management fees	4	14,997,609	5,250	13,148
Less Management fee waiver	4	-	-	-
Total expenses		21,506,130	39,028	25,337
Net income/(deficit)		177,393,206	2,899,764	120,535
Net realised appreciation/(depreciation):				
Investments	2(a)	(693,890,400)	(8,627,966)	(108,379)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	11,740
Exchange traded futures contracts	2(c)	(5,591,338)	(73,577)	(5,301)
Options/Swaptions contracts	2(c)	(3,843,352)	1,866,864	-
Swaps transactions	2(c)	639,587	(69,421)	-
Forward foreign exchange contracts	2(c)	6,916,215	(33,626)	-
Foreign currencies on other transactions	2(i)	987,191	(10,556)	(6,068)
Net realised appreciation/(depreciation) for the year		(694,782,097)	(6,948,282)	(108,008)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	429,033,451	4,421,292	(48,159)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	614
Exchange traded futures contracts	2(c)	1,463,809	45,993	-
Options/Swaptions contracts	2(c)	(2,115,271)	167,709	-
Swaps transactions	2(c)	(2,340,351)	8,684	-
Forward foreign exchange contracts	2(c)	6,451,536	(29,206)	-
Foreign currencies on other transactions	2(i)	232,023	(1,248)	59
Net change in unrealised appreciation/(depreciation) for the year		432,725,197	4,613,224	(47,486)
Increase/(Decrease) in net assets as a result of operations		(84,663,694)	564,706	(34,959)
Movements in share capital				
Net receipts as a result of issue of shares		715,390,147	332,095	3,853,390
Net payments as a result of repurchase of shares		(1,164,978,388)	(4,578,297)	(1)
Increase/(Decrease) in net assets as a result of movements in share capital		(449,588,241)	(4,246,202)	3,853,389
Dividends declared	15	(68,779,503)	(9,050)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,514,907,587	69,591,926	8,395,240

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Asian Tiger Bond Fund USD	Brown To Green Materials Fund ⁽²⁾ USD	China Bond Fund CNH
Net assets at the beginning of the year		3,526,988,067	-	38,725,399,779
Income				
Interest on cash and cash equivalents	2(b)	5,670,003	7,197	45,606,202
Bond interest, net of withholding taxes	2(b)	157,701,105	-	1,420,400,350
Swap interest	2(c)	489,866	-	1,245,442
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	6,632,303
Collective investment scheme income, net of withholding taxes	2(b)	2,534,505	-	22,394,288
Dividends, net of withholding taxes	2(b)	-	23,760	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	2,596,029	-	13,275,641
Management fee rebate	4	108,963	-	1,077,860
Other reimbursements	10	87,146	43	249,322
Total income	2(b)	169,187,617	31,000	1,510,881,408
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	3,660,983	-	679,825
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	3,888,044	(221)	40,938,177
Loan commitment fees	16	10,798	-	122,773
Custodian and depositary fees	2(h),7	377,193	4,379	18,159,266
Distribution fees	5	334,534	6	34,919,996
Tax	8	1,263,738	895	13,366,926
Management fees	4	26,086,489	193	206,502,123
Less Management fee waiver	4	-	-	-
Total expenses		35,621,779	5,252	314,689,086
Net income/(deficit)		133,565,838	25,748	1,196,192,322
Net realised appreciation/(depreciation):				
Investments	2(a)	(455,669,194)	50,725	(1,593,118,704)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(9,983,028)	-	4,005,058
Options/Swaptions contracts	2(c)	(5,775,999)	-	(34,415,903)
Swaps transactions	2(c)	(4,507,688)	-	(10,724,492)
Forward foreign exchange contracts	2(c)	10,716,364	-	(284,019,343)
Foreign currencies on other transactions	2(i)	(1,078,559)	(17,566)	54,324,956
Net realised appreciation/(depreciation) for the year		(466,298,104)	33,159	(1,863,948,428)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	295,492,364	297,262	1,368,835,698
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	42,471	-	4,585,754
Options/Swaptions contracts	2(c)	(1,099,616)	-	(17,277,327)
Swaps transactions	2(c)	(1,320,742)	-	-
Forward foreign exchange contracts	2(c)	19,542,803	-	142,583,937
Foreign currencies on other transactions	2(i)	762,896	2	(2,113,879)
Net change in unrealised appreciation/(depreciation) for the year		313,420,176	297,264	1,496,614,183
Increase/(Decrease) in net assets as a result of operations		(19,312,090)	356,171	828,858,077
Movements in share capital				
Net receipts as a result of issue of shares		584,491,741	20,067,121	2,701,753,222
Net payments as a result of repurchase of shares		(1,206,531,471)	(90)	(15,117,424,235)
Increase/(Decrease) in net assets as a result of movements in share capital		(622,039,730)	20,067,031	(12,415,671,013)
Dividends declared	15	(91,625,870)	-	(885,128,983)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		2,794,010,377	20,423,202	26,253,457,860

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	China Flexible Equity Fund	China Fund	China Impact Fund
		USD	USD	USD
Net assets at the beginning of the year		22,576,970	1,153,645,347	30,463,840
Income				
Interest on cash and cash equivalents	2(b)	69,403	825,229	70,706
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	309,628	20,394,787	333,388
Contracts for difference dividends, net of withholding taxes	2(c)	-	132,616	-
Securities lending income	2(b)	471	97,678	-
Management fee rebate	4	-	24,144	-
Other reimbursements	10	-	339	-
Total income	2(b)	379,502	21,474,793	404,094
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	2,416	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	28,804	2,512,694	42,743
Loan commitment fees	16	70	3,495	77
Custodian and depositary fees	2(h),7	25,462	306,246	34,017
Distribution fees	5	46,338	283,437	15,411
Tax	8	6,235	494,516	9,230
Management fees	4	148,806	13,930,896	249,826
Less Management fee waiver	4	-	-	-
Total expenses		258,131	17,531,284	351,304
Net income/(deficit)		121,371	3,943,509	52,790
Net realised appreciation/(depreciation):				
Investments	2(a)	(3,056,502)	(226,404,936)	(5,500,010)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	(4,808)	(30,828,098)	-
Exchange traded futures contracts	2(c)	(3,661)	9,226,114	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	177,234	(5,153,139)	72,232
Foreign currencies on other transactions	2(i)	(345)	(424,151)	(4,215)
Net realised appreciation/(depreciation) for the year		(2,888,082)	(253,584,210)	(5,431,993)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	122,553	49,520,390	(1,305,355)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	(3,661)	9,226,114	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	35,008	2,985,418	31,975
Foreign currencies on other transactions	2(i)	14	157	(31)
Net change in unrealised appreciation/(depreciation) for the year		153,914	61,732,079	(1,273,411)
Increase/(Decrease) in net assets as a result of operations		(2,612,797)	(187,908,622)	(6,652,614)
Movements in share capital				
Net receipts as a result of issue of shares		3,313,444	472,830,004	4,529,555
Net payments as a result of repurchase of shares		(1,406,779)	(418,187,058)	(2,538,101)
Increase/(Decrease) in net assets as a result of movements in share capital		1,906,665	54,642,946	1,991,454
Dividends declared	15	-	(46,969)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		21,870,838	1,020,332,702	25,802,680

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	China	China	China
		Innovation Fund USD	Multi-Asset Fund ⁽²⁾ USD	Onshore Bond Fund ⁽²⁾ CNH
Net assets at the beginning of the year		20,651,662	-	-
Income				
Interest on cash and cash equivalents	2(b)	16,028	6,643	388,185
Bond interest, net of withholding taxes	2(b)	-	754	16,709,874
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	231,792
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	218,181	29,155	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	2,220	-	1,962
Management fee rebate	4	-	-	-
Other reimbursements	10	-	-	2,538
Total income	2(b)	236,429	36,552	17,334,351
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	(11,635)	(2,825)	187,451
Loan commitment fees	16	-	-	-
Custodian and depositary fees	2(h),7	23,666	5,216	396,462
Distribution fees	5	83	-	171
Tax	8	2,095	332	75,520
Management fees	4	2,942	45	82,292
Less Management fee waiver	4	-	-	-
Total expenses		17,151	2,768	741,896
Net income/(deficit)		219,278	33,784	16,592,455
Net realised appreciation/(depreciation):				
Investments	2(a)	(2,388,050)	44,398	931,024
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	15,012	1,452,877
Options/Swaptions contracts	2(c)	-	-	(3,412)
Swaps transactions	2(c)	-	(49,848)	-
Forward foreign exchange contracts	2(c)	(1,700)	(62)	29,223,707
Foreign currencies on other transactions	2(i)	(5,097)	995	1,592,597
Net realised appreciation/(depreciation) for the year		(2,394,847)	10,495	33,196,793
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,988,256	(666,504)	3,025,621
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	79,736	192,788
Options/Swaptions contracts	2(c)	-	-	(402,664)
Swaps transactions	2(c)	-	49,848	-
Forward foreign exchange contracts	2(c)	(248)	(61)	3,220,390
Foreign currencies on other transactions	2(i)	2,508	-	12,654
Net change in unrealised appreciation/(depreciation) for the year		1,990,516	(536,981)	6,048,789
Increase/(Decrease) in net assets as a result of operations		(185,053)	(492,702)	55,838,037
Movements in share capital				
Net receipts as a result of issue of shares		587,146	20,000,079	884,507,455
Net payments as a result of repurchase of shares		(271,499)	-	(179,877,323)
Increase/(Decrease) in net assets as a result of movements in share capital		315,647	20,000,079	704,630,132
Dividends declared	15	-	(76)	(348,817)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		20,782,256	19,507,301	760,119,352

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Circular Economy Fund	Climate Action Equity Fund	Climate Action Multi-Asset Fund
		USD	USD	EUR
Net assets at the beginning of the year		1,796,330,423	4,083,788	47,930,052
Income				
Interest on cash and cash equivalents	2(b)	3,446,089	10,920	50,200
Bond interest, net of withholding taxes	2(b)	-	-	200,844
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	236,499
Dividends, net of withholding taxes	2(b)	26,164,126	60,650	577,555
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	202,849	289	2,565
Management fee rebate	4	-	-	5,006
Other reimbursements	10	12,580	1	111
Total income	2(b)	29,825,644	71,860	1,072,780
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	1,784,855	(13,421)	13,993
Loan commitment fees	16	5,243	12	133
Custodian and depositary fees	2(h),7	218,960	16,984	129,124
Distribution fees	5	1,772,713	549	501
Tax	8	418,340	523	4,521
Management fees	4	16,040,981	2,278	1,612
Less Management fee waiver	4	-	-	-
Total expenses		20,241,092	6,925	149,884
Net income/(deficit)		9,584,552	64,935	922,896
Net realised appreciation/(depreciation):				
Investments	2(a)	(27,925,269)	(95,126)	(2,675,659)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	(553,487)
Options/Swaptions contracts	2(c)	-	-	(129,525)
Swaps transactions	2(c)	-	-	(39,530)
Forward foreign exchange contracts	2(c)	(38,886,471)	-	496
Foreign currencies on other transactions	2(i)	(580,269)	(982)	(53,825)
Net realised appreciation/(depreciation) for the year		(67,392,009)	(96,108)	(3,451,530)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	209,334,555	262,101	252,012
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	(109,224)
Options/Swaptions contracts	2(c)	-	-	50,742
Swaps transactions	2(c)	-	-	11,730
Forward foreign exchange contracts	2(c)	6,418,557	-	(311,447)
Foreign currencies on other transactions	2(i)	124,274	95	(304)
Net change in unrealised appreciation/(depreciation) for the year		215,877,386	262,196	(106,491)
Increase/(Decrease) in net assets as a result of operations		158,069,929	231,023	(2,635,125)
Movements in share capital				
Net receipts as a result of issue of shares		224,372,432	318,306	257,518
Net payments as a result of repurchase of shares		(515,450,297)	(67,201)	(11,744)
Increase/(Decrease) in net assets as a result of movements in share capital		(291,077,865)	251,105	245,774
Dividends declared	15	(80,795)	-	(177)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,663,241,692	4,565,916	45,540,524

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Continental European Flexible Fund EUR	Developed Markets Sustainable Equity Fund USD	Dynamic High Income Fund USD
Net assets at the beginning of the year		5,070,548,567	10,787,561	3,119,186,697
Income				
Interest on cash and cash equivalents	2(b)	-	20,609	7,553,600
Bond interest, net of withholding taxes	2(b)	-	-	89,619,172
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	68,590,713
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	8,912,482
Dividends, net of withholding taxes	2(b)	100,109,185	219,373	18,682,105
Contracts for difference dividends, net of withholding taxes	2(c)	501,273	-	58,489
Securities lending income	2(b)	609,198	410	659,884
Management fee rebate	4	-	-	825,778
Other reimbursements	10	30,722	10	50,549
Total income	2(b)	101,250,378	240,402	194,952,772
Expenses				
Interest on cash and cash equivalents	2(b)	12,301	-	-
Contracts for difference interest	2(c)	207,141	-	5,045
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	9,604,568	(5,417)	5,749,971
Loan commitment fees	16	14,296	24	9,189
Custodian and depositary fees	2(h),7	801,954	13,138	579,806
Distribution fees	5	2,577,379	21	59,818
Tax	8	1,941,797	1,895	1,398,418
Management fees	4	50,209,976	42,102	42,480,754
Less Management fee waiver	4	-	-	-
Total expenses		65,369,412	51,763	50,283,001
Net income/(deficit)		35,880,966	188,639	144,669,771
Net realised appreciation/(depreciation):				
Investments	2(a)	46,176,950	(233,883)	(169,855,699)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	1,060,286	-	286,866
Exchange traded futures contracts	2(c)	4,955,599	(594)	(18,641,473)
Options/Swaptions contracts	2(c)	-	-	4,057,819
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(26,327,073)	(86,656)	(6,848,968)
Foreign currencies on other transactions	2(i)	(66,709)	(1,145)	761,858
Net realised appreciation/(depreciation) for the year		25,799,053	(322,278)	(190,239,597)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	762,421,078	2,018,064	157,040,171
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	(1,078,310)	-	179,922
Exchange traded futures contracts	2(c)	(6,605)	-	4,534,969
Options/Swaptions contracts	2(c)	-	-	(456,030)
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	1,800,779	(2,022)	14,312,417
Foreign currencies on other transactions	2(i)	(13,058)	311	(196,497)
Net change in unrealised appreciation/(depreciation) for the year		763,123,884	2,016,353	175,414,952
Increase/(Decrease) in net assets as a result of operations		824,803,903	1,882,714	129,845,126
Movements in share capital				
Net receipts as a result of issue of shares		1,378,460,726	10,353,243	582,132,381
Net payments as a result of repurchase of shares		(1,943,396,503)	(5,719,055)	(797,541,156)
Increase/(Decrease) in net assets as a result of movements in share capital		(564,935,777)	4,634,188	(215,408,775)
Dividends declared	15	(9,216,487)	-	(201,868,689)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		5,321,200,206	17,304,463	2,831,754,359

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Emerging	Emerging	Emerging
		Europe Fund ⁽³⁾ EUR	Markets Bond Fund USD	Markets Corporate Bond Fund USD
Net assets at the beginning of the year		161,213,607	912,526,191	808,537,589
Income				
Interest on cash and cash equivalents	2(b)	100,810	2,002,434	1,149,366
Bond interest, net of withholding taxes	2(b)	-	54,667,305	46,544,863
Swap interest	2(c)	-	38,207	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	8,344,446	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	66,474	245,229	729,587
Management fee rebate	4	-	-	-
Other reimbursements	10	2,941	6,616	9,419
Total income	2(b)	8,514,671	56,959,791	48,433,235
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	2,299,389	269,170
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	6,093	948,501	339,460
Loan commitment fees	16	896	2,743	2,434
Custodian and depositary fees	2(h),7	711,478	169,945	118,411
Distribution fees	5	-	480,975	115,345
Tax	8	101,242	279,612	140,385
Management fees	4	-	7,415,771	3,674,093
Less Management fee waiver	4	-	-	-
Total expenses		819,709	11,596,936	4,659,298
Net income/(deficit)		7,694,962	45,362,855	43,773,937
Net realised appreciation/(depreciation):				
Investments	2(a)	4,065,581	(88,026,717)	(69,235,828)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	7,295,018	16,414,992	(1,134,026)
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	3,480,358	648,052
Forward foreign exchange contracts	2(c)	(9,940)	8,456,433	(4,355,913)
Foreign currencies on other transactions	2(i)	1,367,874	(27,950)	(236,627)
Net realised appreciation/(depreciation) for the year		12,718,533	(59,702,884)	(74,314,342)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	86,897,429	105,917,746	53,107,961
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(156,422)	73,554	232,414
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	(4,424,119)	(440,448)
Forward foreign exchange contracts	2(c)	2,709	1,471,163	3,026,070
Foreign currencies on other transactions	2(i)	(2,537,781)	36,120	11,866
Net change in unrealised appreciation/(depreciation) for the year		84,205,935	103,074,464	55,937,863
Increase/(Decrease) in net assets as a result of operations		104,619,430	88,734,435	25,397,458
Movements in share capital				
Net receipts as a result of issue of shares		-	320,870,810	110,353,553
Net payments as a result of repurchase of shares		-	(328,962,097)	(157,602,320)
Increase/(Decrease) in net assets as a result of movements in share capital		-	(8,091,287)	(47,248,767)
Dividends declared	15	-	(10,290,807)	(6,790,358)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		265,833,037	982,878,532	779,895,922

⁽³⁾ Fund suspended, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Emerging Markets Equity Income Fund USD	Emerging Markets Fund USD	Emerging Markets Impact Bond Fund USD
Net assets at the beginning of the year		314,381,909	2,246,518,528	84,171,455
Income				
Interest on cash and cash equivalents	2(b)	250,404	5,240,040	245,794
Bond interest, net of withholding taxes	2(b)	-	-	3,612,605
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	6,593,044	50,984,926	-
Contracts for difference dividends, net of withholding taxes	2(c)	108,701	1,099,953	-
Securities lending income	2(b)	32,002	264,525	44,176
Management fee rebate	4	-	-	-
Other reimbursements	10	958	3,744	6
Total income	2(b)	6,985,109	57,593,188	3,902,581
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	80,460	1,200,903	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	1,182	-	-
Annual service charge	6	412,786	2,345,933	27,089
Loan commitment fees	16	876	6,609	244
Custodian and depositary fees	2(h),7	183,610	1,673,435	20,288
Distribution fees	5	42,629	644,938	21
Tax	8	80,435	527,600	8,974
Management fees	4	1,591,522	18,051,497	284,496
Less Management fee waiver	4	-	-	-
Total expenses		2,393,500	24,450,915	341,112
Net income/(deficit)		4,591,609	33,142,273	3,561,469
Net realised appreciation/(depreciation):				
Investments	2(a)	(17,628,239)	(210,080,410)	(5,125,317)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	1,068,130	3,046,751	-
Exchange traded futures contracts	2(c)	1,034,624	997,267	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	564,337	(2,572,657)	2,561,893
Foreign currencies on other transactions	2(i)	(34,973)	1,199,782	38,784
Net realised appreciation/(depreciation) for the year		(14,996,121)	(207,409,267)	(2,524,640)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	31,940,915	265,581,313	5,008,014
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	1,106,976	3,426,633	-
Exchange traded futures contracts	2(c)	19,025	(1,449,309)	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(72,495)	4,082	424,349
Foreign currencies on other transactions	2(i)	(415,003)	(3,606,083)	2,969
Net change in unrealised appreciation/(depreciation) for the year		32,579,418	263,956,636	5,435,332
Increase/(Decrease) in net assets as a result of operations		22,174,906	89,689,642	6,472,161
Movements in share capital				
Net receipts as a result of issue of shares		45,178,458	904,438,826	17,761,433
Net payments as a result of repurchase of shares		(175,086,206)	(734,149,154)	(16,117,306)
Increase/(Decrease) in net assets as a result of movements in share capital		(129,907,748)	170,289,672	1,644,127
Dividends declared	15	(1,373,221)	(3,033,772)	(26,330)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		205,275,846	2,503,464,070	92,261,413

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Emerging Markets Local Currency Bond Fund USD	Emerging Markets Sustainable Equity Fund USD	ESG Flex Choice Cautious Fund USD
Net assets at the beginning of the year		1,417,858,380	53,883,168	11,971,283
Income				
Interest on cash and cash equivalents	2(b)	1,263,786	75,439	637
Bond interest, net of withholding taxes	2(b)	108,720,090	-	-
Swap interest	2(c)	2,005,219	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	294,945
Dividends, net of withholding taxes	2(b)	-	1,138,333	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	117	-
Securities lending income	2(b)	160,091	4,791	34
Management fee rebate	4	-	-	18,627
Other reimbursements	10	(320,666)	-	825
Total income	2(b)	111,828,520	1,218,680	315,068
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	3,938	-
Swap interest	2(c)	1,919,792	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	983,385	8,212	(14,205)
Loan commitment fees	16	4,384	159	29
Custodian and depositary fees	2(h),7	1,087,746	37,964	46,094
Distribution fees	5	149,544	175	-
Tax	8	353,381	6,038	3,926
Management fees	4	8,237,483	13,566	64,022
Less Management fee waiver	4	-	-	-
Total expenses		12,735,715	70,052	99,866
Net income/(deficit)		99,092,805	1,148,628	215,202
Net realised appreciation/(depreciation):				
Investments	2(a)	(126,256,634)	(2,630,128)	(291,809)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	27,440	-
Exchange traded futures contracts	2(c)	(1,899,166)	(177,948)	-
Options/Swaptions contracts	2(c)	(1,015,052)	-	-
Swaps transactions	2(c)	(21,459)	-	-
Forward foreign exchange contracts	2(c)	3,504,766	45,125	(37,983)
Foreign currencies on other transactions	2(i)	1,045,319	(31,259)	216
Net realised appreciation/(depreciation) for the year		(124,642,226)	(2,766,770)	(329,576)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	218,100,819	4,689,312	258,218
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	(51,785)	-
Exchange traded futures contracts	2(c)	447,778	10,605	-
Options/Swaptions contracts	2(c)	509,023	-	-
Swaps transactions	2(c)	1,983,287	-	-
Forward foreign exchange contracts	2(c)	2,836,342	(36,316)	6,383
Foreign currencies on other transactions	2(i)	730,609	(155,109)	(3)
Net change in unrealised appreciation/(depreciation) for the year		224,607,858	4,456,707	264,598
Increase/(Decrease) in net assets as a result of operations		199,058,437	2,838,565	150,224
Movements in share capital				
Net receipts as a result of issue of shares		753,765,792	28,026,609	22,632,768
Net payments as a result of repurchase of shares		(736,541,937)	(7,232,516)	(24,845,082)
Increase/(Decrease) in net assets as a result of movements in share capital		17,223,855	20,794,093	(2,212,314)
Dividends declared	15	(6,260,897)	-	(76,646)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,627,879,775	77,515,826	9,832,547

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	ESG Flex Choice Growth Fund USD	ESG Flex Choice Moderate Fund USD	ESG Global Conservative Income Fund EUR
Net assets at the beginning of the year		14,275,652	13,979,090	644,684,234
Income				
Interest on cash and cash equivalents	2(b)	553	674	527,928
Bond interest, net of withholding taxes	2(b)	-	-	15,245,676
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	3,131,845
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	173,958	230,440	782,712
Dividends, net of withholding taxes	2(b)	-	-	1,358,614
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	267	163	96,365
Management fee rebate	4	23,411	20,886	25,976
Other reimbursements	10	484	339	2,426
Total income	2(b)	198,673	252,502	21,171,542
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	(4,372)	2,653	943,175
Loan commitment fees	16	40	41	1,827
Custodian and depositary fees	2(h),7	41,725	29,339	122,479
Distribution fees	5	-	-	1,460,608
Tax	8	4,812	4,580	215,738
Management fees	4	74,055	69,220	4,702,529
Less Management fee waiver	4	-	-	-
Total expenses		116,260	105,833	7,446,356
Net income/(deficit)		82,413	146,669	13,725,186
Net realised appreciation/(depreciation):				
Investments	2(a)	(128,883)	(193,541)	(29,398,914)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	(4,963,361)
Options/Swaptions contracts	2(c)	-	-	188,660
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(202,622)	(128,216)	11,587,696
Foreign currencies on other transactions	2(i)	(11,543)	(189)	(1,349,517)
Net realised appreciation/(depreciation) for the year		(343,048)	(321,946)	(23,935,436)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,038,141	681,267	(21,292,224)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	13,822,241
Options/Swaptions contracts	2(c)	-	-	(48,679)
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	67,398	44,200	(100,642)
Foreign currencies on other transactions	2(i)	246	12	212,026
Net change in unrealised appreciation/(depreciation) for the year		1,105,785	725,479	(7,407,278)
Increase/(Decrease) in net assets as a result of operations		845,150	550,202	(17,617,528)
Movements in share capital				
Net receipts as a result of issue of shares		3,757,415	8,407,000	46,598,615
Net payments as a result of repurchase of shares		(6,093,506)	(9,410,103)	(290,476,077)
Increase/(Decrease) in net assets as a result of movements in share capital		(2,336,091)	(1,003,103)	(243,877,462)
Dividends declared	15	(378,766)	(274,232)	(15,970,388)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		12,405,945	13,251,957	367,218,856

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	ESG Global	ESG	ESG Systematic
		Multi-Asset Income Fund USD	Multi-Asset Fund EUR	Multi Allocation Credit Fund ⁽⁴⁾ USD
Net assets at the beginning of the year		158,055,424	6,719,550,491	81,153,606
Income				
Interest on cash and cash equivalents	2(b)	382,016	9,610,224	41,690
Bond interest, net of withholding taxes	2(b)	4,776,135	51,598,824	4,344,415
Swap interest	2(c)	-	435,694	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	1,686,269	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	439,518	26,690,985	28,750
Dividends, net of withholding taxes	2(b)	949,962	52,869,014	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	2,593	666,429	12,839
Management fee rebate	4	7,899	946,157	6,427
Other reimbursements	10	359	30,962	(1,400)
Total income	2(b)	8,244,751	142,848,289	4,432,721
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	54	-	-
Swap interest	2(c)	-	115,274	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	(54,057)	11,525,012	(9,689)
Loan commitment fees	16	491	18,970	210
Custodian and depositary fees	2(h),7	157,662	994,645	50,990
Distribution fees	5	87	20,603,274	190
Tax	8	16,927	2,917,548	8,216
Management fees	4	43,644	70,802,046	9,624
Less Management fee waiver	4	-	-	-
Total expenses		164,808	106,976,769	59,541
Net income/(deficit)		8,079,943	35,871,520	4,373,180
Net realised appreciation/(depreciation):				
Investments	2(a)	(7,622,314)	(120,033,667)	(5,172,943)
To Be Announced securities contracts	2(c)	-	1,993,427	-
Contracts for difference	2(c)	(1,133)	-	-
Exchange traded futures contracts	2(c)	(191,926)	(46,316,163)	(249,324)
Options/Swaptions contracts	2(c)	123,573	(23,759,031)	-
Swaps transactions	2(c)	-	(64,090,666)	-
Forward foreign exchange contracts	2(c)	3,079,796	49,766,314	(7,110,283)
Foreign currencies on other transactions	2(i)	357,217	(10,940,597)	242,850
Net realised appreciation/(depreciation) for the year		(4,254,787)	(213,380,383)	(12,289,700)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	5,724,988	(226,177,245)	5,555,832
To Be Announced securities contracts	2(c)	-	(538,625)	-
Contracts for difference	2(c)	(1,525)	-	-
Exchange traded futures contracts	2(c)	(861,439)	4,158,012	17,508
Options/Swaptions contracts	2(c)	(22,421)	7,189,073	-
Swaps transactions	2(c)	-	4,263,232	-
Forward foreign exchange contracts	2(c)	4,507,362	(29,687,299)	851,677
Foreign currencies on other transactions	2(i)	5,779	(1,245,113)	505
Net change in unrealised appreciation/(depreciation) for the year		9,352,744	(242,037,965)	6,425,522
Increase/(Decrease) in net assets as a result of operations		13,177,900	(419,546,828)	(1,490,998)
Movements in share capital				
Net receipts as a result of issue of shares		7,780,609	1,979,875,345	28,449,362
Net payments as a result of repurchase of shares		(6,063,817)	(2,209,848,888)	(16,064,799)
Increase/(Decrease) in net assets as a result of movements in share capital		1,716,792	(229,973,543)	12,384,563
Dividends declared	15	(5,912,553)	(10,715,727)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		167,037,563	6,059,314,393	92,047,171

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Euro	Euro	Euro
		Bond Fund EUR	Corporate Bond Fund EUR	Reserve Fund EUR
Net assets at the beginning of the year		3,192,055,061	2,555,209,490	121,337,594
Income				
Interest on cash and cash equivalents	2(b)	414,647	1,261,459	30,403
Bond interest, net of withholding taxes	2(b)	57,213,634	75,405,482	878,897
Swap interest	2(c)	6,962,394	4,986,380	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	1,843,054
Collective investment scheme income, net of withholding taxes	2(b)	-	1,077,270	-
Dividends, net of withholding taxes	2(b)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	426,675	512,320	-
Management fee rebate	4	8,406	53,593	-
Other reimbursements	10	13,181	29,118	-
Total income	2(b)	65,038,937	83,325,622	2,752,354
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	8,111,975	14,019,501	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	2,004,467	1,880,438	100,145
Loan commitment fees	16	9,016	7,234	-
Custodian and depositary fees	2(h),7	573,494	372,787	37,427
Distribution fees	5	537,594	626,003	77,565
Tax	8	615,437	636,028	12,785
Management fees	4	12,841,543	9,978,893	554,917
Less Management fee waiver	4	-	-	(24,296)
Total expenses		24,693,526	27,520,884	758,543
Net income/(deficit)		40,345,411	55,804,738	1,993,811
Net realised appreciation/(depreciation):				
Investments	2(a)	(266,199,306)	(150,073,369)	61,523
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	4,614,930	12,140,897	-
Options/Swaptions contracts	2(c)	(2,362,802)	5,817,873	-
Swaps transactions	2(c)	(26,082,519)	(65,658,211)	-
Forward foreign exchange contracts	2(c)	(17,648,237)	(11,343,422)	-
Foreign currencies on other transactions	2(i)	(2,573,590)	1,260,120	-
Net realised appreciation/(depreciation) for the year		(310,251,524)	(207,856,112)	61,523
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	183,656,682	182,389,089	121,043
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	514,252	(5,320,160)	-
Options/Swaptions contracts	2(c)	569,210	3,074,546	-
Swaps transactions	2(c)	13,704,319	17,817,792	-
Forward foreign exchange contracts	2(c)	(10,292,811)	(129,663)	-
Foreign currencies on other transactions	2(i)	(258,730)	(6,054)	-
Net change in unrealised appreciation/(depreciation) for the year		187,892,922	197,825,550	121,043
Increase/(Decrease) in net assets as a result of operations		(82,013,191)	45,774,176	2,176,377
Movements in share capital				
Net receipts as a result of issue of shares		890,179,536	1,593,863,008	126,902,957
Net payments as a result of repurchase of shares		(2,051,132,155)	(1,384,546,885)	(114,113,246)
Increase/(Decrease) in net assets as a result of movements in share capital		(1,160,952,619)	209,316,123	12,789,711
Dividends declared	15	(1,022,125)	(6,852,105)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,948,067,126	2,803,447,684	136,303,682

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Euro Short Duration Bond Fund EUR	Euro- Markets Fund EUR	European Equity Income Fund EUR
Net assets at the beginning of the year		5,402,466,533	1,301,315,661	1,788,035,472
Income				
Interest on cash and cash equivalents	2(b)	1,056,430	28,192	37,217
Bond interest, net of withholding taxes	2(b)	83,065,478	-	-
Swap interest	2(c)	10,317,596	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	284,665	-	-
Dividends, net of withholding taxes	2(b)	672	25,662,073	68,866,039
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	887,817	67,808	390,439
Management fee rebate	4	69,144	-	-
Other reimbursements	10	20,204	15,416	29,275
Total income	2(b)	95,702,006	25,773,489	69,322,970
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	13,572,749	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	2,311,927	2,737,002	3,860,985
Loan commitment fees	16	15,854	3,620	5,037
Custodian and depository fees	2(h),7	823,338	200,002	273,043
Distribution fees	5	1,090,080	588,372	1,057,340
Tax	8	1,236,219	532,106	732,874
Management fees	4	19,851,724	15,089,965	21,122,967
Less Management fee waiver	4	-	-	-
Total expenses		38,901,891	19,151,067	27,052,246
Net income/(deficit)		56,800,115	6,622,422	42,270,724
Net realised appreciation/(depreciation):				
Investments	2(a)	(135,947,156)	83,822,717	83,230,289
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	41,491,634	-	-
Options/Swaptions contracts	2(c)	(3,984,291)	-	-
Swaps transactions	2(c)	(18,507,668)	-	-
Forward foreign exchange contracts	2(c)	1,552,288	(1,814,770)	(22,541,270)
Foreign currencies on other transactions	2(i)	2,069,039	(126,682)	(242,648)
Net realised appreciation/(depreciation) for the year		(113,326,154)	81,881,265	60,446,371
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	115,436,406	95,435,139	24,237,183
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(13,756,441)	-	-
Options/Swaptions contracts	2(c)	1,019,171	-	-
Swaps transactions	2(c)	11,138,785	-	-
Forward foreign exchange contracts	2(c)	(5,482,559)	(518,156)	(3,909,131)
Foreign currencies on other transactions	2(i)	(423,906)	1,859	(55,393)
Net change in unrealised appreciation/(depreciation) for the year		107,931,456	94,918,842	20,272,659
Increase/(Decrease) in net assets as a result of operations		51,405,417	183,422,529	122,989,754
Movements in share capital				
Net receipts as a result of issue of shares		1,943,904,922	343,882,939	255,583,057
Net payments as a result of repurchase of shares		(2,657,457,159)	(548,952,191)	(553,619,599)
Increase/(Decrease) in net assets as a result of movements in share capital		(713,552,237)	(205,069,252)	(298,036,542)
Dividends declared	15	(754,103)	(428,930)	(47,507,313)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		4,739,565,610	1,279,240,008	1,565,481,371

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	European Focus Fund EUR	European Fund EUR	European High Yield Bond Fund EUR
Net assets at the beginning of the year		326,098,002	1,220,902,141	301,180,428
Income				
Interest on cash and cash equivalents	2(b)	6,990	28,084	96,501
Bond interest, net of withholding taxes	2(b)	-	-	16,524,663
Swap interest	2(c)	-	-	585,696
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	6,249,232	23,662,052	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	33,850	138,032	381,578
Management fee rebate	4	-	-	-
Other reimbursements	10	3,997	22,150	3,943
Total income	2(b)	6,294,069	23,850,318	17,592,381
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	70,450
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	842,045	2,192,087	440,018
Loan commitment fees	16	904	3,380	926
Custodian and depositary fees	2(h),7	77,925	192,209	56,077
Distribution fees	5	811,642	632,021	343,064
Tax	8	161,731	452,207	142,791
Management fees	4	4,306,852	11,384,726	1,738,785
Less Management fee waiver	4	-	-	-
Total expenses		6,201,099	14,856,630	2,792,111
Net income/(deficit)		92,970	8,993,688	14,800,270
Net realised appreciation/(depreciation):				
Investments	2(a)	13,104,982	44,777,140	(23,554,202)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	227,396
Options/Swaptions contracts	2(c)	-	-	(713,045)
Swaps transactions	2(c)	-	-	(3,881,714)
Forward foreign exchange contracts	2(c)	(248,415)	(4,874,565)	641,483
Foreign currencies on other transactions	2(i)	26,054	230,832	(739,338)
Net realised appreciation/(depreciation) for the year		12,882,621	40,133,407	(28,019,420)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	36,201,025	135,823,342	25,099,052
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	(41,655)
Options/Swaptions contracts	2(c)	-	-	177,555
Swaps transactions	2(c)	-	-	2,344,378
Forward foreign exchange contracts	2(c)	(61,786)	(1,061,563)	(587,317)
Foreign currencies on other transactions	2(i)	1,065	5,383	20,207
Net change in unrealised appreciation/(depreciation) for the year		36,140,304	134,767,162	27,012,220
Increase/(Decrease) in net assets as a result of operations		49,115,895	183,894,257	13,793,070
Movements in share capital				
Net receipts as a result of issue of shares		30,920,453	432,944,863	170,362,994
Net payments as a result of repurchase of shares		(66,053,338)	(500,294,949)	(162,933,126)
Increase/(Decrease) in net assets as a result of movements in share capital		(35,132,885)	(67,350,086)	7,429,868
Dividends declared	15	-	(16,824)	(1,670,900)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		340,081,012	1,337,429,488	320,732,466

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	European Special Situations Fund	European Sustainable Equity Fund	European Value Fund
		EUR	EUR	EUR
Net assets at the beginning of the year		1,127,016,712	4,831,817	773,465,607
Income				
Interest on cash and cash equivalents	2(b)	22,519	154	15,545
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	22,621,487	79,961	26,899,300
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	169,660	608	131,869
Management fee rebate	4	-	-	-
Other reimbursements	10	19,829	58	24,615
Total income	2(b)	22,833,495	80,781	27,071,329
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	2,507,673	(6,841)	1,421,619
Loan commitment fees	16	3,100	13	2,249
Custodian and depositary fees	2(h),7	196,706	10,295	138,173
Distribution fees	5	542,456	472	622,707
Tax	8	493,310	684	283,220
Management fees	4	14,117,572	3,274	7,895,698
Less Management fee waiver	4	-	-	-
Total expenses		17,860,817	7,897	10,363,666
Net income/(deficit)		4,972,678	72,884	16,707,663
Net realised appreciation/(depreciation):				
Investments	2(a)	15,502,401	(206,842)	32,107,157
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(7,200,204)	-	(2,748,572)
Foreign currencies on other transactions	2(i)	(3,060)	418	251,677
Net realised appreciation/(depreciation) for the year		8,299,137	(206,424)	29,610,262
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	149,732,155	735,091	70,980,679
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(1,462,585)	-	(626,421)
Foreign currencies on other transactions	2(i)	21,377	21	27,818
Net change in unrealised appreciation/(depreciation) for the year		148,290,947	735,112	70,382,076
Increase/(Decrease) in net assets as a result of operations		161,562,762	601,572	116,700,001
Movements in share capital				
Net receipts as a result of issue of shares		237,604,653	428,335	273,552,544
Net payments as a result of repurchase of shares		(287,206,983)	(288,199)	(438,917,785)
Increase/(Decrease) in net assets as a result of movements in share capital		(49,602,330)	140,136	(165,365,241)
Dividends declared	15	(3,089)	-	(224,211)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,238,974,055	5,573,525	724,576,156

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	FinTech	Fixed Income	Future
		Fund	Global	Consumer
		USD	USD	USD
Net assets at the beginning of the year		415,642,180	8,997,090,506	11,978,939
Income				
Interest on cash and cash equivalents	2(b)	617,998	20,874,791	21,569
Bond interest, net of withholding taxes	2(b)	-	333,722,271	-
Swap interest	2(c)	-	270,285,382	-
Contracts for difference interest	2(c)	-	10,020	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	5,372,523	-
Collective investment scheme income, net of withholding taxes	2(b)	-	113,466	-
Dividends, net of withholding taxes	2(b)	2,531,493	4,074,224	80,547
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	44,812	1,763,685	781
Management fee rebate	4	-	2,622	-
Other reimbursements	10	1,699	17,576	109
Total income	2(b)	3,196,002	636,236,560	103,006
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	315,080,895	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	4,645	-
Annual service charge	6	638,083	5,120,816	(4,193)
Loan commitment fees	16	1,170	27,226	34
Custodian and depositary fees	2(h),7	57,427	1,320,104	12,034
Distribution fees	5	488,312	2,415,202	1,497
Tax	8	121,946	1,662,367	1,434
Management fees	4	3,424,409	29,603,139	7,576
Less Management fee waiver	4	-	-	-
Total expenses		4,731,347	355,234,394	18,382
Net income/(deficit)		(1,535,345)	281,002,166	84,624
Net realised appreciation/(depreciation):				
Investments	2(a)	(130,499,270)	(571,144,910)	(2,202,306)
To Be Announced securities contracts	2(c)	-	21,161,236	-
Contracts for difference	2(c)	-	(158,833)	-
Exchange traded futures contracts	2(c)	-	143,870,732	-
Options/Swaptions contracts	2(c)	-	18,474,648	-
Swaps transactions	2(c)	-	6,890,679	-
Forward foreign exchange contracts	2(c)	1,092,552	(78,707,383)	-
Foreign currencies on other transactions	2(i)	(50,256)	(9,915,572)	1,012
Net realised appreciation/(depreciation) for the year		(129,456,974)	(469,529,403)	(2,201,294)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	108,386,685	370,946,736	2,916,945
To Be Announced securities contracts	2(c)	-	(21,228,168)	-
Contracts for difference	2(c)	-	356,476	-
Exchange traded futures contracts	2(c)	-	(34,502,408)	-
Options/Swaptions contracts	2(c)	-	6,151,932	-
Swaps transactions	2(c)	-	(42,391,859)	-
Forward foreign exchange contracts	2(c)	1,052,361	20,723,954	-
Foreign currencies on other transactions	2(i)	(618)	5,033,581	3
Net change in unrealised appreciation/(depreciation) for the year		109,438,428	305,090,244	2,916,948
Increase/(Decrease) in net assets as a result of operations		(21,553,891)	116,563,007	800,278
Movements in share capital				
Net receipts as a result of issue of shares		48,071,631	781,310,305	301,697
Net payments as a result of repurchase of shares		(186,846,813)	(2,622,225,777)	(139,683)
Increase/(Decrease) in net assets as a result of movements in share capital		(138,775,182)	(1,840,915,472)	162,014
Dividends declared	15	(11)	(48,303,128)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		255,313,096	7,224,434,913	12,941,231

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Future Of	Global	Global
		Transport Fund USD	Allocation Fund USD	Corporate Bond Fund USD
Net assets at the beginning of the year		1,603,226,338	15,096,811,718	801,859,454
Income				
Interest on cash and cash equivalents	2(b)	4,423,242	7,871,309	1,440,863
Bond interest, net of withholding taxes	2(b)	-	259,728,067	37,088,150
Swap interest	2(c)	-	33,911,443	1,046,627
Contracts for difference interest	2(c)	-	6,085,802	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	9,485,987	913,152
Collective investment scheme income, net of withholding taxes	2(b)	-	244,153	-
Dividends, net of withholding taxes	2(b)	19,955,061	132,026,774	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	21,162	-
Securities lending income	2(b)	263,020	3,580,255	90,232
Management fee rebate	4	-	27,921	-
Other reimbursements	10	5,371	60,690	6,132
Total income	2(b)	24,646,694	453,043,563	40,585,156
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	20,617,760	2,479,358
Contracts for difference dividends, net of withholding taxes	2(c)	-	4,527,005	-
Annual service charge	6	3,605,563	26,727,093	958,070
Loan commitment fees	16	4,495	45,211	2,420
Custodian and depositary fees	2(h),7	265,667	1,794,818	139,653
Distribution fees	5	3,609,009	14,088,725	74,697
Tax	8	737,403	6,379,364	328,684
Management fees	4	21,152,567	181,432,387	5,006,479
Less Management fee waiver	4	-	-	-
Total expenses		29,374,704	255,612,363	8,989,361
Net income/(deficit)		(4,728,010)	197,431,200	31,595,795
Net realised appreciation/(depreciation):				
Investments	2(a)	(35,020,821)	(32,087,780)	(64,288,968)
To Be Announced securities contracts	2(c)	-	(19,687,135)	-
Contracts for difference	2(c)	-	(25,171,502)	-
Exchange traded futures contracts	2(c)	-	(66,106,311)	(7,187,164)
Options/Swaptions contracts	2(c)	-	68,578,153	(353,009)
Swaps transactions	2(c)	-	(129,249,995)	(9,139,594)
Forward foreign exchange contracts	2(c)	10,562,437	1,249,433	(10,976,077)
Foreign currencies on other transactions	2(i)	(628,032)	14,730,566	391,097
Net realised appreciation/(depreciation) for the year		(25,086,416)	(187,744,571)	(91,553,715)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	144,290,677	708,298,430	86,859,150
To Be Announced securities contracts	2(c)	-	1,164,722	-
Contracts for difference	2(c)	-	(1,568,236)	-
Exchange traded futures contracts	2(c)	-	32,457,417	(1,394,199)
Options/Swaptions contracts	2(c)	-	7,951,698	(270,518)
Swaps transactions	2(c)	-	38,830,171	3,381,762
Forward foreign exchange contracts	2(c)	4,218,130	53,364,185	617,222
Foreign currencies on other transactions	2(i)	26,654	1,598,251	1,360,701
Net change in unrealised appreciation/(depreciation) for the year		148,535,461	842,096,638	90,554,118
Increase/(Decrease) in net assets as a result of operations		118,721,035	851,783,267	30,596,198
Movements in share capital				
Net receipts as a result of issue of shares		779,163,734	1,844,669,591	516,927,402
Net payments as a result of repurchase of shares		(672,952,217)	(3,309,238,264)	(462,211,353)
Increase/(Decrease) in net assets as a result of movements in share capital		106,211,517	(1,464,568,673)	54,716,049
Dividends declared	15	(38,171)	(28,749,416)	(8,364,841)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,828,120,719	14,455,276,896	878,806,860

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Global Dynamic Equity Fund	Global Equity Income Fund	Global Government Bond Fund
		USD	USD	USD
Net assets at the beginning of the year		453,941,160	939,683,090	845,281,585
Income				
Interest on cash and cash equivalents	2(b)	1,440,233	670,819	1,089,552
Bond interest, net of withholding taxes	2(b)	130	-	26,748,892
Swap interest	2(c)	-	-	2,815,400
Contracts for difference interest	2(c)	45,533	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	5,990,095	21,886,580	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	80,080	102,094	96,136
Management fee rebate	4	-	-	-
Other reimbursements	10	2,627	1,422	1,087
Total income	2(b)	7,558,698	22,660,915	30,751,067
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	2,906,193
Contracts for difference dividends, net of withholding taxes	2(c)	21,248	-	-
Annual service charge	6	953,750	1,987,827	1,052,682
Loan commitment fees	16	1,329	2,750	2,569
Custodian and depositary fees	2(h),7	115,586	123,901	237,514
Distribution fees	5	610,296	809,308	549,140
Tax	8	186,260	388,332	351,831
Management fees	4	5,382,928	11,790,804	4,292,905
Less Management fee waiver	4	-	-	-
Total expenses		7,271,397	15,102,922	9,392,834
Net income/(deficit)		287,301	7,557,993	21,358,233
Net realised appreciation/(depreciation):				
Investments	2(a)	6,656,130	(6,227,940)	(41,590,726)
To Be Announced securities contracts	2(c)	-	-	(1,134,586)
Contracts for difference	2(c)	(56,317)	-	-
Exchange traded futures contracts	2(c)	311,712	-	(14,299,393)
Options/Swaptions contracts	2(c)	2,808,884	-	(1,712,859)
Swaps transactions	2(c)	12,669	-	(7,568,707)
Forward foreign exchange contracts	2(c)	(1,235,423)	2,557,243	13,792,119
Foreign currencies on other transactions	2(i)	2,043	(49,393)	661,505
Net realised appreciation/(depreciation) for the year		8,499,698	(3,720,090)	(51,852,647)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	29,587,509	95,417,015	26,440,489
To Be Announced securities contracts	2(c)	-	-	(306,373)
Contracts for difference	2(c)	122,574	-	-
Exchange traded futures contracts	2(c)	931,430	-	234,283
Options/Swaptions contracts	2(c)	1,338,500	-	(21,327)
Swaps transactions	2(c)	(12,669)	-	2,185,642
Forward foreign exchange contracts	2(c)	(272,273)	1,772,134	364,337
Foreign currencies on other transactions	2(i)	28,217	63,237	(58,927)
Net change in unrealised appreciation/(depreciation) for the year		31,723,288	97,252,386	28,838,124
Increase/(Decrease) in net assets as a result of operations		40,510,287	101,090,289	(1,656,290)
Movements in share capital				
Net receipts as a result of issue of shares		109,644,409	216,487,808	690,961,795
Net payments as a result of repurchase of shares		(195,094,808)	(330,081,199)	(514,443,748)
Increase/(Decrease) in net assets as a result of movements in share capital		(85,450,399)	(113,593,391)	176,518,047
Dividends declared	15	(70,459)	(8,004,613)	(698,923)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		408,930,589	919,175,375	1,019,444,419

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Global High Yield Bond Fund USD	Global Inflation Linked Bond Fund USD	Global Long-Horizon Equity Fund USD
Net assets at the beginning of the year		1,694,518,231	364,440,108	1,063,272,581
Income				
Interest on cash and cash equivalents	2(b)	2,403,436	43,642	1,036,352
Bond interest, net of withholding taxes	2(b)	100,219,447	2,838,873	-
Swap interest	2(c)	2,439,417	785,462	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	299,207	178,752	-
Dividends, net of withholding taxes	2(b)	146,578	-	10,720,345
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	544,145	6,716	28,028
Management fee rebate	4	26,962	535	-
Other reimbursements	10	6,524	566	657
Total income	2(b)	106,085,716	3,854,546	11,785,382
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	100,406	728,315	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	1,758,399	447,887	2,850,307
Loan commitment fees	16	5,088	1,084	3,077
Custodian and depositary fees	2(h),7	216,090	80,952	143,506
Distribution fees	5	980,339	843,411	1,007,903
Tax	8	577,252	142,322	588,777
Management fees	4	13,847,286	2,010,975	15,487,931
Less Management fee waiver	4	-	-	-
Total expenses		17,484,860	4,254,946	20,081,501
Net income/(deficit)		88,600,856	(400,400)	(8,296,119)
Net realised appreciation/(depreciation):				
Investments	2(a)	(126,978,312)	(15,532,438)	(7,568,419)
To Be Announced securities contracts	2(c)	-	(1,057,942)	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(1,977,381)	2,477,007	-
Options/Swaptions contracts	2(c)	(920,143)	24,463	-
Swaps transactions	2(c)	(11,358,330)	(873,959)	-
Forward foreign exchange contracts	2(c)	(1,070,932)	6,034,201	385
Foreign currencies on other transactions	2(i)	(1,902,729)	238,555	(5,856)
Net realised appreciation/(depreciation) for the year		(144,207,827)	(8,690,113)	(7,573,890)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	155,726,576	10,048,487	128,599,641
To Be Announced securities contracts	2(c)	-	115,279	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	104,959	(157,194)	-
Options/Swaptions contracts	2(c)	38,947	(123,814)	-
Swaps transactions	2(c)	6,557,073	251,967	-
Forward foreign exchange contracts	2(c)	8,614,867	93,064	514
Foreign currencies on other transactions	2(i)	198,604	31,268	27,742
Net change in unrealised appreciation/(depreciation) for the year		171,241,026	10,259,057	128,627,897
Increase/(Decrease) in net assets as a result of operations		115,634,055	1,168,544	112,757,888
Movements in share capital				
Net receipts as a result of issue of shares		492,324,356	39,295,487	424,457,382
Net payments as a result of repurchase of shares		(604,374,050)	(134,617,393)	(215,419,999)
Increase/(Decrease) in net assets as a result of movements in share capital		(112,049,694)	(95,321,906)	209,037,383
Dividends declared	15	(34,192,006)	(332)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,663,910,586	270,286,414	1,385,067,852

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Global	Impact	India
		Multi-Asset Income Fund USD	Bond Fund ⁽²⁾ EUR	Fund USD
Net assets at the beginning of the year		5,435,956,493	-	451,125,592
Income				
Interest on cash and cash equivalents	2(b)	10,536,703	9,849	80,758
Bond interest, net of withholding taxes	2(b)	176,345,946	2,732,249	-
Swap interest	2(c)	239,644	38,935	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	61,532,339	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	14,241,089	-	-
Dividends, net of withholding taxes	2(b)	34,209,887	-	3,865,976
Contracts for difference dividends, net of withholding taxes	2(c)	82,995	-	-
Securities lending income	2(b)	916,200	223	-
Management fee rebate	4	833,718	-	-
Other reimbursements	10	39,669	180	-
Total income	2(b)	298,978,190	2,781,436	3,946,734
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	92,758	-	-
Swap interest	2(c)	94,084	46,161	-
Contracts for difference dividends, net of withholding taxes	2(c)	720	-	-
Annual service charge	6	10,379,530	20,574	800,756
Loan commitment fees	16	16,312	-	1,331
Custodian and depositary fees	2(h),7	996,847	34,857	235,752
Distribution fees	5	3,114,049	12	267,813
Tax	8	2,397,094	6,987	168,524
Management fees	4	65,844,915	104	5,266,284
Less Management fee waiver	4	-	-	-
Total expenses		82,936,309	108,695	6,740,460
Net income/(deficit)		216,041,881	2,672,741	(2,793,726)
Net realised appreciation/(depreciation):				
Investments	2(a)	(290,249,372)	(638,853)	(5,730,929)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	883,051	-	-
Exchange traded futures contracts	2(c)	(49,758,948)	410,042	8
Options/Swaptions contracts	2(c)	834,044	-	-
Swaps transactions	2(c)	(931,457)	81,337	-
Forward foreign exchange contracts	2(c)	2,737	2,044,032	-
Foreign currencies on other transactions	2(i)	13,051,110	(209,604)	(749,362)
Net realised appreciation/(depreciation) for the year		(326,168,835)	1,686,954	(6,480,283)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	287,892,119	(2,575,388)	26,993,841
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	824,418	-	-
Exchange traded futures contracts	2(c)	(9,012,465)	(35,191)	-
Options/Swaptions contracts	2(c)	(651,759)	-	-
Swaps transactions	2(c)	505,715	(14,375)	-
Forward foreign exchange contracts	2(c)	14,900,571	(438,683)	-
Foreign currencies on other transactions	2(i)	263,665	(1,446)	(70,136)
Net change in unrealised appreciation/(depreciation) for the year		294,722,264	(3,065,083)	26,923,705
Increase/(Decrease) in net assets as a result of operations		184,595,310	1,294,612	17,649,696
Movements in share capital				
Net receipts as a result of issue of shares		494,016,381	75,004,762	150,335,159
Net payments as a result of repurchase of shares		(1,031,825,111)	(70)	(149,356,854)
Increase/(Decrease) in net assets as a result of movements in share capital		(537,808,730)	75,004,692	978,305
Dividends declared	15	(241,866,696)	-	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		4,840,876,377	76,299,304	469,753,593

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Japan	Japan	Latin
		Flexible Equity Fund JPY	Small & MidCap Opportunities Fund JPY	American Fund USD
Net assets at the beginning of the year		29,089,575,077	20,235,105,162	835,233,169
Income				
Interest on cash and cash equivalents	2(b)	-	-	581,243
Bond interest, net of withholding taxes	2(b)	-	-	2,219
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	581,249,901	393,133,286	52,770,182
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	7,285,936	15,745,155	51,150
Management fee rebate	4	-	-	-
Other reimbursements	10	-	-	-
Total income	2(b)	588,535,837	408,878,441	53,404,794
Expenses				
Interest on cash and cash equivalents	2(b)	2,970,459	961,612	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	58,971,145	47,522,228	2,061,842
Loan commitment fees	16	87,056	58,455	2,559
Custodian and depositary fees	2(h),7	4,823,513	5,390,109	283,774
Distribution fees	5	45,819,944	7,205,869	143,563
Tax	8	12,123,566	9,589,886	415,878
Management fees	4	326,178,297	262,689,467	13,776,537
Less Management fee waiver	4	-	-	-
Total expenses		450,973,980	333,417,626	16,684,153
Net income/(deficit)		137,561,857	75,460,815	36,720,641
Net realised appreciation/(depreciation):				
Investments	2(a)	2,113,338,740	314,416,712	53,517,421
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	911,261,077	162,252,660	978,087
Foreign currencies on other transactions	2(i)	(7,803,154)	(2,941,772)	604,616
Net realised appreciation/(depreciation) for the year		3,016,796,663	473,727,600	55,100,124
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	4,010,267,120	1,757,410,227	85,670,023
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	60,589,369	(6,874,901)	(99,685)
Foreign currencies on other transactions	2(i)	104,150	5,183,221	21,298
Net change in unrealised appreciation/(depreciation) for the year		4,070,960,639	1,755,718,547	85,591,636
Increase/(Decrease) in net assets as a result of operations		7,225,319,159	2,304,906,962	177,412,401
Movements in share capital				
Net receipts as a result of issue of shares		33,207,820,984	6,202,800,959	293,257,830
Net payments as a result of repurchase of shares		(34,491,034,714)	(7,287,480,296)	(369,073,522)
Increase/(Decrease) in net assets as a result of movements in share capital		(1,283,213,730)	(1,084,679,337)	(75,815,692)
Dividends declared	15	(1,538,341)	(244,649)	(205,553)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		35,030,142,165	21,455,088,138	936,624,325

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Multi-Theme Equity Fund USD	Natural Resources Fund ⁽⁷⁾ USD	Next Generation Health Care Fund USD
Net assets at the beginning of the year		188,867,921	444,508,211	16,685,032
Income				
Interest on cash and cash equivalents	2(b)	14,605	603,415	40,752
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	578,266	-	-
Dividends, net of withholding taxes	2(b)	-	13,863,728	49,609
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	-	147,593	3,803
Management fee rebate	4	581,236	-	-
Other reimbursements	10	540	1,879	38
Total income	2(b)	1,174,647	14,616,615	94,202
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	223,040	861,594	(6,020)
Loan commitment fees	16	545	1,393	50
Custodian and depositary fees	2(h),7	57,586	90,732	18,724
Distribution fees	5	130,379	483,185	3,506
Tax	8	46,702	172,609	2,375
Management fees	4	1,093,814	5,758,055	18,968
Less Management fee waiver	4	-	-	-
Total expenses		1,552,066	7,367,568	37,603
Net income/(deficit)		(377,419)	7,249,047	56,599
Net realised appreciation/(depreciation):				
Investments	2(a)	(6,432,647)	10,426,695	(1,044,416)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(947,655)	2,019,472	9,243
Foreign currencies on other transactions	2(i)	70,514	(74,386)	(2,936)
Net realised appreciation/(depreciation) for the year		(7,309,788)	12,371,781	(1,038,109)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	16,194,562	13,411,901	2,382,508
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	1,891,673	596,544	(9,965)
Foreign currencies on other transactions	2(i)	(15)	32,003	178
Net change in unrealised appreciation/(depreciation) for the year		18,086,220	14,040,448	2,372,721
Increase/(Decrease) in net assets as a result of operations		10,399,013	33,661,276	1,391,211
Movements in share capital				
Net receipts as a result of issue of shares		47,349,251	176,677,329	997,859
Net payments as a result of repurchase of shares		(82,370,066)	(274,087,650)	(702,973)
Increase/(Decrease) in net assets as a result of movements in share capital		(35,020,815)	(97,410,321)	294,886
Dividends declared	15	-	(4,088,098)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		164,246,119	376,671,068	18,371,129

⁽⁷⁾ Fund name changed post year end, see Note 19, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Next	Nutrition	Sustainable
		Generation Technology Fund USD	Fund Fund USD	Asian Bond Fund USD
Net assets at the beginning of the year		2,755,606,835	348,357,484	42,880,627
Income				
Interest on cash and cash equivalents	2(b)	3,246,910	749,282	214,585
Bond interest, net of withholding taxes	2(b)	-	-	3,903,191
Swap interest	2(c)	-	-	18,675
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	12,126,457	3,747,947	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	556,067	37,236	18,444
Management fee rebate	4	-	-	-
Other reimbursements	10	14,626	1,159	755
Total income	2(b)	15,944,060	4,535,624	4,155,650
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	15,648
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	5,332,356	519,542	23,726
Loan commitment fees	16	7,651	955	132
Custodian and depository fees	2(h),7	374,501	66,518	24,901
Distribution fees	5	3,974,501	613,097	410
Tax	8	1,102,319	105,646	8,331
Management fees	4	30,355,294	3,300,937	302,191
Less Management fee waiver	4	-	-	-
Total expenses		41,146,622	4,606,695	375,339
Net income/(deficit)		(25,202,562)	(71,071)	3,780,311
Net realised appreciation/(depreciation):				
Investments	2(a)	(699,577,724)	(34,532,843)	(5,442,539)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	(727,715)
Options/Swaptions contracts	2(c)	-	-	(80,037)
Swaps transactions	2(c)	-	-	(122,525)
Forward foreign exchange contracts	2(c)	18,017,039	888,881	92,251
Foreign currencies on other transactions	2(i)	(1,089,396)	(110,577)	(27,813)
Net realised appreciation/(depreciation) for the year		(682,650,081)	(33,754,539)	(6,308,378)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	829,161,453	13,822,110	1,458,361
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	88,982
Options/Swaptions contracts	2(c)	-	-	(16,217)
Swaps transactions	2(c)	-	-	19,056
Forward foreign exchange contracts	2(c)	10,043,217	501,915	204,739
Foreign currencies on other transactions	2(i)	1,580	(8,912)	1,130
Net change in unrealised appreciation/(depreciation) for the year		839,206,250	14,315,113	1,756,051
Increase/(Decrease) in net assets as a result of operations		131,353,607	(19,510,497)	(772,016)
Movements in share capital				
Net receipts as a result of issue of shares		582,547,289	59,936,611	75,127,152
Net payments as a result of repurchase of shares		(903,990,994)	(118,462,216)	(5,003,692)
Increase/(Decrease) in net assets as a result of movements in share capital		(321,443,705)	(58,525,605)	70,123,460
Dividends declared	15	(317)	(4,879)	(525)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		2,565,516,420	270,316,503	112,231,546

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Sustainable Emerging Markets Blended Bond Fund USD	Sustainable Emerging Markets Bond Fund USD	Sustainable Emerging Markets Corporate Bond Fund USD
Net assets at the beginning of the year		43,855,487	352,748,965	79,198,715
Income				
Interest on cash and cash equivalents	2(b)	52,976	859,010	112,364
Bond interest, net of withholding taxes	2(b)	2,620,528	16,510,461	3,368,940
Swap interest	2(c)	124,911	13,625	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	8,360	132,612	55,464
Management fee rebate	4	-	-	-
Other reimbursements	10	(178)	1,992	168
Total income	2(b)	2,806,597	17,517,700	3,536,936
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	264,549	655,504	35,096
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	(12,611)	140,012	28,065
Loan commitment fees	16	134	1,059	230
Custodian and depositary fees	2(h),7	61,946	75,967	21,114
Distribution fees	5	48,330	49,822	28,765
Tax	8	12,418	50,810	12,446
Management fees	4	172,272	1,458,801	310,569
Less Management fee waiver	4	-	-	-
Total expenses		547,038	2,431,975	436,285
Net income/(deficit)		2,259,559	15,085,725	3,100,651
Net realised appreciation/(depreciation):				
Investments	2(a)	(1,940,746)	(63,235,700)	(8,374,349)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(161,811)	6,596,000	(53,455)
Options/Swaptions contracts	2(c)	63,088	-	-
Swaps transactions	2(c)	239,546	553,495	67,664
Forward foreign exchange contracts	2(c)	158,999	13,856,655	785,754
Foreign currencies on other transactions	2(i)	(6,894)	41,001	76,922
Net realised appreciation/(depreciation) for the year		(1,647,818)	(42,188,549)	(7,497,464)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	4,266,836	65,055,900	6,384,482
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	66,808	531	19,969
Options/Swaptions contracts	2(c)	23,629	-	-
Swaps transactions	2(c)	(179,325)	(1,095,169)	(66,476)
Forward foreign exchange contracts	2(c)	(177,312)	3,782,692	627,036
Foreign currencies on other transactions	2(i)	16,912	21,832	5,903
Net change in unrealised appreciation/(depreciation) for the year		4,017,548	67,765,786	6,970,914
Increase/(Decrease) in net assets as a result of operations		4,629,289	40,662,962	2,574,101
Movements in share capital				
Net receipts as a result of issue of shares		1,226,581	70,499,059	28,515,103
Net payments as a result of repurchase of shares		(6,902,704)	(247,718,304)	(57,145,252)
Increase/(Decrease) in net assets as a result of movements in share capital		(5,676,123)	(177,219,245)	(28,630,149)
Dividends declared	15	(11,343)	(133,524)	(15,654)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		42,797,310	216,059,158	53,127,013

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Sustainable Emerging Markets Local Currency Bond Fund USD	Sustainable Energy Fund USD	Sustainable Fixed Income Global Opportunities Fund EUR
Net assets at the beginning of the year		429,926,735	6,450,497,616	565,937,527
Income				
Interest on cash and cash equivalents	2(b)	312,351	15,103,026	1,463,533
Bond interest, net of withholding taxes	2(b)	30,225,167	-	22,047,496
Swap interest	2(c)	523,329	-	18,289,431
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	237,460
Collective investment scheme income, net of withholding taxes	2(b)	-	-	7,618
Dividends, net of withholding taxes	2(b)	-	91,976,739	218,307
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	102
Securities lending income	2(b)	49,536	1,094,512	27,491
Management fee rebate	4	-	-	356
Other reimbursements	10	(33,288)	35,811	1,362
Total income	2(b)	31,077,095	108,210,088	42,293,156
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	482,685	-	21,408,837
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	330
Annual service charge	6	140,815	14,633,929	131,339
Loan commitment fees	16	1,284	18,606	2,025
Custodian and depositary fees	2(h),7	383,099	1,024,649	135,424
Distribution fees	5	5,072	9,359,758	11,549
Tax	8	48,092	3,078,062	52,965
Management fees	4	728,751	97,013,965	499,067
Less Management fee waiver	4	-	-	-
Total expenses		1,789,798	125,128,969	22,241,536
Net income/(deficit)		29,287,297	(16,918,881)	20,051,620
Net realised appreciation/(depreciation):				
Investments	2(a)	(34,574,231)	197,955,799	(30,123,685)
To Be Announced securities contracts	2(c)	-	-	2,343,439
Contracts for difference	2(c)	-	-	(7,099)
Exchange traded futures contracts	2(c)	(608,199)	-	9,107,817
Options/Swaptions contracts	2(c)	(312,123)	-	755,262
Swaps transactions	2(c)	(679,026)	-	3,184,071
Forward foreign exchange contracts	2(c)	(1,035,786)	4,209,567	(27,662,823)
Foreign currencies on other transactions	2(i)	1,231,429	(654,675)	5,408,484
Net realised appreciation/(depreciation) for the year		(35,977,936)	201,510,691	(36,994,534)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	69,180,182	586,532,344	(20,375,500)
To Be Announced securities contracts	2(c)	-	-	180,331
Contracts for difference	2(c)	-	-	23,418
Exchange traded futures contracts	2(c)	115,876	-	(1,975,516)
Options/Swaptions contracts	2(c)	151,526	-	1,007,323
Swaps transactions	2(c)	856,886	-	(3,743,224)
Forward foreign exchange contracts	2(c)	(2,229,317)	2,725,611	22,019,280
Foreign currencies on other transactions	2(i)	504,527	32,542	(2,687,361)
Net change in unrealised appreciation/(depreciation) for the year		68,579,680	589,290,497	(5,551,249)
Increase/(Decrease) in net assets as a result of operations		61,889,041	773,882,307	(22,494,163)
Movements in share capital				
Net receipts as a result of issue of shares		106,774,037	1,416,439,233	48,121,687
Net payments as a result of repurchase of shares		(91,702,291)	(1,699,489,184)	(75,138,475)
Increase/(Decrease) in net assets as a result of movements in share capital		15,071,746	(283,049,951)	(27,016,788)
Dividends declared	15	(2,525)	(1,472,062)	(9,652,721)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		506,884,997	6,939,857,910	506,773,855

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Sustainable Global Allocation Fund ⁽²⁾	Sustainable Global Bond Income Fund	Sustainable Global Infrastructure Fund
		USD	USD	USD
Net assets at the beginning of the year		-	120,102,371	10,453,305
Income				
Interest on cash and cash equivalents	2(b)	234,494	303,013	28,293
Bond interest, net of withholding taxes	2(b)	973,559	5,789,779	-
Swap interest	2(c)	120,827	621,653	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	159,582	79,498	-
Collective investment scheme income, net of withholding taxes	2(b)	-	1,492	-
Dividends, net of withholding taxes	2(b)	672,816	256,780	291,759
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	-	5,940	807
Management fee rebate	4	-	83	-
Other reimbursements	10	91	107	78
Total income	2(b)	2,161,369	7,058,345	320,937
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	146,468	633,419	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	(6,596)	61,300	6,388
Loan commitment fees	16	-	371	30
Custodian and depositary fees	2(h),7	32,424	38,819	16,161
Distribution fees	5	51	15,486	6,302
Tax	8	8,830	19,942	1,739
Management fees	4	67,445	400,844	16,648
Less Management fee waiver	4	-	-	-
Total expenses		248,622	1,170,181	47,268
Net income/(deficit)		1,912,747	5,888,164	273,669
Net realised appreciation/(depreciation):				
Investments	2(a)	2,271,852	(6,558,326)	(401,384)
To Be Announced securities contracts	2(c)	(146,593)	(132,285)	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(334,435)	316,362	-
Options/Swaptions contracts	2(c)	313,587	52,943	-
Swaps transactions	2(c)	(38,267)	(261,979)	-
Forward foreign exchange contracts	2(c)	(245,820)	3,165,774	-
Foreign currencies on other transactions	2(i)	57,936	(218,598)	4,207
Net realised appreciation/(depreciation) for the year		1,878,260	(3,636,109)	(397,177)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	7,433,824	5,751,602	220,299
To Be Announced securities contracts	2(c)	(24,939)	(53,568)	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(3,630)	(307,408)	-
Options/Swaptions contracts	2(c)	45,873	58,139	-
Swaps transactions	2(c)	34,637	265,605	-
Forward foreign exchange contracts	2(c)	(499,048)	(553)	-
Foreign currencies on other transactions	2(i)	(2,422)	15,867	(421)
Net change in unrealised appreciation/(depreciation) for the year		6,984,295	5,729,684	219,878
Increase/(Decrease) in net assets as a result of operations		10,775,302	7,981,739	96,370
Movements in share capital				
Net receipts as a result of issue of shares		88,144,219	13,987,897	1,323,824
Net payments as a result of repurchase of shares		(2,998,288)	(28,930,746)	(231,051)
Increase/(Decrease) in net assets as a result of movements in share capital		85,145,931	(14,942,849)	1,092,773
Dividends declared	15	(40)	(1,775,348)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		95,921,193	111,365,913	11,642,448

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Sustainable	Swiss	Systematic
		World Bond Fund ⁽⁴⁾ USD	Small & MidCap Opportunities Fund ⁽⁵⁾ CHF	China A-Share Opportunities Fund USD
Net assets at the beginning of the year		1,128,318,997	707,399,037	562,981,457
Income				
Interest on cash and cash equivalents	2(b)	1,158,313	-	271,819
Bond interest, net of withholding taxes	2(b)	34,684,916	-	-
Swap interest	2(c)	5,812,087	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	36,547	-	-
Collective investment scheme income, net of withholding taxes	2(b)	205,343	-	-
Dividends, net of withholding taxes	2(b)	-	7,942,179	13,327,439
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	175,306	232,721	-
Management fee rebate	4	1,670	1,675	-
Other reimbursements	10	5,079	17	-
Total income	2(b)	42,079,261	8,176,592	13,599,258
Expenses				
Interest on cash and cash equivalents	2(b)	-	51,814	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	6,957,630	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	737,275	1,106,187	754,295
Loan commitment fees	16	3,489	1,995	1,751
Custodian and depositary fees	2(h),7	270,070	104,336	391,349
Distribution fees	5	179,737	-	8,745
Tax	8	239,198	223,570	156,721
Management fees	4	2,379,444	6,519,433	3,650,516
Less Management fee waiver	4	-	-	-
Total expenses		10,766,843	8,007,335	4,963,377
Net income/(deficit)		31,312,418	169,257	8,635,881
Net realised appreciation/(depreciation):				
Investments	2(a)	(82,097,146)	72,388,273	(89,992,546)
To Be Announced securities contracts	2(c)	(2,731,725)	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(4,933,835)	-	(518,460)
Options/Swaptions contracts	2(c)	1,581,322	-	-
Swaps transactions	2(c)	(8,108,082)	-	-
Forward foreign exchange contracts	2(c)	1,116,255	-	186,628
Foreign currencies on other transactions	2(i)	3,113,270	(55)	37,101
Net realised appreciation/(depreciation) for the year		(92,059,941)	72,388,218	(90,287,277)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	74,347,463	(41,402,323)	4,677,532
To Be Announced securities contracts	2(c)	266,230	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(1,829,443)	-	124,052
Options/Swaptions contracts	2(c)	115,518	-	-
Swaps transactions	2(c)	(994,532)	-	-
Forward foreign exchange contracts	2(c)	4,392,008	-	157,266
Foreign currencies on other transactions	2(i)	(27,679)	(701)	6,791
Net change in unrealised appreciation/(depreciation) for the year		76,269,565	(41,403,024)	4,965,641
Increase/(Decrease) in net assets as a result of operations		15,522,042	31,154,451	(76,685,755)
Movements in share capital				
Net receipts as a result of issue of shares		174,137,025	1,137,003	228,402,173
Net payments as a result of repurchase of shares		(391,444,708)	(138,937,182)	(166,574,123)
Increase/(Decrease) in net assets as a result of movements in share capital		(217,307,683)	(137,800,179)	61,828,050
Dividends declared	15	(1,207,239)	(10,047)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		925,326,117	600,743,262	548,123,752

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Systematic China Environmental Tech Fund ⁽²⁾ USD	Systematic Global Equity High Income Fund USD	Systematic Global Sustainable Income & Growth Fund ⁽²⁾ USD
Net assets at the beginning of the year		-	4,369,623,100	-
Income				
Interest on cash and cash equivalents	2(b)	3,942	8,634,126	36,793
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	208,266
Dividends, net of withholding taxes	2(b)	131,735	135,427,144	310,793
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	-	2,548,157	973
Management fee rebate	4	-	-	-
Other reimbursements	10	-	9,438	2
Total income	2(b)	135,677	146,618,865	556,827
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	(4,092)	9,673,501	(34,456)
Loan commitment fees	16	-	12,815	-
Custodian and depositary fees	2(h),7	8,911	613,763	46,564
Distribution fees	5	-	90,812	13
Tax	8	664	2,011,803	2,740
Management fees	4	64	58,676,619	8,662
Less Management fee waiver	4	-	-	-
Total expenses		5,547	71,079,313	23,523
Net income/(deficit)		130,130	75,539,552	533,304
Net realised appreciation/(depreciation):				
Investments	2(a)	(58,972)	(265,697,896)	9,335
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(2,982)	41,915,986	214,213
Options/Swaptions contracts	2(c)	-	158,019,757	419,230
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	8	(61,460,563)	859
Foreign currencies on other transactions	2(i)	3,223	1,553,489	(722)
Net realised appreciation/(depreciation) for the year		(58,723)	(125,669,227)	642,915
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	(570,712)	377,966,672	808,132
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	2,515	17,162,658	54,304
Options/Swaptions contracts	2(c)	-	(21,259,238)	(64,867)
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(54)	10,805,422	1,057
Foreign currencies on other transactions	2(i)	(20)	525,257	797
Net change in unrealised appreciation/(depreciation) for the year		(568,271)	385,200,771	799,423
Increase/(Decrease) in net assets as a result of operations		(498,664)	335,071,096	1,975,642
Movements in share capital				
Net receipts as a result of issue of shares		16,600,133	3,567,211,114	20,137,552
Net payments as a result of repurchase of shares		(21)	(2,914,995,940)	(40,772)
Increase/(Decrease) in net assets as a result of movements in share capital		16,600,112	652,215,174	20,096,780
Dividends declared	15	-	(348,199,443)	(77,994)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		16,103,248	5,008,709,927	21,994,428

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	Systematic	United	US
		Sustainable Global SmallCap Fund ⁽⁴⁾ USD	Kingdom Fund GBP	Basic Value Fund USD
Net assets at the beginning of the year		222,047,023	269,647,969	759,596,354
Income				
Interest on cash and cash equivalents	2(b)	188,718	74,688	1,699,331
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	4,968,706	6,244,799	15,792,456
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	130,767	5,024	80,364
Management fee rebate	4	-	-	-
Other reimbursements	10	640	-	4,838
Total income	2(b)	5,288,831	6,324,511	17,576,989
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	421,487	520,519	1,686,116
Loan commitment fees	16	645	763	2,403
Custodian and depositary fees	2(h),7	326,404	38,098	116,835
Distribution fees	5	137,983	219,716	558,392
Tax	8	119,584	100,462	347,162
Management fees	4	3,344,256	2,963,538	9,567,118
Less Management fee waiver	4	-	-	-
Total expenses		4,350,359	3,843,096	12,278,026
Net income/(deficit)		938,472	2,481,415	5,298,963
Net realised appreciation/(depreciation):				
Investments	2(a)	(6,401,525)	(1,861,290)	27,626,214
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	84,043	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(477,059)	560,079	552,575
Foreign currencies on other transactions	2(i)	(106,414)	(39,457)	128,340
Net realised appreciation/(depreciation) for the year		(6,900,955)	(1,340,668)	28,307,129
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	30,585,385	12,632,398	22,265,164
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	107,485	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	392,340	48,106	365,715
Foreign currencies on other transactions	2(i)	10,092	(7,084)	166
Net change in unrealised appreciation/(depreciation) for the year		31,095,302	12,673,420	22,631,045
Increase/(Decrease) in net assets as a result of operations		25,132,819	13,814,167	56,237,137
Movements in share capital				
Net receipts as a result of issue of shares		54,554,182	21,244,001	379,622,222
Net payments as a result of repurchase of shares		(46,449,260)	(91,469,599)	(305,574,883)
Increase/(Decrease) in net assets as a result of movements in share capital		8,104,922	(70,225,598)	74,047,339
Dividends declared	15	-	(434,832)	(110,907)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		255,284,764	212,801,706	889,769,923

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	US Dollar Bond Fund USD	US Dollar High Yield Bond Fund USD	US Dollar Reserve Fund USD
Net assets at the beginning of the year		572,662,883	2,357,372,193	505,636,900
Income				
Interest on cash and cash equivalents	2(b)	1,759,569	2,226,153	1,840
Bond interest, net of withholding taxes	2(b)	19,393,307	129,454,302	9,005,967
Swap interest	2(c)	447,021	1,512,143	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	10,829	-	12,928,904
Collective investment scheme income, net of withholding taxes	2(b)	-	(1,465)	-
Dividends, net of withholding taxes	2(b)	-	648,520	302
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	12,970	557,461	-
Management fee rebate	4	-	10,918	-
Other reimbursements	10	(12)	5,245	-
Total income	2(b)	21,623,684	134,413,277	21,937,013
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	491,498	18,006	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	502,194	2,433,459	372,291
Loan commitment fees	16	1,685	7,092	-
Custodian and depository fees	2(h),7	168,092	225,787	64,738
Distribution fees	5	186,234	196,635	69,638
Tax	8	186,415	783,295	51,364
Management fees	4	2,851,292	19,060,743	2,215,239
Less Management fee waiver	4	-	-	-
Total expenses		4,387,410	22,725,017	2,773,270
Net income/(deficit)		17,236,274	111,688,260	19,163,743
Net realised appreciation/(depreciation):				
Investments	2(a)	(25,538,436)	(141,478,548)	1,038,091
To Be Announced securities contracts	2(c)	(1,653,063)	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(2,897,890)	(3,520,342)	-
Options/Swaptions contracts	2(c)	(1,657,356)	(284,757)	-
Swaps transactions	2(c)	(93,898)	(17,381,781)	-
Forward foreign exchange contracts	2(c)	2,266,249	659,890	744,526
Foreign currencies on other transactions	2(i)	(190,333)	(456,021)	(11,354)
Net realised appreciation/(depreciation) for the year		(29,764,727)	(162,461,559)	1,771,263
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	5,042,655	157,571,324	53,518
To Be Announced securities contracts	2(c)	377,081	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(543,345)	203,897	-
Options/Swaptions contracts	2(c)	(184,181)	(149,120)	-
Swaps transactions	2(c)	(217,373)	9,374,903	-
Forward foreign exchange contracts	2(c)	(204,013)	(1,615,688)	589,414
Foreign currencies on other transactions	2(i)	32,016	(2,704)	(307)
Net change in unrealised appreciation/(depreciation) for the year		4,302,840	165,382,612	642,625
Increase/(Decrease) in net assets as a result of operations		(8,225,613)	114,609,313	21,577,631
Movements in share capital				
Net receipts as a result of issue of shares		258,208,562	631,111,452	911,220,226
Net payments as a result of repurchase of shares		(266,681,671)	(1,151,559,738)	(923,854,581)
Increase/(Decrease) in net assets as a result of movements in share capital		(8,473,109)	(520,448,286)	(12,634,355)
Dividends declared	15	(2,297,426)	(65,645,476)	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		553,666,735	1,885,887,744	514,580,176

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	US Dollar Short Duration Bond Fund USD	US Flexible Equity Fund USD	US Government Mortgage Impact Fund USD
Net assets at the beginning of the year		1,582,256,819	1,544,907,233	101,674,992
Income				
Interest on cash and cash equivalents	2(b)	1,628,778	809,365	21,984
Bond interest, net of withholding taxes	2(b)	63,406,089	-	3,348,100
Swap interest	2(c)	410,228	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	2,031,114	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	-	13,413,336	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	163,704	90,791	-
Management fee rebate	4	-	-	-
Other reimbursements	10	4,360	-	-
Total income	2(b)	67,644,273	14,313,492	3,370,084
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	801,424	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	1,111,487	2,579,954	116,414
Loan commitment fees	16	4,937	4,225	324
Custodian and depository fees	2(h),7	200,783	187,645	51,996
Distribution fees	5	682,339	537,424	76,154
Tax	8	724,713	539,536	38,976
Management fees	4	8,489,762	16,304,879	512,013
Less Management fee waiver	4	-	-	-
Total expenses		12,015,445	20,153,663	795,877
Net income/(deficit)		55,628,828	(5,840,171)	2,574,207
Net realised appreciation/(depreciation):				
Investments	2(a)	(58,266,286)	45,192,792	(3,045,139)
To Be Announced securities contracts	2(c)	(271,737)	-	(268,685)
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(4,587,947)	-	491,995
Options/Swaptions contracts	2(c)	-	-	3,004
Swaps transactions	2(c)	644,316	-	-
Forward foreign exchange contracts	2(c)	8,848,084	3,094,293	371
Foreign currencies on other transactions	2(i)	(493,621)	(343,843)	134
Net realised appreciation/(depreciation) for the year		(54,127,191)	47,943,242	(2,818,320)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	54,562,737	142,138,183	(3,372,911)
To Be Announced securities contracts	2(c)	(121,542)	-	(115,160)
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	(1,819,850)	-	(80,573)
Options/Swaptions contracts	2(c)	-	-	(9,547)
Swaps transactions	2(c)	(496,761)	-	-
Forward foreign exchange contracts	2(c)	(12,855,081)	792,007	(62)
Foreign currencies on other transactions	2(i)	32,040	(7,628)	31
Net change in unrealised appreciation/(depreciation) for the year		39,301,543	142,922,562	(3,578,222)
Increase/(Decrease) in net assets as a result of operations		40,803,180	185,025,633	(3,822,335)
Movements in share capital				
Net receipts as a result of issue of shares		749,669,561	785,407,099	15,509,628
Net payments as a result of repurchase of shares		(749,450,072)	(633,592,214)	(25,885,814)
Increase/(Decrease) in net assets as a result of movements in share capital		219,489	151,814,885	(10,376,186)
Dividends declared	15	(5,156,910)	-	(300,789)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		1,618,122,578	1,881,747,751	87,175,682

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	US	US	US
		Growth Fund	Mid-Cap Value Fund	Sustainable Equity Fund
		USD	USD	USD
Net assets at the beginning of the year		310,964,654	264,640,243	4,276,723
Income				
Interest on cash and cash equivalents	2(b)	149,939	599,540	4,314
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	1,423,435	4,035,989	39,972
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Securities lending income	2(b)	22,934	39,403	363
Management fee rebate	4	-	-	-
Other reimbursements	10	630	1,462	66
Total income	2(b)	1,596,938	4,676,394	44,715
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	722,505	648,495	(7,462)
Loan commitment fees	16	933	795	12
Custodian and depositary fees	2(h),7	41,981	70,715	10,080
Distribution fees	5	408,389	221,121	525
Tax	8	149,978	127,509	492
Management fees	4	3,941,495	3,543,209	1,779
Less Management fee waiver	4	-	-	-
Total expenses		5,265,281	4,611,844	5,426
Net income/(deficit)		(3,668,343)	64,550	39,289
Net realised appreciation/(depreciation):				
Investments	2(a)	(2,446,176)	324,687	(212,553)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	302,735	(147,393)	-
Foreign currencies on other transactions	2(i)	(15,958)	(28,148)	(131)
Net realised appreciation/(depreciation) for the year		(2,159,399)	149,146	(212,684)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	72,301,426	14,555,830	646,429
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(78,355)	26,861	-
Foreign currencies on other transactions	2(i)	36	4,169	54
Net change in unrealised appreciation/(depreciation) for the year		72,223,107	14,586,860	646,483
Increase/(Decrease) in net assets as a result of operations		66,395,365	14,800,556	473,088
Movements in share capital				
Net receipts as a result of issue of shares		156,142,468	116,969,346	157,448
Net payments as a result of repurchase of shares		(141,438,777)	(153,019,994)	(89,906)
Increase/(Decrease) in net assets as a result of movements in share capital		14,703,691	(36,050,648)	67,542
Dividends declared	15	-	-	-
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		392,063,710	243,390,151	4,817,353

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	World Energy Fund USD	World Financials Fund USD	World Gold Fund USD
Net assets at the beginning of the year		3,014,573,608	1,419,083,947	3,351,047,354
Income				
Interest on cash and cash equivalents	2(b)	1,846,914	2,172,592	2,398,915
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	-	-	-
Dividends, net of withholding taxes	2(b)	113,986,110	50,941,533	76,754,500
Contracts for difference dividends, net of withholding taxes	2(c)	-	947,148	-
Securities lending income	2(b)	1,581,115	113,065	1,188,152
Management fee rebate	4	-	-	-
Other reimbursements	10	35,989	9,473	(45)
Total income	2(b)	117,450,128	54,183,811	80,341,522
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	6,906,259	3,725,457	9,519,583
Loan commitment fees	16	9,284	4,251	11,049
Custodian and depositary fees	2(h),7	375,915	600,244	588,590
Distribution fees	5	1,293,733	1,780,594	2,013,632
Tax	8	1,329,403	731,501	1,949,933
Management fees	4	49,583,736	21,291,173	65,504,769
Less Management fee waiver	4	-	-	-
Total expenses		59,498,330	28,133,220	79,587,556
Net income/(deficit)		57,951,798	26,050,591	753,966
Net realised appreciation/(depreciation):				
Investments	2(a)	250,961,954	(134,871,291)	109,760,740
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	5,940,381	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	6,445,222	156,263	10,467,812
Foreign currencies on other transactions	2(i)	(10,783)	73,243	(425,789)
Net realised appreciation/(depreciation) for the year		257,396,393	(128,701,404)	119,802,763
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	24,907,538	416,173,833	708,438,461
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	-
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	2,494,000	537,894	2,891,530
Foreign currencies on other transactions	2(i)	171,763	161,117	53,240
Net change in unrealised appreciation/(depreciation) for the year		27,573,301	416,872,844	711,383,231
Increase/(Decrease) in net assets as a result of operations		342,921,492	314,222,031	831,939,960
Movements in share capital				
Net receipts as a result of issue of shares		2,352,677,207	917,261,477	1,492,090,919
Net payments as a result of repurchase of shares		(2,717,740,548)	(858,467,546)	(1,693,743,776)
Increase/(Decrease) in net assets as a result of movements in share capital		(365,063,341)	58,793,931	(201,652,857)
Dividends declared	15	(2,347,688)	(490,374)	(77,747)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		2,990,084,071	1,791,609,535	3,981,256,710

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	World	World	World
		Healthscience Fund USD	Mining Fund USD	Real Estate Securities Fund USD
Net assets at the beginning of the year		13,872,428,365	5,369,730,517	146,252,232
Income				
Interest on cash and cash equivalents	2(b)	753,968	3,747,919	266,346
Bond interest, net of withholding taxes	2(b)	-	-	-
Swap interest	2(c)	-	-	-
Contracts for difference interest	2(c)	-	-	-
Equity linked note income	2(c)	-	-	-
Interest from money market deposits	2(b)	-	-	-
Collective investment scheme income, net of withholding taxes	2(b)	12,129,995	-	-
Dividends, net of withholding taxes	2(b)	164,420,590	199,926,058	3,712,024
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	27,709
Securities lending income	2(b)	1,290,929	1,393,168	23,478
Management fee rebate	4	-	-	-
Other reimbursements	10	8,670	17,949	87
Total income	2(b)	178,604,152	205,085,094	4,029,644
Expenses				
Interest on cash and cash equivalents	2(b)	-	-	-
Contracts for difference interest	2(c)	-	-	67,620
Swap interest	2(c)	-	-	-
Contracts for difference dividends, net of withholding taxes	2(c)	-	-	-
Annual service charge	6	28,469,401	13,295,676	267,856
Loan commitment fees	16	43,318	16,626	423
Custodian and depositary fees	2(h),7	1,474,488	920,324	65,948
Distribution fees	5	15,604,882	2,181,968	52,306
Tax	8	6,481,523	2,658,516	56,741
Management fees	4	187,666,975	93,267,574	1,328,512
Less Management fee waiver	4	-	-	-
Total expenses		239,740,587	112,340,684	1,839,406
Net income/(deficit)		(61,136,435)	92,744,410	2,190,238
Net realised appreciation/(depreciation):				
Investments	2(a)	243,643,956	367,969,292	(13,536,369)
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	21,765
Exchange traded futures contracts	2(c)	-	-	190,546
Options/Swaptions contracts	2(c)	2,192,198	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(9,154,552)	6,990,663	35,317
Foreign currencies on other transactions	2(i)	(35,744)	(3,795,502)	140,397
Net realised appreciation/(depreciation) for the year		236,645,858	371,164,453	(13,148,344)
Net change in unrealised appreciation/(depreciation) on:				
Investments	2(a)	1,095,239,556	180,603,785	37,110
To Be Announced securities contracts	2(c)	-	-	-
Contracts for difference	2(c)	-	-	190,546
Exchange traded futures contracts	2(c)	-	-	-
Options/Swaptions contracts	2(c)	-	-	-
Swaps transactions	2(c)	-	-	-
Forward foreign exchange contracts	2(c)	(22,841,472)	5,406,895	(277,482)
Foreign currencies on other transactions	2(i)	143,662	525,953	(984)
Net change in unrealised appreciation/(depreciation) for the year		1,072,541,746	186,536,633	(50,810)
Increase/(Decrease) in net assets as a result of operations		1,248,051,169	650,445,496	(11,008,916)
Movements in share capital				
Net receipts as a result of issue of shares		3,598,057,269	1,312,342,710	105,465,030
Net payments as a result of repurchase of shares		(5,106,265,684)	(1,919,112,010)	(42,595,527)
Increase/(Decrease) in net assets as a result of movements in share capital		(1,508,208,415)	(606,769,300)	62,869,503
Dividends declared	15	(465,545)	(3,725,117)	(219,051)
Foreign exchange adjustment	2(e)	-	-	-
Net assets at the end of the year		13,611,805,574	5,409,681,596	197,893,768

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Operations and Changes in Net Assets

For the Year From 1 September 2022 to 31 August 2023 continued

Fund Name	Note	World Technology Fund USD
Net assets at the beginning of the year		8,792,222,507
Income		
Interest on cash and cash equivalents	2(b)	452,162
Bond interest, net of withholding taxes	2(b)	-
Swap interest	2(c)	-
Contracts for difference interest	2(c)	-
Equity linked note income	2(c)	-
Interest from money market deposits	2(b)	-
Collective investment scheme income, net of withholding taxes	2(b)	11,501,949
Dividends, net of withholding taxes	2(b)	34,243,946
Contracts for difference dividends, net of withholding taxes	2(c)	-
Securities lending income	2(b)	1,349,054
Management fee rebate	4	-
Other reimbursements	10	22,982
Total income	2(b)	47,570,093
Expenses		
Interest on cash and cash equivalents	2(b)	-
Contracts for difference interest	2(c)	-
Swap interest	2(c)	-
Contracts for difference dividends, net of withholding taxes	2(c)	-
Annual service charge	6	18,208,203
Loan commitment fees	16	24,586
Custodian and depository fees	2(h),7	913,314
Distribution fees	5	8,833,124
Tax	8	4,005,977
Management fees	4	112,310,659
Less Management fee waiver	4	-
Total expenses		144,295,863
Net income/(deficit)		(96,725,770)
Net realised appreciation/(depreciation):		
Investments	2(a)	(732,661,122)
To Be Announced securities contracts	2(c)	-
Contracts for difference	2(c)	-
Exchange traded futures contracts	2(c)	-
Options/Swaptions contracts	2(c)	-
Swaps transactions	2(c)	-
Forward foreign exchange contracts	2(c)	(4,392,379)
Foreign currencies on other transactions	2(i)	(1,460,634)
Net realised appreciation/(depreciation) for the year		(738,514,135)
Net change in unrealised appreciation/(depreciation) on:		
Investments	2(a)	2,175,910,109
To Be Announced securities contracts	2(c)	-
Contracts for difference	2(c)	-
Exchange traded futures contracts	2(c)	-
Options/Swaptions contracts	2(c)	-
Swaps transactions	2(c)	-
Forward foreign exchange contracts	2(c)	3,942,879
Foreign currencies on other transactions	2(i)	6,902
Net change in unrealised appreciation/(depreciation) for the year		2,179,859,890
Increase/(Decrease) in net assets as a result of operations		1,344,619,985
Movements in share capital		
Net receipts as a result of issue of shares		2,628,393,957
Net payments as a result of repurchase of shares		(2,965,786,635)
Increase/(Decrease) in net assets as a result of movements in share capital		(337,392,678)
Dividends declared	15	(661,162)
Foreign exchange adjustment	2(e)	-
Net assets at the end of the year		9,798,788,652

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Asia Pacific Equity Income Fund⁽¹⁾				
A Class distributing (A) (G) share EUR hedged	426,177	15,597	441,774	-
A Class distributing (Q) (G) share	804,834	990	805,824	-
A Class distributing (Q) (G) share SGD hedged	4,831,447	154,799	4,986,246	-
A Class distributing (R) (M) (G) share AUD hedged	644,341	6,577	650,918	-
A Class distributing (R) (M) (G) share ZAR hedged	309,116	35,730	344,846	-
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	19,102	801	19,903	-
A Class distributing (S) (M) (G) share	822,964	22,345	845,309	-
A Class distributing (S) (M) (G) share HKD hedged	264,130	713	264,843	-
A Class non-distributing share	1,564,048	167,917	1,731,965	-
A Class non-distributing UK reporting fund share	30,757	719	31,476	-
C Class distributing (Q) (G) share	32,926	111	33,037	-
C Class distributing (Q) (G) share SGD hedged	24,004	-	24,004	-
D Class distributing (A) (G) UK reporting fund share	914	14,705	15,619	-
D Class distributing (Q) (G) share	115,597	91	115,688	-
D Class distributing (Q) (G) share SGD hedged	20,014	-	20,014	-
D Class non-distributing share	245,387	18,756	264,143	-
E Class distributing (Q) (G) share EUR hedged	248,839	7,463	256,302	-
E Class non-distributing share	643,420	11,233	654,653	-
I Class non-distributing share	500	-	500	-
X Class non-distributing share	24,866	398	25,264	-
Asian Dragon Fund				
A Class distributing (A) UK reporting fund share	122,237	668	43,028	79,877
A Class non-distributing share	6,642,214	1,061,794	2,034,621	5,669,387
A Class non-distributing share AUD hedged	249,176	41,339	53,600	236,915
A Class non-distributing share CHF hedged	127,319	984	35,007	93,296
A Class non-distributing share EUR hedged	838,097	107,313	217,745	727,665
A Class non-distributing share PLN hedged	379,424	14,200	218,433	175,191
A Class non-distributing share SGD hedged	8,718,012	1,592,392	2,565,224	7,745,180
C Class non-distributing share	1,621,808	313,938	812,948	1,122,798
D Class distributing (A) UK reporting fund share	566,845	4,109	197,702	373,252
D Class non-distributing share	4,501,985	1,009,030	1,659,396	3,851,619
D Class non-distributing share AUD hedged	297	-	-	297
D Class non-distributing share CHF hedged	80,461	20,887	33,400	67,948
D Class non-distributing share EUR hedged	819,558	144,257	170,510	793,305
E Class non-distributing share	1,457,725	121,818	315,393	1,264,150
I Class distributing (A) share	23,589	7	13,562	10,034
I Class distributing (A) UK reporting fund share	46,180	-	42,057	4,123
I Class non-distributing share	207,827	482,060	165,218	524,669
I Class non-distributing share AUD hedged	1,481	-	-	1,481
X Class distributing (A) UK reporting fund share	172	-	-	172
X Class non-distributing share	1,649,459	706,903	84,296	2,272,066

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Asian Growth Leaders Fund				
A Class non-distributing share AUD hedged	1,036,474	191,055	294,899	932,630
A Class non-distributing share CHF hedged	407,135	3,624	64,664	346,095
A Class non-distributing share EUR hedged	824,051	134,295	240,646	717,700
A Class non-distributing share SGD hedged	1,807,258	71,388	417,280	1,461,366
A Class non-distributing UK reporting fund share	13,491,590	1,360,535	4,503,220	10,348,905
D Class distributing (M) share	360,599	469	6,299	354,769
D Class non-distributing share CHF hedged	476,289	5,495	107,533	374,251
D Class non-distributing share EUR hedged	1,598,179	1,406,285	2,248,257	756,207
D Class non-distributing share SGD hedged	257,858	-	25,531	232,327
D Class non-distributing UK reporting fund share	17,527,799	2,228,392	7,977,820	11,778,371
E Class non-distributing share	1,178,662	77,023	218,823	1,036,862
I Class distributing (A) UK reporting fund share	232,248	-	131,348	100,900
I Class distributing (Q) share	1,828,789	-	1,828,386	403
I Class non-distributing share	5,931,733	196,212	2,283,029	3,844,916
S Class non-distributing share	1,086,602	70,652	141,011	1,016,243
S Class non-distributing share CHF hedged	775,564	26,744	77,565	724,743
S Class non-distributing share EUR hedged	252,563	-	105,742	146,821
S Class non-distributing share GBP hedged	173,581	147,646	56,624	264,603
S Class non-distributing share SGD hedged	301,426	170,750	120,373	351,803
X Class non-distributing share	205,709	19,639	50,959	174,389
Asian High Yield Bond Fund				
A Class distributing (Q) share	500	-	-	500
A Class distributing (R) (M) (G) share AUD hedged	2,668,633	1,030,599	891,084	2,808,148
A Class distributing (R) (M) (G) share EUR hedged	3,314,084	1,332,406	900,521	3,745,969
A Class distributing (R) (M) (G) share GBP hedged	2,544,051	1,125,006	340,316	3,328,741
A Class distributing (R) (M) (G) share HKD hedged	3,247,527	1,127,400	1,375,165	2,999,762
A Class distributing (R) (M) (G) share SGD hedged	17,818,252	7,152,636	3,814,433	21,156,455
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	2,318,365	362,203	1,025,719	1,654,849
A Class distributing (S) (M) (G) share	74,410,356	30,293,611	28,244,631	76,459,336
A Class non-distributing share	61,104,637	8,168,446	32,726,808	36,546,275
A Class non-distributing share AUD hedged	584,779	173,149	102,948	654,980
A Class non-distributing share EUR hedged	9,169,041	2,340,745	10,917,905	591,881
A Class non-distributing share GBP hedged	133,240	18,136	129,810	21,566
A Class non-distributing share HKD hedged	9,435	19,145	-	28,580
A Class non-distributing share SGD hedged	1,253,799	73,875	192,222	1,135,452
D Class distributing (M) UK reporting fund share EUR hedged	1,071,579	204,709	603,353	672,935
D Class distributing (M) UK reporting fund share GBP hedged	37,423	27,339	8,340	56,422
D Class distributing (S) (M) (G) share	14,734,760	1,629,510	685,989	15,678,281
D Class non-distributing share	16,479,218	7,841,050	13,254,818	11,065,450
D Class non-distributing UK reporting fund share EUR hedged	7,266,206	1,150,302	6,487,810	1,928,698
D Class non-distributing UK reporting fund share GBP hedged	480,365	2,770	481,096	2,039
E Class distributing (Q) share EUR hedged	862,647	157,343	110,527	909,463
E Class non-distributing share	1,042,806	179,684	171,035	1,051,455
E Class non-distributing share EUR hedged	2,042,354	677,510	464,430	2,255,434
I Class distributing (S) (M) (G) share	20,757,706	641,984	11,654,608	9,745,082
I Class non-distributing share	82,612,794	29,867,379	55,046,795	57,433,378
I Class non-distributing UK reporting fund share EUR hedged	6,939,405	17,994,310	10,226,290	14,707,425
X Class non-distributing share	106,420	46,990	65,414	87,996
Asian Multi-Asset Income Fund				
A Class distributing (S) (M) (G) share	500	21,294	9	21,785
A Class distributing (S) (M) (G) share AUD hedged	-	759	-	759
A Class distributing (S) (M) (G) share CAD hedged	-	668	-	668
A Class distributing (S) (M) (G) share CNH hedged	-	359	-	359
A Class distributing (S) (M) (G) share EUR hedged	-	454	-	454
A Class distributing (S) (M) (G) share GBP hedged	-	392	-	392
A Class distributing (S) (M) (G) share HKD hedged	3,900	35,099	9	38,999
A Class distributing (S) (M) (G) share JPY hedged	-	709	-	709
A Class distributing (S) (M) (G) share SGD hedged	1,455	6,995	179	8,271
A Class non-distributing share	8,836	-	-	8,836
I Class non-distributing share	364,108	-	363,608	500
X Class non-distributing share	5,038,631	4,458	4,193	5,038,896

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Asian Sustainable Equity Fund				
A Class non-distributing share	500	-	-	500
D Class non-distributing UK reporting fund share	500	417,725	-	418,225
E Class non-distributing share	454	-	-	454
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,000	51	-	498,051
ZI Class non-distributing share	-	1,003	-	1,003
Asian Tiger Bond Fund				
A Class distributing (D) share	7,300,063	1,022,303	2,043,407	6,278,959
A Class distributing (M) share	16,080,600	943,215	4,017,024	13,006,791
A Class distributing (M) share AUD hedged	2,888,760	87,814	615,596	2,360,978
A Class distributing (M) share EUR hedged	1,362,202	19,967	326,954	1,055,215
A Class distributing (M) share HKD hedged	31,155,645	2,952,792	5,548,683	28,559,754
A Class distributing (M) share NZD hedged	1,070,792	94,691	303,227	862,256
A Class distributing (M) share SGD hedged	2,712,499	40,038	502,230	2,250,307
A Class distributing (R) (M) (G) share AUD hedged	15,869,724	3,372,456	3,469,340	15,772,840
A Class distributing (R) (M) (G) share CAD hedged	6,881,181	1,870,354	2,111,867	6,639,668
A Class distributing (R) (M) (G) share CNH hedged	4,313,321	1,545,791	1,129,926	4,729,186
A Class distributing (R) (M) (G) share NZD hedged	3,850,884	479,035	1,221,977	3,107,942
A Class distributing (R) (M) (G) share ZAR hedged	1,256,236	150,567	257,514	1,149,289
A Class distributing (S) (M) (G) share	98,366,048	20,420,264	31,995,786	86,790,526
A Class distributing (S) (M) (G) share CNH hedged	-	358	-	358
A Class distributing (S) (M) (G) share EUR hedged	7,357,079	1,751,244	1,825,230	7,283,093
A Class distributing (S) (M) (G) share GBP hedged	14,424,976	4,106,054	3,872,631	14,658,399
A Class distributing (S) (M) (G) share HKD hedged	17,754,556	4,384,214	6,527,365	15,611,405
A Class distributing (S) (M) (G) share SGD hedged	30,791,887	4,942,222	5,514,828	30,219,281
A Class non-distributing share	11,164,183	1,253,381	3,502,991	8,914,573
A Class non-distributing share EUR hedged	2,485,459	431,073	1,326,369	1,590,163
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	6,824,406	1,656,935	2,132,929	6,348,412
C Class distributing (D) share	118,127	959	19,219	99,867
C Class non-distributing share	142,491	25,801	57,389	110,903
D Class distributing (A) UK reporting fund share GBP hedged	1,280,686	257,377	503,854	1,034,209
D Class distributing (M) share	5,363,177	1,117,844	2,229,423	4,251,598
D Class distributing (M) share HKD hedged	1,170,316	-	-	1,170,316
D Class distributing (M) share SGD hedged	80,084	-	40,486	39,598
D Class distributing (S) (M) (G) share	7,816,567	2,066,634	1,797,252	8,085,949
D Class non-distributing share	14,946,431	2,898,929	6,518,450	11,326,910
D Class non-distributing share EUR hedged	2,462,020	609,568	1,156,955	1,914,633
D Class non-distributing share SGD hedged	4,987,526	619,192	2,203,158	3,403,560
E Class non-distributing share	1,151,225	21,844	216,218	956,851
E Class non-distributing share EUR hedged	2,914,604	221,609	2,064,183	1,072,030
I Class distributing (A) UK reporting fund share GBP hedged	1,138,776	164,492	244,366	1,058,902
I Class distributing (M) share	6,388,488	3,302,861	4,784,258	4,907,091
I Class distributing (Q) share EUR hedged	10,668,847	197,980	10,430,768	436,059
I Class non-distributing share	29,059,667	4,037,622	10,372,973	22,724,316
I Class non-distributing share EUR hedged	22,482,248	1,682,943	11,753,705	12,411,486
I Class non-distributing share SGD hedged	3,564,269	651,682	440,294	3,775,657
I Class non-distributing UK reporting fund share CHF hedged	8,625,753	440,094	2,435,436	6,630,411
SR Class distributing (A) UK reporting fund share GBP hedged	44,800	-	44,439	361
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class non-distributing UK reporting fund share	301,541	44,547	231,194	114,894
SR Class non-distributing UK reporting fund share EUR hedged	421	-	-	421
X Class distributing (M) share	10	-	-	10
X Class non-distributing share	1,663,112	10,239	579,717	1,093,634
X Class non-distributing share EUR hedged	472	-	-	472

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Brown To Green Materials Fund⁽²⁾				
A Class non-distributing share	-	4,102	2	4,100
AI Class non-distributing share	-	466	-	466
D Class non-distributing UK reporting fund share	-	3,420	-	3,420
E Class non-distributing UK reporting fund share	-	466	-	466
I Class non-distributing UK reporting fund share	-	997	-	997
X Class non-distributing UK reporting fund share	-	1,995,000	-	1,995,000
Z Class non-distributing UK reporting fund share	-	1,997	-	1,997

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
China Bond Fund				
A Class distributing (M) share	28,489,582	1,777,705	6,982,721	23,284,566
A Class distributing (R) (M) (G) share HKD hedged	-	390	-	390
A Class distributing (R) (M) (G) share USD hedged	-	500	-	500
A Class distributing (S) (M) (G) share	21,355,037	2,605,607	6,556,019	17,404,625
A Class distributing (S) (M) (G) share AUD hedged	26,373,523	864,430	3,168,317	24,069,636
A Class distributing (S) (M) (G) share EUR hedged	6,556,729	1,666,092	1,888,633	6,334,188
A Class distributing (S) (M) (G) share HKD hedged	23,667,654	1,522,713	8,176,052	17,014,315
A Class distributing (S) (M) (G) share SGD hedged	73,938,062	2,426,916	12,376,357	63,988,621
A Class distributing (S) (M) (G) share USD hedged	92,238,972	4,972,796	35,245,160	61,966,608
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1,820,958	832,422	858,087	1,795,293
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	2,296,890	83,343	418,154	1,962,079
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	2,204,727	32,988	521,586	1,716,129
A Class non-distributing share	24,761,492	2,206,070	11,080,794	15,886,768
A Class non-distributing share JPY hedged	548	-	-	548
A Class non-distributing share SGD hedged	-	677	-	677
A Class non-distributing UK reporting fund share USD hedged	11,002,021	213,676	6,648,134	4,567,563
AI Class non-distributing share	566,752	115,307	249,808	432,251
AI Class non-distributing share EUR hedged	292,719	11,247	64,706	239,260
C Class non-distributing share	3,505	-	1,521	1,984
D Class distributing (A) UK reporting fund share GBP hedged	2,111,085	243,539	1,093,993	1,260,631
D Class distributing (M) share	7,744,920	72,447	1,878,695	5,938,672
D Class distributing (S) (M) (G) share	912,933	-	-	912,933
D Class distributing (S) (M) (G) share SGD hedged	142,874	26,896	49,126	120,644
D Class distributing (S) (M) (G) share USD hedged	1,105,048	179,385	604,863	679,570
D Class non-distributing share	34,529,218	2,907,642	19,338,265	18,098,595
D Class non-distributing share SGD hedged	-	677	-	677
D Class non-distributing UK reporting fund share EUR hedged	3,263,633	127,387	2,890,395	500,625
D Class non-distributing UK reporting fund share USD hedged	2,979,169	261,067	2,309,035	931,201
E Class distributing (Q) share	5,246,973	327,438	1,492,317	4,082,094
E Class distributing (Q) share EUR hedged	4,400,621	212,393	1,381,135	3,231,879
E Class distributing (R) (M) (G) share EUR hedged	27,147	3,674	5,564	25,257
E Class non-distributing share	50,976,050	1,587,249	18,582,004	33,981,295
E Class non-distributing share EUR hedged	21,972,227	422,659	6,055,478	16,339,408
I Class distributing (A) UK reporting fund share GBP hedged	385	-	-	385
I Class distributing (M) share	3,439,933	597,852	77,692	3,960,093
I Class distributing (Q) share EUR hedged	2,516,488	29	1,005,818	1,510,699
I Class distributing (S) (M) (G) share	16,810,763	1,826,004	3,578,268	15,058,499
I Class distributing (S) (M) (G) share SGD hedged	577,247	648,830	-	1,226,077
I Class distributing (S) (M) (G) share USD hedged	13,960,358	116,550	4,586,963	9,489,945
I Class non-distributing share	25,651,309	1,964,938	20,448,129	7,168,118
I Class non-distributing UK reporting fund share EUR hedged	4,304,613	3,645,229	3,161,821	4,788,021
I Class non-distributing UK reporting fund share USD hedged	954,686	462,012	730,019	686,679
S Class non-distributing share EUR hedged	-	458	-	458
S Class non-distributing share USD hedged	-	500	-	500
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class distributing (M) UK reporting fund share	104,423	-	98,784	5,639
SR Class distributing (S) (M) (G) UK reporting fund share	323	72,944	-	73,267
SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	451	24	-	475
SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	389	-	-	389
SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	681	-	-	681
SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	500	319,527	45,521	274,506
SR Class non-distributing UK reporting fund share	16,681	197,801	-	214,482
SR Class non-distributing UK reporting fund share EUR hedged	420	-	-	420
SR Class non-distributing UK reporting fund share USD hedged	1,130,694	-	810,265	320,429
X Class distributing (M) share	386,843	17,061	403,404	500
X Class non-distributing share	55,376	5,616	16,930	44,062
X Class non-distributing share USD hedged	427,674	147,472	256,948	318,198

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
China Flexible Equity Fund				
A Class non-distributing share	25,637	5,178	3,979	26,836
A Class non-distributing share EUR hedged	34,799	22,160	5,256	51,703
AI Class non-distributing share EUR hedged	445	-	-	445
D Class non-distributing share	31,596	4,340	6,636	29,300
D Class non-distributing share EUR hedged	445	-	-	445
E Class distributing (Q) share EUR hedged	116,770	40,057	6,670	150,157
E Class non-distributing share	482,692	95,245	73,392	504,545
E Class non-distributing share EUR hedged	547,039	289,607	85,781	750,865
I Class non-distributing share	500	-	-	500
I Class non-distributing share EUR hedged	445	-	-	445
X Class non-distributing share	1,506,435	9,974	8,388	1,508,021
Z Class non-distributing share	500	-	-	500
China Fund				
A Class distributing (A) UK reporting fund share GBP hedged	164,577	36,738	27,606	173,709
A Class distributing (T) share	-	151,116	54,394	96,722
A Class non-distributing share	35,743,471	19,757,187	18,010,351	37,490,307
A Class non-distributing share AUD hedged	4,195,568	1,254,869	1,218,160	4,232,277
A Class non-distributing share CNH hedged	1,837,698	803,558	434,142	2,207,114
A Class non-distributing share EUR hedged	1,284,403	1,667,655	1,267,135	1,684,923
A Class non-distributing share HKD	14,195,773	2,523,994	3,877,561	12,842,206
A Class non-distributing share SGD hedged	1,525,006	709,181	516,166	1,718,021
AI Class non-distributing share EUR hedged	445	35,530	35,520	455
C Class non-distributing share	778,366	185,397	203,141	760,622
D Class distributing (A) UK reporting fund share GBP hedged	7,975	20,572	11,883	16,664
D Class non-distributing share	9,943,117	2,059,912	1,949,130	10,053,899
D Class non-distributing share EUR hedged	659,019	505,594	192,160	972,453
D Class non-distributing share HKD	474	-	-	474
D Class non-distributing share SGD hedged	642	-	-	642
D Class non-distributing UK reporting fund share GBP hedged	2,250,676	503,281	519,612	2,234,345
E Class non-distributing share EUR hedged	2,375,621	572,097	480,896	2,466,822
I Class non-distributing share	5,514,671	723,507	1,547,690	4,690,488
I Class non-distributing share EUR hedged	445	-	-	445
X Class non-distributing share	67,767	35,665	28,927	74,505
China Impact Fund				
A Class non-distributing share	1,267,435	101,673	90,493	1,278,615
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	66,550	-	51,550	15,000
D Class non-distributing share EUR hedged	6,381	-	-	6,381
E Class non-distributing share EUR hedged	329,931	195,173	112,913	412,191
I Class non-distributing share	18,600	-	14,000	4,600
I Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share	1,001,195	161,434	1,487	1,161,142
China Innovation Fund				
A Class non-distributing share	500	29,028	9,009	20,519
A Class non-distributing share CNH hedged	318	3,887	-	4,205
D Class non-distributing UK reporting fund share	19,742	20,780	16,800	23,722
D Class non-distributing UK reporting fund share CNH hedged	318	-	-	318
E Class non-distributing share	474	2,460	-	2,934
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,996,500	2,820	1,200	1,998,120
China Multi-Asset Fund⁽²⁾				
A Class distributing (T) share	-	500	-	500
A Class distributing (T) share CNH hedged	-	362	-	362
A Class distributing (T) share HKD hedged	-	391	-	391
A Class non-distributing share	-	500	-	500
I Class non-distributing share	-	500	-	500
X Class non-distributing share	-	1,997,500	-	1,997,500

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
China Onshore Bond Fund⁽²⁾				
A Class distributing (R) (M) (G) share HKD hedged	-	121,490	12,185	109,305
A Class distributing (R) (M) (G) share USD hedged	-	113,032	41,663	71,369
A Class distributing (S) (M) (G) UK reporting fund share	-	50,468	5,823	44,645
A Class non-distributing UK reporting fund share	-	603	-	603
E Class non-distributing share	-	472	-	472
E Class non-distributing share EUR hedged	-	472	-	472
I Class non-distributing share EUR hedged	-	472	-	472
I Class non-distributing UK reporting fund share	-	347	-	347
X Class non-distributing UK reporting fund share	-	1,575,990	141,000	1,434,990
X Class non-distributing UK reporting fund share USD hedged	-	10,014,554	2,183,193	7,831,361
ZI Class distributing (R) (M) (G) share USD hedged	-	500	-	500
ZI Class non-distributing share	-	361	-	361
Circular Economy Fund				
A Class distributing (A) UK reporting fund share	48,250	-	-	48,250
A Class distributing (T) share	-	500	-	500
A Class distributing (T) share AUD hedged	-	747	-	747
A Class distributing (T) share CNH hedged	-	343	-	343
A Class distributing (T) share HKD hedged	-	393	-	393
A Class non-distributing share	9,761,556	1,071,266	2,011,807	8,821,015
A Class non-distributing share AUD hedged	111,608	45,020	79,150	77,478
A Class non-distributing share CAD hedged	14,134	410,718	319,746	105,106
A Class non-distributing share CNH hedged	20,464	103,872	108,408	15,928
A Class non-distributing share EUR hedged	149,157	208,943	79,639	278,461
A Class non-distributing share GBP hedged	53,216	25,254	14,263	64,207
A Class non-distributing share HKD hedged	352,000	12,573	135,907	228,666
A Class non-distributing share NZD hedged	15,292	-	2,162	13,130
A Class non-distributing share SGD hedged	78,195	3,244	11,409	70,030
AI Class non-distributing share	3,901,594	840,639	1,288,175	3,454,058
C Class non-distributing share	-	445	-	445
D Class non-distributing share	5,474,505	2,055,642	2,770,505	4,759,642
D Class non-distributing UK reporting fund share GBP hedged	1,154,806	95,335	681,208	568,933
E Class non-distributing share	30,529,567	3,951,976	4,443,569	30,037,974
I Class distributing (A) UK reporting fund share	144,043	582,976	83,423	643,596
I Class non-distributing share	70,785,858	7,747,275	19,341,308	59,191,825
I Class non-distributing share JPY hedged	42,362,064	176,784	12,576,529	29,962,319
SR Class distributing (A) UK reporting fund share	266,518	-	183,460	83,058
SR Class non-distributing UK reporting fund share	1,642,558	167,110	300,246	1,509,422
SR Class non-distributing UK reporting fund share EUR hedged	22,363	-	-	22,363
X Class non-distributing share	2,015,505	1,389,892	1,521,810	1,883,587
Z Class non-distributing share	500	-	-	500
Climate Action Equity Fund				
A Class non-distributing share	1,001	3,799	40	4,760
AI Class non-distributing share	443	-	-	443
C Class non-distributing share	456	1,376	-	1,832
D Class non-distributing share	1,499	11,095	477	12,117
E Class non-distributing share	3,120	19,698	6,684	16,134
I Class non-distributing share	500	-	-	500
X Class non-distributing share	496,000	-	-	496,000
Climate Action Multi-Asset Fund				
A Class distributing (R) (M) (G) share USD hedged	564	-	-	564
A Class non-distributing share	500	14,791	791	14,500
AI Class non-distributing share	500	-	-	500
C Class non-distributing share	500	948	-	1,448
D Class non-distributing share	500	-	-	500
E Class non-distributing share	5,415	13,331	534	18,212
I Class non-distributing share	500	-	-	500
X Class non-distributing share	4,996,500	-	-	4,996,500

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Continental European Flexible Fund				
A Class distributing (A) share	2,439,012	336,347	500,919	2,274,440
A Class distributing (A) UK reporting fund share	1,246,997	93,841	177,292	1,163,546
A Class distributing (A) UK reporting fund share GBP hedged	416,056	37,437	61,890	391,603
A Class non-distributing share	4,509,623	338,473	1,444,641	3,403,455
A Class non-distributing share USD hedged	15,990,535	840,459	5,119,207	11,711,787
A Class non-distributing UK reporting fund share	28,509,580	3,812,478	7,939,084	24,382,974
AI Class non-distributing share	196,751	12,176	41,679	167,248
C Class non-distributing share	2,844,134	275,034	342,023	2,777,145
D Class distributing (A) UK reporting fund share	11,063,281	2,609,162	4,020,773	9,651,670
D Class distributing (A) UK reporting fund share GBP hedged	2,678,100	282,704	563,164	2,397,640
D Class distributing (A) UK reporting fund share USD hedged	237,653	24,996	85,542	177,107
D Class non-distributing share	26,087,445	6,289,674	10,030,891	22,346,228
D Class non-distributing share USD hedged	4,303,814	457,906	1,602,922	3,158,798
D Class non-distributing UK reporting fund share	1,427,671	226,050	480,693	1,173,028
D Class non-distributing UK reporting fund share GBP hedged	1,753,358	161,624	678,017	1,236,965
E Class non-distributing share	9,545,393	1,032,406	1,857,557	8,720,242
I Class distributing (A) UK reporting fund share	15,911,227	4,058,917	6,921,435	13,048,709
I Class distributing (A) UK reporting fund share USD hedged	11,870	21,850	1,716	32,004
I Class non-distributing share	27,987,271	15,240,989	13,469,991	29,758,269
I Class non-distributing share USD hedged	1,932,972	976,247	676,445	2,232,774
I Class non-distributing UK reporting fund share	206,559	273,176	95,797	383,938
I Class non-distributing UK reporting fund share GBP hedged	12,574,410	3,922,410	8,048,042	8,448,778
SR Class distributing (A) UK reporting fund share	286,421	637,778	308,062	616,137
SR Class distributing (A) UK reporting fund share USD hedged	728,256	-	728,167	89
SR Class non-distributing UK reporting fund share	7,618,032	1,138,815	2,082,827	6,674,020
SR Class non-distributing UK reporting fund share USD hedged	1,044,701	167,980	803,129	409,552
X Class distributing (A) UK reporting fund share	186,229	62,207	104,265	144,171
X Class non-distributing share	693,284	1,913,848	627,678	1,979,454
Developed Markets Sustainable Equity Fund				
A Class non-distributing share	995	-	-	995
D Class non-distributing share	464	-	-	464
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	427	247	-	674
I Class non-distributing share	464	-	-	464
I Class non-distributing UK reporting fund share	724,214	49,690	283,530	490,374
X Class non-distributing UK reporting fund share	498,000	1,092,864	310,881	1,279,983
ZI Class non-distributing share	-	1,003	-	1,003

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Dynamic High Income Fund				
A Class distributing (R) (M) (G) share AUD hedged	27,129,393	8,066,145	8,527,356	26,668,182
A Class distributing (R) (M) (G) share CNH hedged	6,701,553	3,590,589	3,431,111	6,861,031
A Class distributing (R) (M) (G) share EUR hedged	518	21	-	539
A Class distributing (R) (M) (G) share NZD hedged	2,450,741	1,453,297	768,952	3,135,086
A Class distributing (S) (M) (G) share	200,779,402	32,745,202	48,675,880	184,848,724
A Class distributing (S) (M) (G) share CAD hedged	3,032,995	3,172,999	1,965,417	4,240,577
A Class distributing (S) (M) (G) share EUR hedged	35,578,174	7,511,020	8,098,078	34,991,116
A Class distributing (S) (M) (G) share GBP hedged	15,485,494	3,442,303	3,476,259	15,451,538
A Class distributing (S) (M) (G) share HKD hedged	28,284,119	11,477,384	12,731,426	27,030,077
A Class distributing (S) (M) (G) share SGD hedged	61,749,318	4,933,220	8,446,435	58,236,103
A Class non-distributing share	14,702,012	522,664	5,063,689	10,160,987
A Class non-distributing share CHF hedged	28,602	11,769	17,637	22,734
A Class non-distributing share SGD hedged	1,275,842	32,584	286,064	1,022,362
AI Class distributing (Q) share EUR hedged	35,746	308	18,565	17,489
AI Class non-distributing share EUR hedged	16,607	2,573	3,212	15,968
D Class distributing (Q) UK reporting fund share GBP hedged	147,645	5,475	84,584	68,536
D Class distributing (S) (M) (G) share	8,872,688	578,531	924,938	8,526,281
D Class non-distributing share	935,796	269,670	461,980	743,486
D Class non-distributing share CHF hedged	485	-	-	485
D Class non-distributing share EUR hedged	134,939	-	78,096	56,843
E Class distributing (Q) share EUR hedged	694,797	119,725	150,310	664,212
E Class non-distributing share	142,993	21,132	37,198	126,927
E Class non-distributing share EUR hedged	607,713	15,317	123,568	499,462
I Class distributing (S) (M) (G) share	1,635,030	94,362	606,786	1,122,606
I Class non-distributing share	500	-	-	500
I Class non-distributing share BRL hedged	1,246,774	1,824	612,212	636,386
I Class non-distributing share EUR hedged	87,764	-	32,483	55,281
X Class non-distributing share	3,470,004	382,077	547,642	3,304,439
Emerging Europe Fund⁽³⁾				
A Class distributing (A) share	41,415	-	-	41,415
A Class distributing (A) UK reporting fund share	7,206	-	-	7,206
A Class non-distributing share	4,248,968	-	-	4,248,968
A Class non-distributing share SGD hedged	94,143	-	-	94,143
C Class non-distributing share	64,429	-	-	64,429
D Class distributing (A) UK reporting fund share	2,885	-	-	2,885
D Class non-distributing share	340,629	-	-	340,629
D Class non-distributing UK reporting fund share GBP hedged	1,496	-	-	1,496
E Class non-distributing share	199,797	-	-	199,797
I Class non-distributing share	841,082	-	-	841,082
X Class distributing (A) UK reporting fund share	40	-	-	40
X Class non-distributing share	11	-	-	11

⁽³⁾ Fund suspended, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Bond Fund				
A Class distributing (A) share	6,263,092	11,019	778,163	5,495,948
A Class distributing (D) share	653,392	39,574	94,989	597,977
A Class distributing (M) share	2,283,089	723,548	580,270	2,426,367
A Class distributing (R) (M) (G) share AUD hedged	1,340,433	679,324	711,967	1,307,790
A Class distributing (R) (M) (G) share NZD hedged	312,882	348,245	341,306	319,821
A Class distributing (R) (M) (G) share ZAR hedged	183,486	79,178	73,557	189,107
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	345	13	-	358
A Class distributing (S) (M) (G) share	8,186,749	1,889,119	1,996,634	8,079,234
A Class distributing (S) (M) (G) share CAD hedged	694,900	69,926	82,401	682,425
A Class distributing (S) (M) (G) share GBP hedged	846,518	229,229	358,892	716,855
A Class distributing (S) (M) (G) share HKD hedged	2,818,615	437,969	392,731	2,863,853
A Class non-distributing share	4,689,414	4,755,884	4,707,535	4,737,763
A Class non-distributing share EUR hedged	6,122,703	53,391	1,497,281	4,678,813
A Class non-distributing share GBP hedged	1,275,921	3,218	101,011	1,178,128
AI Class distributing (Q) share EUR hedged	23,826	3,346	12,442	14,730
AI Class non-distributing share EUR hedged	18,460	1,015	851	18,624
C Class distributing (D) share	103,811	2,103	12,651	93,263
C Class non-distributing share	1,224,614	12,348	185,052	1,051,910
D Class distributing (M) share	781,722	790,712	21,352	1,551,082
D Class non-distributing share	211,497	34,692	107,860	138,329
D Class non-distributing share EUR hedged	2,832,099	2,019,897	1,619,733	3,232,263
D Class non-distributing UK reporting fund share	1,271,820	1,310,352	700,379	1,881,793
E Class distributing (Q) share EUR hedged	559,261	38,382	41,263	556,380
E Class non-distributing share	3,319,684	142,214	626,591	2,835,307
E Class non-distributing share EUR hedged	906,212	127,776	253,831	780,157
I Class distributing (A) share	77,069	18,448	7,100	88,417
I Class distributing (A) UK reporting fund share EUR hedged	483	26	-	509
I Class distributing (A) UK reporting fund share GBP hedged	388	-	-	388
I Class distributing (Q) share EUR hedged	294,047	17,943	280,139	31,851
I Class non-distributing share	13,172,377	3,920,576	2,527,740	14,565,213
I Class non-distributing share EUR hedged	1,255,550	5,112,970	154,689	6,213,831
I Class non-distributing UK reporting fund share CHF hedged	492	-	-	492
I Class non-distributing UK reporting fund share GBP hedged	350	-	-	350
X Class distributing (Q) share CHF hedged	1,469,005	85,749	-	1,554,754
X Class distributing (Q) share EUR hedged	540	31	-	571
X Class non-distributing share	3,021,903	749,770	2,564,262	1,207,411
X Class non-distributing share EUR hedged	7,459,196	794,941	2,258,582	5,995,555
Emerging Markets Corporate Bond Fund				
A Class non-distributing share	6,285,166	1,328,716	2,811,857	4,802,025
A Class non-distributing share EUR hedged	131,748	27,254	40,982	118,020
AI Class non-distributing share	440	6,936	6,936	440
D Class distributing (M) UK reporting fund share GBP hedged	63,835	24,162	10,798	77,199
D Class non-distributing share	4,109,737	733,471	1,551,388	3,291,820
D Class non-distributing share EUR hedged	102,725	707,270	618,705	191,290
E Class distributing (Q) share EUR hedged	291,517	47,879	26,850	312,546
E Class non-distributing share	935,850	190,615	215,666	910,799
E Class non-distributing share EUR hedged	554,192	41,041	28,569	566,664
I Class distributing (A) share EUR hedged	10,804,217	492,748	16,072	11,280,893
I Class distributing (M) UK reporting fund share GBP hedged	310	-	310	-
I Class distributing (Q) share EUR hedged	5,005,446	23	2,605,006	2,400,463
I Class non-distributing share	6,058,182	978,087	1,158,662	5,877,607
I Class non-distributing share CHF hedged	491	-	-	491
I Class non-distributing share EUR hedged	3,939,343	1,335,226	1,956,244	3,318,325
SR Class distributing (M) share	-	500	-	500
SR Class distributing (M) UK reporting fund share GBP hedged	364	-	-	364
SR Class non-distributing UK reporting fund share	677,095	225,308	219,590	682,813
SR Class non-distributing UK reporting fund share EUR hedged	23,703	-	-	23,703
X Class non-distributing share	20,933,541	2,572,683	1,792,792	21,713,432
X Class non-distributing share JPY hedged	14,836,034	18,339	805,085	14,049,288

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Equity Income Fund				
A Class distributing (Q) (G) share	410,473	7,173	43,130	374,516
A Class distributing (R) (M) (G) share AUD hedged	151,886	97,676	114,877	134,685
A Class distributing (R) (M) (G) share CNH hedged	507	53	73	487
A Class distributing (R) (M) (G) share NZD hedged	19,919	148,136	133,205	34,850
A Class distributing (S) (M) (G) share	1,146,242	1,229,298	1,262,523	1,113,017
A Class distributing (S) (M) (G) share CAD hedged	24,756	41,146	547	65,355
A Class distributing (S) (M) (G) share EUR hedged	112,152	56,735	35,918	132,969
A Class distributing (S) (M) (G) share GBP hedged	197,485	246,935	250,234	194,186
A Class distributing (S) (M) (G) share HKD hedged	238,621	148,765	153,629	233,757
A Class distributing (S) (M) (G) share SGD hedged	108,498	28,718	28,495	108,721
A Class non-distributing share	1,555,601	387,340	556,629	1,386,312
A Class non-distributing share EUR hedged	484	58,818	4,471	54,831
AI Class distributing (Q) (G) share EUR hedged	497	4,392	4,373	516
AI Class non-distributing share	448	-	-	448
D Class distributing (Q) (G) UK reporting fund share	544,037	112,307	154,078	502,266
D Class non-distributing share	1,725	-	-	1,725
D Class non-distributing share EUR hedged	7,596	-	7,141	455
D Class non-distributing UK reporting fund share	5,922,063	790,783	1,787,800	4,925,046
E Class distributing (Q) (G) share EUR hedged	416,443	42,322	12,951	445,814
E Class non-distributing share EUR hedged	384,095	65,834	47,708	402,221
I Class non-distributing share	733,205	-	-	733,205
I Class non-distributing share CHF hedged	621	-	-	621
X Class distributing (S) (M) (G) share	90	3	78	15
X Class non-distributing share	9,665,197	-	7,150,823	2,514,374
Emerging Markets Fund				
A Class distributing (A) share	52,164	17,270	2,058	67,376
A Class non-distributing share	11,144,696	2,026,462	2,178,641	10,992,517
A Class non-distributing share EUR hedged	72,409	98,483	10,829	160,063
AI Class non-distributing share	112,236	30,255	55,367	87,124
C Class non-distributing share	887,431	97,201	158,160	826,472
D Class non-distributing share	5,603,383	2,631,416	2,136,012	6,098,787
D Class non-distributing share EUR hedged	116,690	124,588	92,128	149,150
E Class non-distributing share	2,301,011	423,411	464,086	2,260,336
I Class distributing (A) share	2,196,879	2	411	2,196,470
I Class distributing (Q) UK reporting fund share	13,357,564	510,189	634,176	13,233,577
I Class non-distributing share	38,094,548	40,621,652	30,627,469	48,088,731
SI Class non-distributing share	50,869,424	10,635,178	-	61,504,602
X Class non-distributing share	30,309,001	3,459,010	7,860,773	25,907,238
Emerging Markets Impact Bond Fund				
A Class non-distributing share	500	-	-	500
D Class non-distributing UK reporting fund share	500	37,853	-	38,353
D Class non-distributing UK reporting fund share EUR hedged	6,690	362,440	368,705	425
E Class non-distributing share EUR hedged	425	216	-	641
I Class non-distributing UK reporting fund share	500	267,900	-	268,400
I Class non-distributing UK reporting fund share EUR hedged	6,729,025	1,393,845	11,900	8,110,970
X Class distributing (S) (M) (G) share	952,993	5,687	955,375	3,305
X Class non-distributing share EUR hedged	500	-	-	500
X Class non-distributing UK reporting fund share	1,997,000	-	466,200	1,530,800
Z Class non-distributing UK reporting fund share	500	-	-	500
ZI Class non-distributing share	-	500	-	500

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Emerging Markets Local Currency Bond Fund				
A Class distributing (A) share	66,992	3,434	23,521	46,905
A Class distributing (D) share	1,556,927	24,933	113,268	1,468,592
A Class distributing (M) share	7,099,506	813,510	1,567,265	6,345,751
A Class distributing (M) share AUD hedged	68,007	-	-	68,007
A Class distributing (R) (M) (G) share AUD hedged	470,004	882	38,044	432,842
A Class distributing (R) (M) (G) share NZD hedged	36,093	-	-	36,093
A Class distributing (S) (M) (G) share	2,913,157	79,570	366,029	2,626,698
A Class distributing (S) (M) (G) share CAD hedged	94,900	509	-	95,409
A Class distributing (S) (M) (G) share GBP hedged	348,818	30,488	18,892	360,414
A Class distributing (S) (M) (G) share HKD hedged	299,445	-	104,056	195,389
A Class distributing (S) (M) (G) share SGD hedged	1,024,762	104,644	203,976	925,430
A Class non-distributing share	7,478,586	4,389,062	1,872,444	9,995,204
A Class non-distributing share CHF hedged	124,452	-	31,523	92,929
A Class non-distributing share EUR hedged	974,355	33,480,624	15,899,082	18,555,897
A Class non-distributing share PLN hedged	992,266	696,038	838,757	849,547
A Class non-distributing share SEK hedged	430	-	-	430
A Class non-distributing share SGD hedged	200,820	2,615,266	1,343,401	1,472,685
AI Class distributing (Q) share	516	3,644	-	4,160
AI Class non-distributing share	440	-	-	440
C Class distributing (D) share	126,061	111	-	126,172
C Class non-distributing share	256,260	56,217	144,069	168,408
D Class distributing (A) share	76,127	3,866	8,077	71,916
D Class distributing (M) share	231,724	1,990	86,789	146,925
D Class distributing (M) share AUD hedged	512	-	-	512
D Class distributing (M) UK reporting fund share GBP hedged	546,412	61,748	319,334	288,826
D Class distributing (Q) UK reporting fund share	4,789	-	-	4,789
D Class non-distributing share	3,432,030	2,428,549	2,837,835	3,022,744
D Class non-distributing share CHF hedged	56,290	-	-	56,290
D Class non-distributing share EUR hedged	2,920,140	2,840,930	1,897,084	3,863,986
D Class non-distributing share PLN hedged	52,040	-	-	52,040
D Class non-distributing share SGD hedged	641	-	-	641
D Class non-distributing UK reporting fund share GBP hedged	60,504	28,031	23,140	65,395
E Class distributing (Q) share EUR hedged	232,681	34,925	16,084	251,522
E Class non-distributing share	805,381	84,323	130,219	759,485
E Class non-distributing share EUR hedged	476,242	119,567	79,698	516,111
I Class distributing (M) UK reporting fund share GBP hedged	9	-	9	-
I Class distributing (Q) share	5,469,222	1,789,163	2,749,886	4,508,499
I Class non-distributing share	32,509,117	8,185,959	11,025,753	29,669,323
I Class non-distributing share EUR hedged	3,618,056	6,528,773	2,487,301	7,659,528
S Class distributing (M) share	-	461	-	461
S Class distributing (M) UK reporting fund share GBP hedged	390	-	390	-
S Class non-distributing share	-	999	-	999
S Class non-distributing share EUR hedged	-	458	-	458
SR Class distributing (M) UK reporting fund share	500	-	-	500
SR Class distributing (M) UK reporting fund share GBP hedged	360	-	-	360
SR Class non-distributing UK reporting fund share	171,720	26,624	73,369	124,975
SR Class non-distributing UK reporting fund share EUR hedged	415	-	-	415
X Class distributing (Q) share GBP hedged	380	-	-	380
X Class non-distributing share	17,722,251	8,042,735	752,863	25,012,123
X Class non-distributing share GBP hedged	16,946,407	-	14,451,420	2,494,987
Emerging Markets Sustainable Equity Fund				
A Class non-distributing share	993	285	-	1,278
D Class non-distributing share	517	106,916	6,248	101,185
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	1,263	5,755	2,655	4,363
I Class non-distributing UK reporting fund share	993	1,056,725	-	1,057,718
X Class non-distributing share	652	1,259	-	1,911
X Class non-distributing share NZD hedged	765	-	-	765
X Class non-distributing UK reporting fund share	7,575,483	2,370,956	973,514	8,972,925
ZI Class non-distributing share	-	1,003	-	1,003

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
ESG Flex Choice Cautious Fund				
A Class distributing (S) (M) (G) share	48,195	-	16,177	32,018
A Class distributing (S) (M) (G) share AUD hedged	1,897	35,171	35,118	1,950
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	319	-	-	319
A Class distributing (S) (M) (G) share GBP hedged	412	-	-	412
A Class distributing (S) (M) (G) share HKD hedged	3,598	-	-	3,598
A Class distributing (T) share	196,207	84,001	116,935	163,273
A Class distributing (T) share AUD hedged	13,766	-	-	13,766
A Class distributing (T) share CAD hedged	641	-	-	641
A Class distributing (T) share CNH hedged	4,245	9,562	-	13,807
A Class distributing (T) share GBP hedged	411	-	-	411
A Class distributing (T) share HKD hedged	8,701	571	2,363	6,909
A Class non-distributing share	542,470	2,364,111	2,607,454	299,127
A Class non-distributing share AUD hedged	682	-	-	682
A Class non-distributing share CAD hedged	644	-	-	644
A Class non-distributing share CNH hedged	13,261	59,470	25,362	47,369
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	389	-	-	389
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,789	-	-	492,789
ESG Flex Choice Growth Fund				
A Class distributing (S) (M) (G) share	33,036	25,564	34,444	24,156
A Class distributing (S) (M) (G) share AUD hedged	20,943	9,236	20,247	9,932
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	7,611	-	6,699	912
A Class distributing (S) (M) (G) share GBP hedged	411	-	-	411
A Class distributing (S) (M) (G) share HKD hedged	4,374	8,136	12,121	389
A Class distributing (T) share	316,639	182,739	208,554	290,824
A Class distributing (T) share AUD hedged	361,490	-	247,862	113,628
A Class distributing (T) share CAD hedged	641	-	-	641
A Class distributing (T) share CNH hedged	28,657	27,606	14,646	41,617
A Class distributing (T) share GBP hedged	411	5,835	-	6,246
A Class distributing (T) share HKD hedged	326,067	27,088	132,917	220,238
A Class non-distributing share	40,543	98,085	39,521	99,107
A Class non-distributing share AUD hedged	15,489	2,686	1,242	16,933
A Class non-distributing share CAD hedged	644	-	-	644
A Class non-distributing share CNH hedged	11,254	12,311	14,837	8,728
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	12,473	5,218	5,885	11,806
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,702	-	-	492,702

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
ESG Flex Choice Moderate Fund				
A Class distributing (S) (M) (G) share	71,210	7,144	70,072	8,282
A Class distributing (S) (M) (G) share AUD hedged	63,718	5,775	57,907	11,586
A Class distributing (S) (M) (G) share CAD hedged	644	-	-	644
A Class distributing (S) (M) (G) share CNH hedged	3,175	-	2,856	319
A Class distributing (S) (M) (G) share GBP hedged	411	20,902	-	21,313
A Class distributing (S) (M) (G) share HKD hedged	2,428	-	-	2,428
A Class distributing (T) share	311,651	161,336	162,137	310,850
A Class distributing (T) share AUD hedged	138,780	482	126,139	13,123
A Class distributing (T) share CAD hedged	641	-	-	641
A Class distributing (T) share CNH hedged	53,514	34,570	50,025	38,059
A Class distributing (T) share GBP hedged	411	-	-	411
A Class distributing (T) share HKD hedged	342,879	36,456	181,165	198,170
A Class non-distributing share	24,712	633,549	371,406	286,855
A Class non-distributing share AUD hedged	682	-	-	682
A Class non-distributing share CAD hedged	644	-	-	644
A Class non-distributing share CNH hedged	16,017	12,967	13,770	15,214
A Class non-distributing share GBP hedged	412	-	-	412
A Class non-distributing share HKD hedged	12,625	-	12,236	389
D Class non-distributing share	500	-	-	500
I Class non-distributing share	500	-	-	500
X Class non-distributing share	492,731	-	-	492,731
ESG Global Conservative Income Fund				
A Class distributing (A) (G) share	81,809	4,191	2,880	83,120
A Class distributing (Y) (Q) (G) share	119,751	2,365	30,132	91,984
A Class non-distributing share	786	-	-	786
AI Class distributing (Q) (G) share	18,940,093	2,040,490	9,900,950	11,079,633
AI Class non-distributing share	8,030,537	734,252	4,740,971	4,023,818
D Class distributing (A) (G) share	558	22	-	580
D Class distributing (Y) (Q) (G) share	492	22	514	-
D Class non-distributing share	26,371	5,882	31,753	500
E Class distributing (Q) (G) share	33,534,388	2,068,997	13,375,365	22,228,020
E Class distributing (S) (M) (G) share	290,693	14,670	67,001	238,362
E Class distributing (Y) (Q) (G) share	279,121	56,827	17,756	318,192
E Class non-distributing share	7,713,147	442,980	2,848,414	5,307,713
I Class distributing (Y) (Q) (G) share	493	22	515	-
I Class non-distributing share	500	-	-	500
X Class non-distributing share	1,975,585	-	1,975,107	478
ESG Global Multi-Asset Income Fund				
A Class distributing (M) (G) share	454	23	-	477
A Class distributing (S) (M) (G) share	500	-	-	500
A Class distributing (S) (M) (G) share EUR hedged	454	486,509	261,382	225,581
A Class distributing (S) (M) (G) share HKD hedged	389	-	-	389
A Class distributing (S) (M) (G) share SGD hedged	673	1,141	1,141	673
A Class non-distributing share	1,492	227	15	1,704
D Class non-distributing share	500	-	-	500
E Class distributing (Q) (G) share EUR hedged	452	23	-	475
E Class non-distributing share EUR hedged	444	2,974	-	3,418
X Class distributing (Q) (G) share GBP hedged	10,673,442	321,787	-	10,995,229
X Class non-distributing share	4,995,000	-	414,847	4,580,153

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
ESG Multi-Asset Fund				
A Class distributing (A) share	112,069,822	24,386,267	26,980,386	109,475,703
A Class distributing (R) (M) (G) share SGD hedged	3,344,410	611,898	976,479	2,979,829
A Class distributing (R) (M) (G) share USD hedged	5,120,680	744,419	1,948,056	3,917,043
A Class distributing (T) share CNH hedged	318	4,443	-	4,761
A Class distributing (T) share SGD hedged	31,656	124,840	58,965	97,531
A Class distributing (T) share USD hedged	55,974	454,271	277,802	232,443
A Class non-distributing share	44,074,038	14,717,920	15,544,057	43,247,901
A Class non-distributing share AUD hedged	874,230	463,913	494,314	843,829
A Class non-distributing share SGD hedged	843,420	365,508	310,717	898,211
A Class non-distributing share USD hedged	4,623,445	1,597,084	1,973,122	4,247,407
A Class non-distributing share ZAR hedged	365,347	346,895	353,703	358,539
AI Class non-distributing share	23,992,237	2,578,092	8,417,504	18,152,825
C Class non-distributing share	63,674,543	9,243,482	10,804,395	62,113,630
C Class non-distributing share USD hedged	581,628	139,617	211,212	510,033
D Class non-distributing share	30,587,379	19,486,229	34,504,686	15,568,922
D Class non-distributing share USD hedged	2,311,262	311,829	173,742	2,449,349
E Class non-distributing share	102,855,416	12,911,427	20,387,814	95,379,029
E Class non-distributing share USD hedged	2,582,985	588,531	729,200	2,442,316
I Class non-distributing share	30,162,033	34,663,006	16,135,338	48,689,701
I Class non-distributing share BRL hedged	44,154	349	8,678	35,825
I Class non-distributing share USD hedged	1,811,328	12,830,982	1,221,302	13,421,008
ESG Systematic Multi Allocation Credit Fund⁽⁴⁾				
A Class non-distributing share	500	-	-	500
AI Class non-distributing share EUR hedged	425	-	-	425
D Class non-distributing share EUR hedged	425	-	-	425
E Class non-distributing share EUR hedged	2,607	4,132	1,076	5,663
I Class non-distributing share	500	577,367	-	577,867
I Class non-distributing share AUD hedged	665	-	-	665
I Class non-distributing share EUR hedged	420	660,779	-	661,199
X Class non-distributing share	500	-	-	500
X Class non-distributing share AUD hedged	13,931,092	1,740,755	2,719,018	12,952,829
X Class non-distributing share EUR hedged	420	871,492	45,799	826,113

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Euro Bond Fund				
A Class distributing (A) share	3,094,421	190,205	395,461	2,889,165
A Class distributing (A) UK reporting fund share	4,672	687	659	4,700
A Class distributing (D) share	407,063	50,373	186,800	270,636
A Class distributing (M) share	175,073	46,744	47,487	174,330
A Class non-distributing share	15,812,901	4,932,621	6,758,494	13,987,028
A Class non-distributing share JPY hedged	548	16,800	-	17,348
A Class non-distributing share PLN hedged	49,340	9,904	48,237	11,007
A Class non-distributing share USD hedged	250,577	192,924	332,986	110,515
AI Class non-distributing share	19,184	42,604	8,634	53,154
C Class non-distributing share	312,093	70,176	66,343	315,926
D Class distributing (A) share	1,160,851	35,627	437,375	759,103
D Class distributing (A) UK reporting fund share	8,166	1,821	2,540	7,447
D Class distributing (A) UK reporting fund share GBP hedged	20,601	5	5	20,601
D Class distributing (M) share	103,765	1,633	24,283	81,115
D Class non-distributing share	13,166,241	3,519,672	6,954,816	9,731,097
D Class non-distributing share CHF hedged	190,407	15,931	3,202	203,136
D Class non-distributing share USD hedged	871,569	502,618	936,836	437,351
E Class distributing (Q) share	1,380,330	71,155	169,913	1,281,572
E Class non-distributing share	2,723,160	1,023,380	547,663	3,198,877
I Class distributing (A) UK reporting fund share	631,021	389,247	798,765	221,503
I Class distributing (A) UK reporting fund share GBP hedged	2,005,261	266,451	2,271,365	347
I Class distributing (A) UK reporting fund share USD hedged	1,692,643	260,591	1,952,734	500
I Class non-distributing share	116,340,142	41,369,574	87,366,304	70,343,412
I Class non-distributing share CHF hedged	43,694	65,034	90,714	18,014
I Class non-distributing share JPY hedged	548	-	-	548
I Class non-distributing share USD hedged	40,569,383	4,292,952	44,051,631	810,704
S Class distributing (A) share	734,494	5,602	41,598	698,498
S Class distributing (M) share	-	457	-	457
S Class non-distributing share	-	913	-	913
SR Class non-distributing UK reporting fund share	84,739	658,729	84,324	659,144
SR Class non-distributing UK reporting fund share USD hedged	38,343	-	7,911	30,432
X Class non-distributing share	5,265,156	1,018,173	312,471	5,970,858
Euro Corporate Bond Fund				
A Class distributing (D) share	383,246	119,696	69,939	433,003
A Class distributing (M) share	348,026	110,038	107,515	350,549
A Class non-distributing share	6,376,409	11,681,188	4,999,199	13,058,398
A Class non-distributing share CHF hedged	74,738	6,251	23,524	57,465
A Class non-distributing share GBP hedged	26,841	3,956	9,000	21,797
A Class non-distributing share SEK hedged	8,190,322	9,787,010	17,856,903	120,429
A Class non-distributing share USD hedged	137,230	472,616	472,163	137,683
AI Class non-distributing share	99,259	132,381	29,834	201,806
C Class non-distributing share	430,506	181,337	82,132	529,711
D Class distributing (M) share	1,963,735	894,491	1,019,614	1,838,612
D Class non-distributing share	23,535,930	21,175,856	12,879,936	31,831,850
D Class non-distributing share CHF hedged	37,195	245,800	13,600	269,395
D Class non-distributing share GBP hedged	51,225	-	41,900	9,325
D Class non-distributing share USD hedged	536,525	244,544	46,634	734,435
E Class distributing (Q) share	3,154,638	471,481	330,582	3,295,537
E Class non-distributing share	3,646,963	4,356,737	835,540	7,168,160
I Class distributing (Q) share	5,121,713	467,983	2,850,828	2,738,868
I Class non-distributing share	109,272,928	79,999,526	63,018,765	126,253,689
I Class non-distributing share CHF hedged	495	-	-	495
I Class non-distributing share GBP hedged	27,820	703	28,143	380
I Class non-distributing share JPY hedged	5,066,349	-	2,320	5,064,029
X Class distributing (Q) share	27,285,994	5,512,689	7,776,610	25,022,073
X Class non-distributing share	24,134,827	1,854,008	10,194,050	15,794,785
Euro Reserve Fund				
A Class non-distributing share	643,026	638,228	661,540	619,714
C Class non-distributing share	498,130	811,351	548,753	760,728
D Class non-distributing share	93,518	76,386	82,985	86,919
E Class non-distributing share	508,206	291,734	338,494	461,446
X Class non-distributing share	44,222	16,728	14,743	46,207

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Euro Short Duration Bond Fund				
A Class distributing (A) UK reporting fund share	2,078,143	133,608	991,428	1,220,323
A Class distributing (A) UK reporting fund share GBP hedged	584,609	39,177	65,314	558,472
A Class distributing (A) UK reporting fund share USD hedged	71,635	26,916	34,820	63,731
A Class distributing (D) share	1,025,984	757,495	780,153	1,003,326
A Class distributing (M) share	79,557	193,290	13,658	259,189
A Class non-distributing share	64,816,316	22,725,520	25,678,888	61,862,948
A Class non-distributing share CHF hedged	637,334	412,137	364,703	684,768
A Class non-distributing share USD hedged	4,590,692	237,510	821,346	4,006,856
AI Class non-distributing share	218,540	374,083	226,035	366,588
C Class non-distributing share	946,809	193,324	222,516	917,617
D Class distributing (A) UK reporting fund share	1,800,592	195,567	789,481	1,206,678
D Class distributing (A) UK reporting fund share GBP hedged	535,358	54,332	226,127	363,563
D Class distributing (A) UK reporting fund share USD hedged	144,654	4,500	33,336	115,818
D Class distributing (M) UK reporting fund share	324,998	632,062	185,258	771,802
D Class distributing (M) UK reporting fund share GBP hedged	79,197	66,532	49,431	96,298
D Class non-distributing share	41,738,223	44,614,253	33,544,882	52,807,594
D Class non-distributing share CHF hedged	1,283,351	762,954	682,707	1,363,598
D Class non-distributing share USD hedged	248,903	52,172	93,866	207,209
E Class non-distributing share	15,241,951	2,598,916	3,624,278	14,216,589
I Class distributing (Q) share	391,900	3	318,368	73,535
I Class non-distributing share	84,377,341	28,182,872	43,693,387	68,866,826
I Class non-distributing share CHF hedged	111,771	-	79,397	32,374
I Class non-distributing share USD hedged	454,232	125,188	253,766	325,654
S Class distributing (A) share	-	460	-	460
S Class distributing (M) share	-	447	-	447
S Class non-distributing share	-	3,081,167	-	3,081,167
S Class non-distributing share USD hedged	-	500	-	500
SI Class non-distributing share	166,748,613	30,825,290	84,935,671	112,638,232
SI Class non-distributing share USD hedged	57,321	15,224	67,253	5,292
X Class non-distributing share	27,745,488	3,079,532	7,646,233	23,178,787
Euro-Markets Fund				
A Class distributing (A) share	2,999,503	61,127	236,975	2,823,655
A Class distributing (A) UK reporting fund share	9,976	9,237	13,041	6,172
A Class non-distributing share	15,882,891	4,795,493	5,085,245	15,593,139
A Class non-distributing share CHF hedged	266,299	2,705	33,645	235,359
A Class non-distributing share GBP hedged	157,236	13,249	19,792	150,693
A Class non-distributing share HKD hedged	31,814	-	347	31,467
A Class non-distributing share SGD hedged	36,712	276	12,625	24,363
A Class non-distributing share USD hedged	2,346,923	109,816	834,474	1,622,265
AI Class non-distributing share	62,850	8,744	47,968	23,626
C Class non-distributing share	396,286	64,592	147,194	313,684
D Class distributing (A) share	61,259	325	16,712	44,872
D Class distributing (A) UK reporting fund share	139,189	4,041	14,347	128,883
D Class non-distributing share	79,682	363,683	371,873	71,492
D Class non-distributing share USD hedged	809,875	137,896	483,515	464,256
D Class non-distributing UK reporting fund share	5,969,142	750,547	1,544,086	5,175,603
D Class non-distributing UK reporting fund share CHF hedged	516,094	192,979	171,242	537,831
E Class non-distributing share	2,986,918	188,930	536,096	2,639,752
I Class distributing (A) share	97,104	1,654	24,854	73,904
I Class non-distributing share	7,223,318	740,190	5,372,694	2,590,814
S Class distributing (A) share	35,540	2,169	6,235	31,474
S Class non-distributing share	129,083	10,846	34,010	105,919
X Class non-distributing share	5	1,243,150	530	1,242,625

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
European Equity Income Fund				
A Class distributing (A) (G) share	18,648,670	1,067,562	1,780,546	17,935,686
A Class distributing (Q) (G) share	2,851,567	426,893	552,468	2,725,992
A Class distributing (Q) (G) share USD hedged	735,710	122,696	194,655	663,751
A Class distributing (R) (M) (G) share AUD hedged	5,028,905	1,121,761	1,518,750	4,631,916
A Class distributing (R) (M) (G) share CAD hedged	699,238	168,058	137,982	729,314
A Class distributing (R) (M) (G) share CNH hedged	131,550	97,059	144,535	84,074
A Class distributing (R) (M) (G) share NZD hedged	993,656	85,619	138,840	940,435
A Class distributing (R) (M) (G) share USD hedged	467,205	157,009	373,743	250,471
A Class distributing (S) (M) (G) share	11,829,419	995,614	2,513,345	10,311,688
A Class distributing (S) (M) (G) share GBP hedged	980,188	117,392	357,916	739,664
A Class distributing (S) (M) (G) share HKD hedged	2,377,642	417,031	590,726	2,203,947
A Class distributing (S) (M) (G) share SGD hedged	17,848,061	868,284	7,359,942	11,356,403
A Class distributing (S) (M) (G) share USD hedged	12,426,392	703,070	3,936,305	9,193,157
A Class non-distributing share	6,449,693	879,504	1,557,081	5,772,116
A Class non-distributing share USD hedged	3,329,851	300,323	1,570,961	2,059,213
A Class non-distributing UK reporting fund share	299,304	51,762	80,477	270,589
AI Class distributing (Q) (G) share	473,047	243,292	231,208	485,131
AI Class non-distributing share	375,213	243,618	179,445	439,386
D Class distributing (A) (G) share	4,100,609	494,797	1,199,427	3,395,979
D Class distributing (A) (G) UK reporting fund share	21,899	80	12,414	9,565
D Class distributing (M) (G) share	-	4,059,746	986,100	3,073,646
D Class distributing (Q) (G) UK reporting fund share	1,445,877	499,417	789,164	1,156,130
D Class distributing (Q) (G) UK reporting fund share GBP hedged	1,122,014	299,031	284,735	1,136,310
D Class distributing (S) (M) (G) share SGD hedged	80,799	48,576	29,116	100,259
D Class distributing (S) (M) (G) share USD hedged	1,420,555	25,801	702,608	743,748
D Class non-distributing share	4,338,612	1,331,916	1,421,852	4,248,676
D Class non-distributing UK reporting fund share	37,039	17	33,903	3,153
D Class non-distributing UK reporting fund share USD hedged	1,924,057	91,645	1,636,043	379,659
E Class distributing (Q) (G) share	8,855,892	894,820	1,342,931	8,407,781
E Class non-distributing share	4,545,498	489,468	750,548	4,284,418
I Class distributing (A) (G) share	2,832,567	-	2,465,379	367,188
I Class non-distributing share	10,244,560	650,445	5,226,056	5,668,949
I Class non-distributing UK reporting fund share	632,511	-	-	632,511
SR Class distributing (A) (G) UK reporting fund share	55,640	22,723	36,316	42,047
SR Class non-distributing UK reporting fund share	283,077	382,118	107,945	557,250
X Class distributing (Q) (G) UK reporting fund share	4,831,559	1,135,547	1,112,361	4,854,745
X Class non-distributing share	7,633	2,954	646	9,941
European Focus Fund				
A Class non-distributing share	3,155,341	214,464	701,937	2,667,868
A Class non-distributing share SGD hedged	392	4	4	392
A Class non-distributing share USD hedged	313,226	2,632	49,189	266,669
AI Class non-distributing share	164,347	151,889	45,678	270,558
C Class non-distributing share	459,671	101,482	66,626	494,527
D Class non-distributing share	303,014	29,560	165,647	166,927
D Class non-distributing UK reporting fund share	2,195,652	193,334	395,824	1,993,162
E Class non-distributing share	4,734,178	330,504	694,517	4,370,165
I Class non-distributing share	26,434	10,785	2,061	35,158

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
European Fund				
A Class distributing (A) share	34,414	4,790	3,481	35,723
A Class distributing (A) UK reporting fund share	3,007	350	1,479	1,878
A Class non-distributing share	2,895,006	492,784	1,025,663	2,362,127
A Class non-distributing share AUD hedged	205,765	44,740	52,908	197,597
A Class non-distributing share CAD hedged	107,308	2,308	53,251	56,365
A Class non-distributing share CNH hedged	4,678	6,944	832	10,790
A Class non-distributing share GBP hedged	170,745	26,311	39,689	157,367
A Class non-distributing share HKD hedged	5,145,657	124,043	1,862,674	3,407,026
A Class non-distributing share NZD hedged	80,149	5,596	27,432	58,313
A Class non-distributing share SGD hedged	570,410	771,993	151,651	1,190,752
A Class non-distributing share USD hedged	3,261,973	314,541	1,006,069	2,570,445
C Class non-distributing share	215,942	13,529	44,730	184,741
D Class distributing (A) UK reporting fund share	6,730	1,489	485	7,734
D Class non-distributing share	157,856	64,474	70,650	151,680
D Class non-distributing share USD hedged	234,005	36,031	140,213	129,823
D Class non-distributing UK reporting fund share	783,774	656,403	420,488	1,019,689
E Class non-distributing share	507,462	39,143	77,617	468,988
I Class non-distributing share	587,551	415,567	381,159	621,959
I Class non-distributing share USD hedged	8,261	258,656	165,238	101,679
S Class non-distributing share	1,655,358	2,051,428	318,615	3,388,171
X Class non-distributing share	1,654,304	380,942	610,773	1,424,473
European High Yield Bond Fund				
A Class non-distributing share	1,544,200	4,664,596	2,013,002	4,195,794
A Class non-distributing share CHF hedged	118,953	44,332	34,406	128,879
A Class non-distributing share SEK hedged	1,530	87,962	21,467	68,025
D Class distributing (A) share	6,880,052	61,386	4,908,486	2,032,952
D Class distributing (A) UK reporting fund share GBP hedged	34,089	40,869	9,596	65,362
D Class non-distributing share	4,924,366	4,043,306	2,629,029	6,338,643
E Class distributing (Q) share	1,918,566	265,597	141,323	2,042,840
E Class non-distributing share	3,912,840	2,376,018	891,963	5,396,895
X Class non-distributing share	431,638	159,815	185,996	405,457
Z Class non-distributing share	10,000,341	3,544,384	5,266,831	8,277,894
Z Class non-distributing share USD hedged	344,220	-	-	344,220
European Special Situations Fund				
A Class distributing (A) share	216,295	78,112	21,421	272,986
A Class non-distributing share	9,281,550	1,258,532	2,491,716	8,048,366
A Class non-distributing share AUD hedged	111,358	16,114	39,670	87,802
A Class non-distributing share CAD hedged	28,052	32,156	44,994	15,214
A Class non-distributing share CNH hedged	115	581	-	696
A Class non-distributing share GBP hedged	83,030	26,423	23,771	85,682
A Class non-distributing share HKD hedged	82,640	111,612	108,039	86,213
A Class non-distributing share USD hedged	6,677,795	636,092	953,750	6,360,137
C Class non-distributing share	297,082	22,347	29,759	289,670
D Class non-distributing share	3,353,535	770,819	505,214	3,619,140
D Class non-distributing share USD hedged	553,795	1,821,147	1,325,754	1,049,188
E Class non-distributing share	1,609,361	142,035	288,503	1,462,893
I Class distributing (A) share	462	3	-	465
I Class non-distributing share	13,173,643	2,995,599	2,885,896	13,283,346
X Class non-distributing share	164,806	-	24,558	140,248
European Sustainable Equity Fund				
A Class non-distributing share	679	1,269	773	1,175
AI Class non-distributing share	425	-	-	425
D Class non-distributing UK reporting fund share	17,160	13,527	6,121	24,566
E Class non-distributing share	2,136	32,676	25,658	9,154
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
ZI Class non-distributing share	-	920	-	920

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
European Value Fund				
A Class distributing (A) share	191,484	27,867	35,211	184,140
A Class distributing (A) UK reporting fund share	8,007	7,252	298	14,961
A Class non-distributing share ⁽⁶⁾	2,641,740	860,034	1,247,937	2,253,837
A Class non-distributing share AUD hedged	135,651	48,661	116,761	67,551
A Class non-distributing share CNH hedged	8,778	562	9,012	328
A Class non-distributing share HKD hedged	194,305	3,661	141,040	56,926
A Class non-distributing share USD hedged	2,812,000	445,774	1,279,150	1,978,624
C Class non-distributing share	273,844	106,170	105,047	274,967
D Class distributing (A) UK reporting fund share	8,245	2,555	2,758	8,042
D Class non-distributing share	2,190,999	867,795	1,581,735	1,477,059
D Class non-distributing share USD hedged	298,200	724,028	490,809	531,419
E Class non-distributing share	1,108,157	235,995	298,990	1,045,162
I Class non-distributing share	8,697,417	3,649,699	6,203,883	6,143,233
S Class distributing (A) share	63,435	15	3,312	60,138
X Class non-distributing share	6,178,292	-	433	6,177,859
FinTech Fund				
A Class distributing (A) UK reporting fund share	6,700	-	-	6,700
A Class non-distributing share	9,696,383	873,757	4,315,713	6,254,427
A Class non-distributing share EUR hedged	1,140,068	293,954	444,088	989,934
A Class non-distributing share SGD hedged	834,829	186,499	216,006	805,322
AI Class non-distributing share	308,332	13,476	65,208	256,600
C Class non-distributing UK reporting fund share	2,840,322	-	2,439,841	400,481
D Class non-distributing share	909,318	372,145	598,427	683,036
D Class non-distributing share EUR hedged	307,075	34,863	174,692	167,246
D Class non-distributing UK reporting fund share	5,146,892	268,451	1,878,959	3,536,384
D Class non-distributing UK reporting fund share GBP hedged	776,039	109,282	286,555	598,766
E Class non-distributing share	4,008,459	1,065,359	1,191,815	3,882,003
E Class non-distributing share EUR hedged	3,205,026	487,170	677,117	3,015,079
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	6,257,104	505,766	5,944,276	818,594
I Class non-distributing share EUR hedged	28,029	-	6,219	21,810
X Class non-distributing share	645,430	248,090	322,296	571,224
Z Class non-distributing UK reporting fund share	1,435,359	4,300	512,614	927,045

⁽⁶⁾ Shares redeemed includes the cancellation of unallocated shares that were issued on the merger of ECS - European Basic Value into European Value Fund (a historical Fund merger in 2002). The NAV of the Fund has not been negatively impacted by the share cancellations.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Fixed Income Global Opportunities Fund				
A Class distributing (A) share	100,416	123,864	9,675	214,605
A Class distributing (A) share EUR hedged	459,648	31,809	202,430	289,027
A Class distributing (D) share	3,064,097	388,842	612,591	2,840,348
A Class distributing (M) (G) share	-	500	-	500
A Class distributing (M) share	412,129	25,265	162,156	275,238
A Class distributing (Q) share	5,101,838	285,019	981,986	4,404,871
A Class distributing (Q) share EUR hedged	661,618	36,528	123,206	574,940
A Class distributing (Q) share SGD hedged	615,337	223,638	213,109	625,866
A Class distributing (R) (M) (G) share AUD hedged	573,414	600	42,735	531,279
A Class distributing (R) (M) (G) share CNH hedged	308	-	-	308
A Class distributing (S) (M) (G) share	986,261	21,846	39,219	968,888
A Class distributing (S) (M) (G) share HKD hedged	36,182	-	-	36,182
A Class non-distributing share	34,384,225	4,543,038	7,222,312	31,704,951
A Class non-distributing share CHF hedged	2,286,740	48,037	478,519	1,856,258
A Class non-distributing share EUR hedged	7,182,249	1,226,816	2,596,633	5,812,432
A Class non-distributing share JPY hedged	566	-	-	566
A Class non-distributing share PLN hedged	5,416,279	8,369,875	8,677,072	5,109,082
A Class non-distributing share SEK hedged	110,232	6,194	77,759	38,667
A Class non-distributing share SGD hedged	4,561,732	1,294,632	945,325	4,911,039
A Class non-distributing UK reporting fund share GBP hedged	245,338	15,523	97,818	163,043
AI Class non-distributing share	54,976	16,502	35,029	36,449
AI Class non-distributing share EUR hedged	175,204	25,507	35,442	165,269
C Class distributing (D) share	195,274	1,022	52,011	144,285
C Class distributing (Q) share	590,451	6,913	71,012	526,352
C Class non-distributing share	5,161,892	387,498	1,486,430	4,062,960
D Class distributing (A) share	71,323	53,657	63,543	61,437
D Class distributing (A) share CAD hedged	1,124,157	72,353	342,077	854,433
D Class distributing (A) share EUR hedged	379,681	11	243,621	136,071
D Class distributing (A) UK reporting fund share GBP hedged	1,768,226	1,546,634	907,397	2,407,463
D Class distributing (Q) share	12,372,698	2,156,843	3,055,967	11,473,574
D Class distributing (Q) share CHF hedged	1,651,654	99,734	156,733	1,594,655
D Class distributing (Q) share EUR hedged	563,485	114,410	252,270	425,625
D Class non-distributing share	41,548,966	9,193,780	15,717,208	35,025,538
D Class non-distributing share CHF hedged	3,333,996	167,152	1,261,432	2,239,716
D Class non-distributing share EUR hedged	26,050,791	4,253,577	18,573,541	11,730,827
D Class non-distributing share GBP hedged	2,339,569	586,645	1,087,553	1,838,661
D Class non-distributing share PLN hedged	182,246	49,000	50,000	181,246
D Class non-distributing share SGD hedged	23,806	104,657	11,928	116,535
E Class non-distributing share	10,935,879	1,444,301	3,277,319	9,102,861
E Class non-distributing share EUR hedged	21,157,770	2,482,493	4,478,535	19,161,728
I Class distributing (M) share CAD hedged	20,246,771	727,716	-	20,974,487
I Class distributing (Q) share	9,798,640	1,042,840	7,803,533	3,037,947
I Class distributing (Q) share EUR hedged	1,231,048	14,024	48,257	1,196,815
I Class distributing (Q) share GBP hedged	4,696,270	901,006	3,547,159	2,050,117
I Class distributing (Q) share JPY hedged	599,858	125,887	29,890	695,855
I Class non-distributing share	86,709,351	7,494,121	11,510,644	82,692,828
I Class non-distributing share AUD hedged	25,244	2,526	16,655	11,115
I Class non-distributing share CAD hedged	4,670	100,000	-	104,670
I Class non-distributing share CHF hedged	10,073,745	17,410	731,137	9,360,018
I Class non-distributing share EUR hedged	47,582,007	7,354,178	11,588,784	43,347,401
I Class non-distributing share GBP hedged	30,105,506	192,300	18,372,836	11,924,970
I Class non-distributing share JPY hedged	45,259,957	4,836,697	3,181,985	46,914,669
J Class distributing (M) share	1,277,766	112,028	336,476	1,053,318
S Class distributing (A) share EUR hedged	61,777	51,757	16,527	97,007
S Class distributing (Q) share	744,911	345,833	482,040	608,704
S Class non-distributing share	3,339,581	1,040,149	495,301	3,884,429
S Class non-distributing share CHF hedged	2,327,320	238,435	281,558	2,284,197
S Class non-distributing share EUR hedged	1,518,806	446,693	205,786	1,759,713
X Class distributing (M) share	59,491,501	37,223	203,125	59,325,599
X Class distributing (M) share AUD hedged	917,062	34,909	203,172	748,799
X Class distributing (M) share EUR hedged	185,604	7,536	15,497	177,643
X Class distributing (Q) share EUR hedged	14,543,302	20	-	14,543,322
X Class distributing (Q) share GBP hedged	4,463,746	-	2,414,197	2,049,549
X Class non-distributing share	103,797,640	2,057,389	687,085	105,167,944

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
X Class non-distributing share AUD hedged	6,239,648	5,652	329,275	5,916,025
X Class non-distributing share CAD hedged	119,272,903	4,566,898	53,321,102	70,518,699
X Class non-distributing share CHF hedged	13	-	-	13
X Class non-distributing share EUR hedged	56,329	-	56,323	6
X Class non-distributing share GBP hedged	46,588,783	2,249,985	46,501,015	2,337,753
X Class non-distributing share SEK hedged	115	-	-	115
Future Consumer Fund				
A Class non-distributing share	26,810	10,514	7,030	30,294
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	6,532	2,075	3,480	5,127
D Class non-distributing UK reporting fund share	8,269	747	7,399	1,617
E Class non-distributing share	28,918	32,808	5,026	56,700
I Class non-distributing share	491	-	-	491
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,997,000	-	-	1,997,000
Z Class non-distributing share	500	-	-	500
Future Of Transport Fund				
A Class distributing (A) share	548,661	158,055	28,347	678,369
A Class distributing (A) UK reporting fund share	621,631	12,631	104,585	529,677
A Class distributing (T) share	-	268,157	133,076	135,081
A Class non-distributing share	26,583,703	4,553,856	7,659,665	23,477,894
A Class non-distributing share CNH hedged	1,146,581	442,214	291,315	1,297,480
A Class non-distributing share EUR hedged	3,421,002	632,076	998,003	3,055,075
A Class non-distributing share SGD hedged	702,931	99,361	156,869	645,423
AI Class non-distributing share	3,059,929	605,184	1,311,078	2,354,035
C Class non-distributing share	-	445	-	445
D Class non-distributing share EUR hedged	1,158,325	741,964	804,494	1,095,795
D Class non-distributing UK reporting fund share	13,177,570	12,631,639	17,415,533	8,393,676
D Class non-distributing UK reporting fund share GBP hedged	883,182	98,173	308,404	672,951
E Class non-distributing share	25,860,309	5,328,130	5,936,622	25,251,817
E Class non-distributing share EUR hedged	20,252,445	2,213,434	3,921,793	18,544,086
I Class distributing (A) UK reporting fund share	500	26,484	-	26,984
I Class non-distributing share	12,854,899	14,139,537	3,723,723	23,270,713
I Class non-distributing share EUR hedged	600,086	639,192	240,090	999,188
X Class non-distributing share	405,392	22,358	403,106	24,644
Z Class non-distributing UK reporting fund share	500	7,061,561	-	7,062,061

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Allocation Fund				
A Class distributing (A) share	17,604,736	1,737,452	2,101,731	17,240,457
A Class distributing (A) share EUR hedged	1,543,275	29,383	457,375	1,115,283
A Class distributing (T) share	-	500	-	500
A Class distributing (T) share AUD hedged	-	725	-	725
A Class distributing (T) share CNH hedged	-	357	-	357
A Class distributing (T) share EUR hedged	-	447	-	447
A Class distributing (T) share HKD hedged	-	391	-	391
A Class distributing (T) share SGD hedged	-	661	-	661
A Class distributing (T) share ZAR hedged	-	897	-	897
A Class distributing (Y) (Q) (G) share	500	-	-	500
A Class distributing (Y) (Q) (G) share AUD hedged	659	-	-	659
A Class distributing (Y) (Q) (G) share SGD hedged	671	-	-	671
A Class non-distributing share	101,005,256	8,025,472	17,412,325	91,618,403
A Class non-distributing share AUD hedged	9,677,733	636,263	1,272,540	9,041,456
A Class non-distributing share CHF hedged	1,976,802	135,358	292,190	1,819,970
A Class non-distributing share CNH hedged	1,023,898	616,441	379,551	1,260,788
A Class non-distributing share EUR hedged	21,760,112	6,298,861	8,727,475	19,331,498
A Class non-distributing share GBP hedged	2,254,257	163,633	326,792	2,091,098
A Class non-distributing share HKD hedged	12,206,707	8,291,069	8,927,494	11,570,282
A Class non-distributing share PLN hedged	2,043,045	352,834	812,710	1,583,169
A Class non-distributing share SGD hedged	5,666,392	566,939	886,052	5,347,279
AI Class non-distributing share	679,806	142,487	279,491	542,802
AI Class non-distributing share EUR hedged	435,504	53,691	254,566	234,629
C Class non-distributing share	7,432,839	441,347	1,053,187	6,820,999
C Class non-distributing share EUR hedged	1,742,541	138,970	371,346	1,510,165
D Class distributing (A) share	395,599	146,416	63,549	478,466
D Class distributing (A) share EUR hedged	237,054	18,703	54,311	201,446
D Class non-distributing share	4,023,133	1,668,375	1,051,154	4,640,354
D Class non-distributing share AUD hedged	378,898	24,190	101,022	302,066
D Class non-distributing share CHF hedged	244,331	37,535	45,678	236,188
D Class non-distributing share EUR hedged	6,502,621	1,202,002	1,890,657	5,813,966
D Class non-distributing share GBP hedged	1,086,894	167,745	181,546	1,073,093
D Class non-distributing share PLN hedged	27,362	-	14,166	13,196
D Class non-distributing share SGD hedged	121,602	67,555	50,377	138,780
D Class non-distributing UK reporting fund share	10,426,228	2,182,266	2,756,862	9,851,632
E Class non-distributing share	23,046,329	3,779,582	6,141,084	20,684,827
E Class non-distributing share EUR hedged	10,857,252	781,301	1,665,704	9,972,849
E Class non-distributing share PLN hedged	251,548	40,690	43,526	248,712
I Class non-distributing share	11,086,556	1,301,609	4,383,241	8,004,924
I Class non-distributing share EUR hedged	4,322,605	855,805	2,476,653	2,701,757
I Class non-distributing share SGD hedged	15	-	-	15
J Class non-distributing share	202,000	-	44,432	157,568
S Class non-distributing share	-	4,741	-	4,741
S Class non-distributing share EUR hedged	-	458	-	458
X Class distributing (A) share	37,772,778	3,620,378	5,771,215	35,621,941
X Class non-distributing share	9,335,941	445,962	1,504,576	8,277,327
X Class non-distributing share AUD hedged	3,813,652	124,403	606,955	3,331,100
X Class non-distributing share EUR hedged	450	-	-	450
X Class non-distributing share JPY hedged	3,053,845	80,834	641,969	2,492,710

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Corporate Bond Fund				
A Class distributing (A) share EUR hedged	170,833	3,915	1,061	173,687
A Class distributing (M) (G) share	-	500	-	500
A Class distributing (M) share AUD hedged	138,566	74,478	34,717	178,327
A Class distributing (M) share CAD hedged	133,948	20,106	-	154,054
A Class distributing (M) share GBP hedged	69,173	26,790	15,949	80,014
A Class distributing (M) share NZD hedged	333,712	14,973	19,830	328,855
A Class distributing (Q) share	77,298	23,824	29,045	72,077
A Class distributing (R) (M) (G) share AUD hedged	2,081,486	971,651	724,885	2,328,252
A Class distributing (R) (M) (G) share CNH hedged	1,622,700	12,695,505	2,129,481	12,188,724
A Class distributing (R) (M) (G) share NZD hedged	121,878	30,247	3,158	148,967
A Class distributing (S) (M) (G) share	14,133,536	5,752,320	3,870,970	16,014,886
A Class distributing (S) (M) (G) share HKD hedged	587,696	65,126	288,187	364,635
A Class distributing (S) (M) (G) share SGD hedged	89,580	3,137,047	168,183	3,058,444
A Class non-distributing share	5,408,192	6,334,604	3,340,658	8,402,138
A Class non-distributing share EUR hedged	2,537,573	257,676	234,760	2,560,489
A Class non-distributing share SEK hedged	4,068	217	2,041	2,244
D Class distributing (Q) share GBP hedged	370	-	-	370
D Class non-distributing share	1,340,266	1,864,662	200,562	3,004,366
D Class non-distributing share EUR hedged	7,178,123	2,181,406	5,715,320	3,644,209
D Class non-distributing UK reporting fund share GBP hedged	2,137,310	3,247,701	3,277,569	2,107,442
E Class non-distributing share	505,345	46,180	99,431	452,094
E Class non-distributing share EUR hedged	744,094	209,575	128,368	825,301
I Class distributing (A) UK reporting fund share GBP hedged	106,784	-	58,463	48,321
I Class non-distributing share	6,206,047	3,254,450	787,992	8,672,505
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	4,927,885	4,147,557	3,669,629	5,405,813
X Class distributing (A) UK reporting fund share GBP hedged	7	-	-	7
X Class non-distributing share	1,750,953	238,300	613,541	1,375,712
X Class non-distributing share EUR hedged	15,979,723	625,833	11,608,890	4,996,666
X Class non-distributing share NOK hedged	644,421	85,228	-	729,649
Global Dynamic Equity Fund				
A Class distributing (A) share	61,983	3,282	9,867	55,398
A Class non-distributing share	8,831,429	970,793	3,373,980	6,428,242
A Class non-distributing share CNH hedged	310	3,305	-	3,615
A Class non-distributing share EUR hedged	305,617	51,487	40,061	317,043
C Class non-distributing share	1,245,675	52,298	155,984	1,141,989
C Class non-distributing share EUR hedged	134,864	123,494	96,377	161,981
D Class distributing (A) share	398,886	23,326	42,998	379,214
D Class non-distributing share	2,037,149	186,562	388,963	1,834,748
D Class non-distributing share EUR hedged	67,368	9,811	24,364	52,815
E Class non-distributing share	2,008,822	198,849	223,045	1,984,626
E Class non-distributing share EUR hedged	193,531	15,705	25,919	183,317
I Class non-distributing share	6,082,343	6,418,928	7,337,348	5,163,923
X Class non-distributing share	7	-	-	7

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Equity Income Fund				
A Class distributing (A) (G) share	1,161,462	86,039	243,168	1,004,333
A Class distributing (A) (G) share EUR hedged	80,819	1,638	499	81,958
A Class distributing (Q) (G) share	4,805,980	141,735	877,010	4,070,705
A Class distributing (Q) (G) share EUR hedged	785,416	33,586	73,563	745,439
A Class distributing (Q) (G) share SGD hedged	1,031,716	196,191	145,906	1,082,001
A Class distributing (Q) (G) UK reporting fund share	1,484,050	221,565	149,111	1,556,504
A Class distributing (R) (M) (G) share AUD hedged	1,911,828	133,541	390,010	1,655,359
A Class distributing (R) (M) (G) share CNH hedged	86,495	451	22,744	64,202
A Class distributing (R) (M) (G) share ZAR hedged	220,223	235,498	232,105	223,616
A Class distributing (S) (M) (G) share	5,507,892	277,254	1,097,439	4,687,707
A Class distributing (S) (M) (G) share CNH hedged	144,551	4,393	15,783	133,161
A Class distributing (S) (M) (G) share HKD hedged	69,036	9,249	18,976	59,309
A Class distributing (S) (M) (G) share SGD hedged	5,067,120	201,680	594,234	4,674,566
A Class distributing (T) share	-	36,137	18,391	17,746
A Class non-distributing share	15,428,394	1,043,859	5,810,604	10,661,649
A Class non-distributing share CHF hedged	420,679	35,970	50,112	406,537
A Class non-distributing share EUR hedged	1,116,075	330,851	303,385	1,143,541
A Class non-distributing share PLN hedged	2,661,542	7,156,973	7,890,123	1,928,392
A Class non-distributing share SGD hedged	666,930	140,545	85,197	722,278
AI Class distributing (Q) (G) share EUR hedged	538,188	127,365	253,924	411,629
AI Class non-distributing share	157,872	165,527	83,726	239,673
AI Class non-distributing share EUR hedged	31,667	45,292	8,571	68,388
C Class distributing (Q) (G) share	1,209,955	15,101	152,447	1,072,609
C Class non-distributing share	2,037,516	37,625	282,285	1,792,856
D Class distributing (A) (G) share	619,781	45,621	50,911	614,491
D Class distributing (Q) (G) share	793,380	74,162	215,568	651,974
D Class distributing (Q) (G) share EUR hedged	176,820	32,789	16,376	193,233
D Class distributing (Q) (G) UK reporting fund share	213,293	91,158	111,080	193,371
D Class distributing (Q) (G) UK reporting fund share GBP hedged	150,241	17,482	69,231	98,492
D Class non-distributing share	5,004,844	1,011,127	2,471,817	3,544,154
D Class non-distributing share CHF hedged	262,338	5	20,700	241,643
D Class non-distributing share EUR hedged	315,231	55,501	209,025	161,707
D Class non-distributing share PLN hedged	1,397	-	-	1,397
D Class non-distributing share SGD hedged	11,723	-	2,250	9,473
E Class distributing (Q) (G) share	1,415,413	102,814	304,097	1,214,130
E Class distributing (Q) (G) share EUR hedged	1,165,567	73,241	238,398	1,000,410
E Class non-distributing share	1,128,943	152,503	219,805	1,061,641
E Class non-distributing share EUR hedged	69,234	32,349	12,171	89,412
I Class non-distributing share	6,851,367	1,433,584	2,073,413	6,211,538
I Class non-distributing UK reporting fund share	-	5,318,927	500,252	4,818,675
SR Class distributing (S) (M) (G) share	500	-	-	500
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	9	-	-	9

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Government Bond Fund				
A Class distributing (D) share	40,208	3,153	5,496	37,865
A Class distributing (D) share EUR hedged	17,532	51,129	68	68,593
A Class distributing (M) share	468,842	153,998	221,174	401,666
A Class distributing (M) share EUR hedged	75,020	15,413	10,051	80,382
A Class distributing (M) share GBP hedged	66,513	43,862	22,138	88,237
A Class distributing (M) share HKD hedged	390	1	1	390
A Class non-distributing share	4,022,093	1,899,464	1,808,687	4,112,870
A Class non-distributing share EUR hedged	6,485,003	12,864,524	10,919,904	8,429,623
C Class distributing (D) share	6,190	-	-	6,190
C Class distributing (D) share EUR hedged	5,030	-	3,290	1,740
C Class distributing (M) share	6	-	-	6
C Class non-distributing share	95,049	55,359	34,562	115,846
C Class non-distributing share EUR hedged	207,586	138,280	70,267	275,599
D Class distributing (M) share	30,182	78	6,275	23,985
D Class distributing (M) share EUR hedged	3,827	-	3,823	4
D Class non-distributing share	394,819	548,746	298,347	645,218
D Class non-distributing share EUR hedged	6,479,906	4,849,920	3,487,080	7,842,746
E Class non-distributing share	522,117	82,425	81,652	522,890
E Class non-distributing share EUR hedged	2,955,425	1,942,927	429,795	4,468,557
I Class distributing (A) share EUR hedged	431	1,908,426	18,846	1,890,011
I Class non-distributing share	2,481,834	4,288,731	615,975	6,154,590
I Class non-distributing share EUR hedged	4,798,632	6,073,421	2,329,747	8,542,306
X Class non-distributing share EUR hedged	1,141,795	534,017	-	1,675,812
X Class non-distributing share NOK hedged	647,353	88,112	-	735,465
X Class non-distributing share SEK hedged	24,883,514	1,456,168	6,347,571	19,992,111
X Class non-distributing UK reporting fund share	31,884	6,399	5,349	32,934

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global High Yield Bond Fund				
A Class distributing (D) UK reporting fund share	1,508,028	43,931	543,733	1,008,226
A Class distributing (D) UK reporting fund share EUR hedged	729,678	134,724	254,079	610,323
A Class distributing (M) share	8,337,121	1,210,678	2,404,391	7,143,408
A Class distributing (M) share EUR hedged	2,216,254	481,977	495,915	2,202,316
A Class distributing (Q) share	140,754	155,896	24,601	272,049
A Class distributing (R) (M) (G) share AUD hedged	8,711,524	371,083	1,708,095	7,374,512
A Class distributing (R) (M) (G) share ZAR hedged	3,279,272	294,671	693,407	2,880,536
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	30,289	16,409	10,382	36,316
A Class distributing (S) (M) (G) share	39,035,228	2,694,445	7,978,832	33,750,841
A Class distributing (S) (M) (G) share HKD hedged	1,881,509	120,928	563,996	1,438,441
A Class distributing (S) (M) (G) share SGD hedged	1,064,969	80,203	112,391	1,032,781
A Class non-distributing share	7,045,422	5,681,927	5,487,537	7,239,812
A Class non-distributing share EUR hedged	2,619,992	202,835	368,480	2,454,347
A Class non-distributing share GBP hedged	819,954	60,399	119,596	760,757
A Class non-distributing share PLN hedged	2,693,755	76,228	635,285	2,134,698
A Class non-distributing share SEK hedged	3,493,700	508,642	1,392,948	2,609,394
AI Class distributing (Q) share EUR hedged	68,209	3,764	25,636	46,337
AI Class non-distributing share EUR hedged	25,673	8,405	14,822	19,256
C Class distributing (D) share	260,476	8,366	5	268,837
C Class non-distributing share	559,432	82,210	71,773	569,869
C Class non-distributing share EUR hedged	777,174	50,138	111,949	715,363
D Class distributing (M) share	6,179,830	3,326,023	3,340,904	6,164,949
D Class distributing (M) share EUR hedged	461,971	427,688	627,506	652,153
D Class distributing (Q) share GBP hedged	1,617,388	193,567	687,538	1,123,417
D Class non-distributing share	6,178,697	2,123,696	3,347,162	4,955,231
D Class non-distributing UK reporting fund share EUR hedged	6,502,679	1,742,616	3,564,993	4,680,302
D Class non-distributing UK reporting fund share GBP hedged	316,910	127,225	244,083	200,052
E Class distributing (Q) share EUR hedged	5,886,424	589,005	1,114,012	5,361,417
E Class non-distributing share	2,282,667	414,042	525,738	2,170,971
E Class non-distributing share EUR hedged	2,526,032	370,808	568,948	2,327,892
I Class distributing (M) share	14,200,454	3,646,010	3,323,379	14,523,085
I Class non-distributing share	9,775,396	1,086,820	1,571,467	9,290,749
I Class non-distributing share CAD hedged	590	-	-	590
I Class non-distributing share EUR hedged	8,020,229	8,780,261	5,541,723	11,258,767
I Class non-distributing UK reporting fund share CHF hedged	457	-	-	457
X Class distributing (A) share EUR hedged	2,961,505	-	-	2,961,505
X Class non-distributing share	9,156	5,955	5,600	9,511
X Class non-distributing share EUR hedged	2,130,160	-	-	2,130,160
Global Inflation Linked Bond Fund				
A Class distributing (M) share	145,748	10,386	83,083	73,051
A Class non-distributing share	3,523,608	945,450	1,708,837	2,760,221
A Class non-distributing share EUR hedged	771,878	35,604	186,177	621,305
C Class distributing (M) share	28,828	-	-	28,828
C Class non-distributing share	346,138	11,659	156,475	201,322
D Class distributing (M) share	1,737	-	-	1,737
D Class non-distributing share	1,721,628	450,533	1,010,374	1,161,787
D Class non-distributing share EUR hedged	3,409,599	729,353	1,108,809	3,030,143
E Class non-distributing share EUR hedged	13,629,415	340,108	3,360,196	10,609,327
I Class non-distributing share	2,562,839	-	2,370,047	192,792
X Class non-distributing share EUR hedged	375,679	68,072	97,039	346,712
Global Long-Horizon Equity Fund				
A Class distributing (A) share	14,807	4,501	1,540	17,768
A Class distributing (A) UK reporting fund share	939,648	5,032	52,921	891,759
A Class non-distributing share	8,304,168	2,270,647	1,407,153	9,167,662
A Class non-distributing share SGD hedged	4,669	626	1,353	3,942
AI Class non-distributing share	187,604	34,651	71,490	150,765
C Class non-distributing share	502,391	65,853	123,921	444,323
D Class distributing (A) UK reporting fund share	366,644	1,857,090	451,263	1,772,471
D Class non-distributing share	1,934,123	1,478,756	493,997	2,918,882
E Class non-distributing share	1,710,947	415,488	262,341	1,864,094
I Class non-distributing share	2,087,146	294,482	719,001	1,662,627
X Class non-distributing share	2,569,970	307,838	336,785	2,541,023

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Global Multi-Asset Income Fund				
A Class distributing (A) (G) share	1,927,916	723,658	86,407	2,565,167
A Class distributing (A) (G) share CHF hedged	57,419	-	2,568	54,851
A Class distributing (A) (G) share EUR hedged	3,744,091	372,782	573,613	3,543,260
A Class distributing (M) (G) share	106,200,607	5,725,824	8,705,833	103,220,598
A Class distributing (Q) (G) share	6,477,171	579,547	994,669	6,062,049
A Class distributing (Q) (G) share AUD hedged	643,603	32,064	25,881	649,786
A Class distributing (Q) (G) share SGD hedged	1,162,470	79,512	174,262	1,067,720
A Class distributing (R) (M) (G) share AUD hedged	19,774,195	325,634	3,837,887	16,261,942
A Class distributing (R) (M) (G) share CAD hedged	2,652,433	268,576	764,364	2,156,645
A Class distributing (R) (M) (G) share CNH hedged	747,624	121,489	214,972	654,141
A Class distributing (R) (M) (G) share GBP hedged	5,117,293	366,291	1,083,900	4,399,684
A Class distributing (R) (M) (G) share NZD hedged	4,519,222	391,815	518,262	4,392,775
A Class distributing (S) (M) (G) share	148,083,409	6,602,239	28,656,064	126,029,584
A Class distributing (S) (M) (G) share EUR hedged	21,301,253	7,564,167	3,993,604	24,871,816
A Class distributing (S) (M) (G) share HKD hedged	8,011,975	430,274	2,461,189	5,981,060
A Class distributing (S) (M) (G) share SGD hedged	86,123,606	3,473,534	15,540,416	74,056,724
A Class non-distributing share	29,467,030	3,408,611	9,058,615	23,817,026
A Class non-distributing share CHF hedged	67,897	-	5,381	62,516
A Class non-distributing share EUR hedged	3,470,601	579,367	1,244,388	2,805,580
AI Class distributing (Q) (G) share EUR hedged	462,476	25,567	323,195	164,848
AI Class non-distributing share EUR hedged	70,921	9,193	23,092	57,022
C Class distributing (S) (M) (G) share	1,804,744	24,809	307,562	1,521,991
C Class non-distributing share	1,712,208	6,111	351,476	1,366,843
D Class distributing (A) (G) share CHF hedged	181,390	-	24,500	156,890
D Class distributing (A) (G) share EUR hedged	1,979,055	164,927	573,001	1,570,981
D Class distributing (S) (M) (G) share	91,683,654	14,561,915	7,751,870	98,493,699
D Class distributing (S) (M) (G) share GBP hedged	378,243	27,594	46,048	359,789
D Class distributing (S) (M) (G) share SGD hedged	695	-	-	695
D Class non-distributing share	7,812,469	1,532,440	3,710,495	5,634,414
D Class non-distributing share CHF hedged	12,780	-	9,100	3,680
D Class non-distributing share EUR hedged	2,342,451	192,591	683,897	1,851,145
E Class distributing (Q) (G) share EUR hedged	52,354,901	2,340,410	11,755,861	42,939,450
E Class distributing (Y) (Q) (G) share EUR hedged	6,374,401	143,350	1,573,015	4,944,736
E Class non-distributing share	7,839,416	1,356,725	2,010,539	7,185,602
E Class non-distributing share EUR hedged	5,355,930	1,856,188	1,052,462	6,159,656
I Class distributing (Q) (G) share EUR hedged	314,721	-	4,751	309,970
I Class non-distributing share	12,932,272	1,034,701	3,382,601	10,584,372
I Class non-distributing share EUR hedged	7,846,155	801,738	5,233,088	3,414,805
X Class distributing (Q) (G) share GBP hedged	380	-	-	380
X Class distributing (R) (M) (G) share AUD hedged	4,839,399	928,880	4,165,842	1,602,437
X Class non-distributing share	193,707	10,848	120,191	84,364
Impact Bond Fund⁽²⁾				
A Class non-distributing UK reporting fund share	-	500	-	500
D Class non-distributing UK reporting fund share	-	500	-	500
E Class non-distributing share	-	468	-	468
I Class non-distributing UK reporting fund share	-	500	-	500
X Class non-distributing UK reporting fund share	-	7,497,000	-	7,497,000
X Class non-distributing UK reporting fund share USD hedged	-	488	-	488
Z Class non-distributing UK reporting fund share	-	500	-	500
ZI Class non-distributing UK reporting fund share	-	500	-	500
India Fund				
A Class distributing (A) UK reporting fund share	46,393	3,843	8,909	41,327
A Class non-distributing share	5,303,349	2,426,800	2,465,438	5,264,711
C Class non-distributing share	250,738	38,476	69,432	219,782
D Class distributing (A) UK reporting fund share	151,389	43,564	39,251	155,702
D Class non-distributing share	251,526	76,905	91,332	237,099
E Class non-distributing share	830,196	111,076	169,509	771,763
I Class non-distributing share	13,617,254	1,595,768	1,949,388	13,263,634
X Class non-distributing share	849,541	760,380	250,046	1,359,875

⁽²⁾ Fund launched during the year, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Japan Flexible Equity Fund				
A Class distributing (A) UK reporting fund share	73,581	9,292	4,871	78,002
A Class non-distributing share	4,512,175	5,677,338	6,611,299	3,578,214
A Class non-distributing share EUR hedged	143,061	203,750	98,458	248,353
A Class non-distributing share USD hedged	538,457	1,172,809	1,027,587	683,679
C Class non-distributing share	1,633,008	170,301	1,011,752	791,557
D Class distributing (A) UK reporting fund share	132,601	35,209	112,640	55,170
D Class non-distributing share	3,724,408	708,144	2,826,461	1,606,091
D Class non-distributing share EUR hedged	1,266,797	1,002,166	867,548	1,401,415
E Class non-distributing share	1,079,181	2,847,459	2,801,848	1,124,792
E Class non-distributing share EUR hedged	1,815,521	210,271	388,919	1,636,873
I Class non-distributing share	85,905	3,534,980	428,747	3,192,138
X Class non-distributing share	397,181	12,568	106,018	303,731
X Class non-distributing share EUR hedged	448	-	-	448
Japan Small & MidCap Opportunities Fund				
A Class distributing (A) UK reporting fund share	233	1,050	-	1,283
A Class non-distributing share	1,675,461	525,676	554,734	1,646,403
A Class non-distributing share EUR hedged	43,707	6,693	20,328	30,072
A Class non-distributing share USD hedged	610,753	564,777	620,147	555,383
C Class non-distributing share	26,252	350	4,316	22,286
D Class distributing (A) UK reporting fund share	3,993	2,818	4,559	2,252
D Class non-distributing share	331,609	4,323	67,028	268,904
D Class non-distributing share EUR hedged	3,248	890	153	3,985
E Class non-distributing share	147,130	37,266	43,958	140,438
I Class non-distributing share	478	-	-	478
I Class non-distributing share EUR hedged	430	-	-	430
X Class non-distributing share	2,126	-	2,123	3
Latin American Fund				
A Class distributing (A) share	29,883	3,731	4,376	29,238
A Class distributing (A) UK reporting fund share	10,617	1,106	2,373	9,350
A Class non-distributing share	12,115,267	3,392,793	4,515,888	10,992,172
A Class non-distributing share AUD hedged	657,955	343,865	483,768	518,052
A Class non-distributing share CHF hedged	9,709	14,482	1,630	22,561
A Class non-distributing share HKD hedged	147,967	64,046	33,699	178,314
A Class non-distributing share PLN hedged	2,794,404	8,601,050	8,512,421	2,883,033
A Class non-distributing share SGD hedged	645,744	605,799	415,535	836,008
C Class non-distributing share	86,067	49,568	51,810	83,825
D Class distributing (A) share	1,203	-	-	1,203
D Class distributing (A) UK reporting fund share	21,167	45,866	25,723	41,310
D Class non-distributing share	1,365,548	294,026	577,048	1,082,526
D Class non-distributing share CHF hedged	39,917	-	-	39,917
D Class non-distributing share EUR hedged	4,522	28,764	13,577	19,709
D Class non-distributing share PLN hedged	1,592	-	-	1,592
D Class non-distributing share SGD hedged	790	-	-	790
D Class non-distributing UK reporting fund share GBP hedged	7,337	54,564	24,028	37,873
E Class non-distributing share	438,999	106,071	220,141	324,929
I Class non-distributing share	326,487	796,208	529,380	593,315
J Class non-distributing share	146,399	9,583	22,990	132,992
X Class distributing (A) UK reporting fund share	64	-	-	64
X Class non-distributing share	894	738	1,207	425
Multi-Theme Equity Fund				
A Class non-distributing share	2,903,243	608,521	450,430	3,061,334
A Class non-distributing share EUR hedged	422	-	-	422
AI Class non-distributing share	56,339	714,591	43,936	726,994
C Class non-distributing share	37,532	18,525	840	55,217
D Class non-distributing share EUR hedged	17,962	3,060	1,780	19,242
D Class non-distributing UK reporting fund share	898,237	859,346	942,002	815,581
E Class non-distributing share	1,570,762	862,924	235,578	2,198,108
X Class non-distributing share	332	-	-	332
X Class non-distributing share GBP hedged	4,398,152	613,904	2,739,020	2,273,036
Z Class non-distributing share	6,214,328	122,953	2,700,677	3,636,604

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Natural Resources Fund⁽⁷⁾				
A Class distributing (A) (G) share	277,129	133,550	79,279	331,400
A Class distributing (M) (G) share	10,235	213,131	189,642	33,724
A Class distributing (Q) (G) share	810,376	292,461	365,263	737,574
A Class non-distributing share	16,848,204	5,302,458	11,607,794	10,542,868
A Class non-distributing share EUR hedged	1,267,178	349,713	657,005	959,886
D Class non-distributing share	69,070	459,247	86,073	442,244
D Class non-distributing share EUR hedged	1,055,899	321,353	1,068,756	308,496
E Class distributing (Q) (G) share EUR hedged	2,150,670	1,180,649	1,695,050	1,636,269
E Class non-distributing share	6,840,009	2,562,023	3,406,239	5,995,793
I Class distributing (A) (G) share	8,771,202	1,808,404	2,895,185	7,684,421
S Class distributing (M) (G) UK reporting fund share	-	403	-	403
S Class distributing (M) (G) UK reporting fund share GBP hedged	-	17,578	5,930	11,648
S Class distributing (Q) (G) share	-	214,640	18,314	196,326
S Class non-distributing share	-	1,519,941	84,705	1,435,236
S Class non-distributing UK reporting fund share	-	425,096	8,902	416,194
S Class non-distributing UK reporting fund share GBP hedged	-	12,175	-	12,175
Next Generation Health Care Fund				
A Class non-distributing share	35,418	35,951	12,761	58,608
A Class non-distributing share HKD hedged	388	-	-	388
A Class non-distributing share SGD hedged	4,675	39,169	7,588	36,256
AI Class non-distributing share	425	-	-	425
D Class non-distributing share	63,940	17,627	56,844	24,723
D Class non-distributing UK reporting fund share	3,885	-	3,000	885
E Class non-distributing share	61,441	37,025	11,315	87,151
I Class non-distributing share	485	-	-	485
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	1,996,000	-	-	1,996,000
Z Class non-distributing share	500	-	-	500

⁽⁷⁾ Fund name changed post year end, see Note 19, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Next Generation Technology Fund				
A Class distributing (A) share	775,682	361,417	95,336	1,041,763
A Class distributing (A) UK reporting fund share	5,029	6,248	-	11,277
A Class distributing (T) share	-	500	-	500
A Class non-distributing share	54,506,693	9,628,815	16,058,371	48,077,137
A Class non-distributing share AUD hedged	672	-	-	672
A Class non-distributing share CNH hedged	24,918	397,147	114,384	307,681
A Class non-distributing share EUR hedged	8,373,960	1,730,318	2,626,428	7,477,850
A Class non-distributing share HKD hedged	95,597	1,481,521	1,075,697	501,421
A Class non-distributing share NZD hedged	731	-	-	731
A Class non-distributing share SGD hedged	2,988,012	695,744	601,887	3,081,869
A Class non-distributing UK reporting fund share CHF hedged	163,496	11,534	8,870	166,160
A Class non-distributing UK reporting fund share GBP hedged	64,473	459,606	171,987	352,092
AI Class non-distributing share	3,282,648	319,831	1,049,589	2,552,890
C Class non-distributing share	-	445	-	445
D Class non-distributing share	5,091,217	2,816,129	4,211,379	3,695,967
D Class non-distributing share CNH hedged	323	-	-	323
D Class non-distributing share EUR hedged	8,321,507	7,562,817	15,217,614	666,710
D Class non-distributing share SGD hedged	671,444	411,794	157,486	925,752
D Class non-distributing UK reporting fund share	7,213,737	2,355,161	3,499,438	6,069,460
D Class non-distributing UK reporting fund share GBP hedged	3,667,724	363,983	1,341,185	2,690,522
E Class non-distributing share	29,836,221	5,161,736	4,362,073	30,635,884
E Class non-distributing share EUR hedged	17,469,125	2,891,437	2,776,136	17,584,426
I Class distributing (A) UK reporting fund share	82,863	-	-	82,863
I Class non-distributing share	17,829,923	3,088,319	5,217,574	15,700,668
I Class non-distributing share EUR hedged	1,878,139	765,892	468,124	2,175,907
I Class non-distributing UK reporting fund share	1,430,023	70,703	731,383	769,343
S Class non-distributing UK reporting fund share	24,614,443	1,047,156	6,916,381	18,745,218
S Class non-distributing UK reporting fund share CHF hedged	691,463	83,005	127,479	646,989
S Class non-distributing UK reporting fund share EUR hedged	3,619,404	240,583	1,172,375	2,687,612
S Class non-distributing UK reporting fund share GBP hedged	278,922	27,693	151,229	155,386
SR Class distributing (A) UK reporting fund share	98,439	-	17,632	80,807
SR Class non-distributing UK reporting fund share	51,392	47,424	97,816	1,000
SR Class non-distributing UK reporting fund share EUR hedged	409	-	-	409
X Class non-distributing share	282,675	47,748	182,698	147,725
Z Class non-distributing UK reporting fund share	1,073,148	328,925	112,923	1,289,150
Z Class non-distributing UK reporting fund share CHF hedged	9,363	1,000	-	10,363
Nutrition Fund				
A Class distributing (A) share EUR hedged	34,494	601	14,652	20,443
A Class distributing (A) UK reporting fund share	500	200	-	700
A Class distributing (A) UK reporting fund share GBP hedged	47,722	4,013	4,303	47,432
A Class non-distributing share	2,617,885	323,097	794,226	2,146,756
A Class non-distributing share EUR hedged	606,735	66,409	114,666	558,478
A Class non-distributing share HKD	326,437	45,975	137,856	234,556
A Class non-distributing share PLN hedged	711,419	174,813	308,328	577,904
A Class non-distributing share SGD hedged	1,090,494	37,064	246,000	881,558
AI Class non-distributing share	446,926	49,226	190,804	305,348
C Class non-distributing share	700,549	59,618	123,924	636,243
D Class distributing (A) share EUR hedged	14,859	-	452	14,407
D Class distributing (A) UK reporting fund share GBP hedged	51,685	3,644	7,987	47,342
D Class non-distributing share	3,493,273	2,033,414	2,490,210	3,036,477
D Class non-distributing share EUR hedged	713,967	60,740	689,376	85,331
D Class non-distributing share SGD hedged	72,221	34,489	14,402	92,308
D Class non-distributing UK reporting fund share GBP hedged	46,666	8,437	25,261	29,842
E Class non-distributing share	8,311,801	968,428	1,551,885	7,728,344
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	6,190,123	95,316	2,076,583	4,208,856
I Class non-distributing share JPY hedged	553	-	-	553
X Class non-distributing share	331,158	646,057	219,167	758,048

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Asian Bond Fund				
A Class distributing (S) (M) (G) share	878	17	17	878
A Class non-distributing share	500	429	-	929
D Class non-distributing share	18,903	-	-	18,903
D Class non-distributing share EUR hedged	500	-	-	500
E Class non-distributing share EUR hedged	9,133	3,084	449	11,768
I Class non-distributing share	2,946,558	8,086,667	-	11,033,225
I Class non-distributing share SEK hedged	500	-	-	500
X Class non-distributing share	1,996,849	575,833	572,091	2,000,591
Z Class non-distributing share	500	-	-	500
ZI Class distributing (S) (M) (G) share	-	500	-	500
ZI Class non-distributing share	-	500	-	500
Sustainable Emerging Markets Blended Bond Fund				
A Class non-distributing share	1,220	-	-	1,220
A Class non-distributing share EUR hedged	2,897	2,191	987	4,101
AI Class non-distributing share	470	-	-	470
AI Class non-distributing share EUR hedged	460	-	-	460
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	19,243	-	10,782	8,461
D Class non-distributing UK reporting fund share	941	-	-	941
E Class distributing (Q) share EUR hedged	35,773	9,723	2,595	42,901
E Class non-distributing share EUR hedged	1,135,045	21,586	230,781	925,850
I Class non-distributing share	1,002	-	-	1,002
I Class non-distributing share EUR hedged	430	-	-	430
X Class non-distributing share	2,498,000	-	312,175	2,185,825
Z Class non-distributing UK reporting fund share	955,755	80,738	146,047	890,446
ZI Class non-distributing share	-	500	-	500
Sustainable Emerging Markets Bond Fund				
A Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	663	-	-	663
A Class non-distributing share	657,546	677,674	314,998	1,020,222
A Class non-distributing share EUR hedged	35,103	135,246	21,379	148,970
AI Class non-distributing share	3,199	-	-	3,199
AI Class non-distributing share EUR hedged	6,065	2,137	-	8,202
D Class distributing (S) (M) (G) UK reporting fund share	500	-	-	500
D Class non-distributing share CHF hedged	2,564,614	1,407,450	877,620	3,094,444
D Class non-distributing share EUR hedged	303,045	241,265	49,801	494,509
D Class non-distributing UK reporting fund share	306,160	188,794	220,847	274,107
D Class non-distributing UK reporting fund share GBP hedged	363	1,705	734	1,334
E Class distributing (Q) share EUR hedged	516,416	90,871	143,197	464,090
E Class non-distributing share EUR hedged	649,762	68,488	111,910	606,340
I Class non-distributing share	87,006	3,401	86,110	4,297
I Class non-distributing share EUR hedged	22,926,761	1,784,733	21,433,887	3,277,607
I Class non-distributing share NOK hedged	-	1,750,381	-	1,750,381
X Class non-distributing share	1,110,649	213,042	888,051	435,640
X Class non-distributing share AUD hedged	740	-	-	740
X Class non-distributing share EUR hedged	10,409,071	704,037	305,710	10,807,398
ZI Class non-distributing share	-	500	-	500
Sustainable Emerging Markets Corporate Bond Fund				
A Class non-distributing share	271,543	199	269,999	1,743
A Class non-distributing share EUR hedged	943,729	390,638	1,264,658	69,709
A Class non-distributing share SEK hedged	1,245	148,504	786	148,963
AI Class non-distributing share	2,664	-	-	2,664
AI Class non-distributing share EUR hedged	460	-	-	460
D Class non-distributing share CHF hedged	145,084	143,522	39,460	249,146
D Class non-distributing share EUR hedged	662,347	544,876	475,208	732,015
D Class non-distributing UK reporting fund share	70,194	11,942	41,642	40,494
E Class distributing (Q) share EUR hedged	50,428	9,386	2,141	57,673
E Class non-distributing share EUR hedged	529,380	138,677	92,593	575,464
I Class non-distributing share	128,518	1,062,191	860,525	330,184
I Class non-distributing share EUR hedged	1,971,196	350,026	1,754,506	566,716
X Class non-distributing share	3,079,351	31	874,952	2,204,430
ZI Class non-distributing share	-	500	-	500

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Emerging Markets Local Currency Bond Fund				
A Class non-distributing share	126,792	526,932	292,135	361,589
A Class non-distributing share EUR hedged	428	50,991	49,163	2,256
AI Class non-distributing share	470	8,585	-	9,055
AI Class non-distributing share EUR hedged	2,700	11,999	-	14,699
D Class non-distributing share CHF hedged	497	-	-	497
D Class non-distributing share EUR hedged	27,523	687,316	470,514	244,325
D Class non-distributing UK reporting fund share	225,685	47,051	137,798	134,938
E Class distributing (Q) share EUR hedged	6,804	778	429	7,153
E Class non-distributing share EUR hedged	98,874	51,700	20,103	130,471
I Class non-distributing share	12,609,400	5,479,300	1,434,028	16,654,672
I Class non-distributing share EUR hedged	435	-	-	435
X Class non-distributing share	33,536,035	3,108,865	7,194,869	29,450,031
ZI Class non-distributing share	-	500	-	500
Sustainable Energy Fund				
A Class distributing (A) share	6,801,749	1,823,989	571,977	8,053,761
A Class distributing (A) UK reporting fund share	2,007,415	313,388	467,724	1,853,079
A Class distributing (T) share	-	73,166	8,347	64,819
A Class non-distributing share	182,317,913	30,209,088	42,470,974	170,056,027
A Class non-distributing share AUD hedged	521,077	527,801	386,335	662,543
A Class non-distributing share CAD hedged	167,152	519,477	501,225	185,404
A Class non-distributing share CNH hedged	1,388,599	547,993	509,436	1,427,156
A Class non-distributing share EUR hedged	5,772,254	2,576,449	2,775,874	5,572,829
A Class non-distributing share GBP hedged	331,574	113,121	173,435	271,260
A Class non-distributing share HKD hedged	1,204,864	128,302	487,268	845,898
A Class non-distributing share NZD hedged	50,924	164,843	185,368	30,399
A Class non-distributing share SGD hedged	6,167,033	1,212,124	1,749,823	5,629,334
AI Class non-distributing share	10,010,624	1,293,171	4,744,767	6,559,028
C Class non-distributing share	13,501,873	2,692,085	2,210,404	13,983,554
D Class distributing (A) share	6,587,432	940,572	1,573,300	5,954,704
D Class distributing (A) UK reporting fund share	11,271,963	3,457,299	2,857,426	11,871,836
D Class non-distributing share	37,892,542	11,878,601	8,555,058	41,216,085
D Class non-distributing share SGD hedged	19,075	57,994	12,500	64,569
E Class non-distributing share	99,439,179	20,186,456	23,388,950	96,236,685
E Class non-distributing share EUR hedged	3,838,745	799,203	1,194,128	3,443,820
I Class distributing (A) UK reporting fund share	3,267,941	309,746	650,814	2,926,873
I Class distributing (Q) share	744,317	1,052,681	-	1,796,998
I Class non-distributing share	16,895,045	1,647,618	3,297,090	15,245,573
I Class non-distributing UK reporting fund share	20,506,708	4,941,129	3,121,426	22,326,411
S Class distributing (A) share	-	447	-	447
S Class non-distributing share	547,857	17,323	39,353	525,827
X Class distributing (T) share	160,370	46,848	138,158	69,060
X Class non-distributing share	7,004,685	330,890	2,626,227	4,709,348
X Class non-distributing share EUR hedged	2,420,955	1,596,687	1,794,773	2,222,869

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Fixed Income Global Opportunities Fund				
A Class non-distributing share	465	-	-	465
AI Class non-distributing share	6,470	-	-	6,470
D Class non-distributing share	76,238	120,280	59,652	136,866
D Class non-distributing share CHF hedged	485	-	-	485
D Class non-distributing UK reporting fund share USD hedged	500	-	-	500
E Class non-distributing share	183,568	141,893	50,022	275,439
I Class non-distributing share	4,557,274	264,622	2,845,674	1,976,222
I Class non-distributing share JPY hedged	2,022,885	-	-	2,022,885
I Class non-distributing share SEK hedged	5,182,791	428,771	2,104,111	3,507,451
I Class non-distributing UK reporting fund share USD hedged	2,049,822	158,564	752,513	1,455,873
X Class distributing (M) share	19,871,288	17	-	19,871,305
X Class distributing (Q) share	8,035,690	19	-	8,035,709
X Class non-distributing share	7,370,760	1,974,199	1,650,263	7,694,696
X Class non-distributing share CHF hedged	490	-	-	490
X Class non-distributing share GBP hedged	405	1,365,660	-	1,366,065
X Class non-distributing share JPY hedged	538	-	-	538
X Class non-distributing share SEK hedged	11,809,758	332,336	789,460	11,352,634
X Class non-distributing share USD hedged	500	-	-	500
ZI Class non-distributing share	-	516	-	516
ZI Class non-distributing share USD hedged	-	500	-	500
Sustainable Global Allocation Fund⁽²⁾				
A Class distributing (A) UK reporting fund share	-	516	-	516
A Class non-distributing share SEK hedged	-	528	-	528
A Class non-distributing UK reporting fund share	-	1,013	-	1,013
A Class non-distributing UK reporting fund share EUR hedged	-	516	-	516
D Class non-distributing UK reporting fund share	-	1,013	-	1,013
D Class non-distributing UK reporting fund share EUR hedged	-	516	-	516
E Class non-distributing UK reporting fund share	-	516	-	516
E Class non-distributing UK reporting fund share EUR hedged	-	516	-	516
I Class non-distributing UK reporting fund share	-	1,254,292	274,140	980,152
I Class non-distributing UK reporting fund share EUR hedged	-	516	-	516
X Class non-distributing UK reporting fund share	-	7,493,500	-	7,493,500
ZI Class non-distributing UK reporting fund share	-	500	-	500
ZI Class non-distributing UK reporting fund share EUR hedged	-	516	-	516

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable Global Bond Income Fund				
A Class distributing (M) (G) share	-	500	-	500
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	344	-	-	344
A Class distributing (S) (M) (G) share	166,761	25,367	45,248	146,880
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	718	130,773	-	131,491
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	673	-	-	673
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	1,796,664	31,047	274,902	1,552,809
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	2,385	10,000	12,000	385
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	394	-	-	394
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	14,160	-	-	14,160
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	26,869	23,118	18,934	31,053
A Class non-distributing share	7,935	35,327	3,835	39,427
AI Class distributing (Q) share EUR hedged	60,558	35,477	50,718	45,317
AI Class non-distributing share	2,890	10,052	5,114	7,828
AI Class non-distributing share EUR hedged	13,125	-	7,278	5,847
D Class non-distributing share	302,904	-	255,018	47,886
D Class non-distributing share CHF hedged	503	-	-	503
D Class non-distributing share EUR hedged	430	-	-	430
D Class non-distributing UK reporting fund share GBP hedged	40,491	10,745	8,061	43,175
E Class distributing (Q) share EUR hedged	85,430	129,480	16,470	198,440
E Class non-distributing share EUR hedged	221,065	134,893	57,532	298,426
I Class distributing (S) (M) (G) share EUR hedged	2,112,796	22	-	2,112,818
I Class non-distributing share	316,598	545,004	860,597	1,005
I Class non-distributing share BRL hedged	1,883,482	379,288	511,106	1,751,664
I Class non-distributing share EUR hedged	435	-	-	435
X Class distributing (S) (M) (G) share EUR hedged	-	515	-	515
X Class non-distributing share	5,328,134	-	750,509	4,577,625
Z Class non-distributing share	128,837	-	9,695	119,142
Z Class non-distributing share CHF hedged	35,000	-	-	35,000
Z Class non-distributing share EUR hedged	51,835	-	13,200	38,635
ZI Class non-distributing share	-	500	-	500
ZI Class non-distributing share EUR hedged	-	509	-	509
Sustainable Global Infrastructure Fund				
A Class non-distributing share	11,509	3,646	8,215	6,940
AI Class non-distributing share	3,105	-	-	3,105
D Class non-distributing share	981	3	-	984
E Class non-distributing share	66,225	121,842	14,021	174,046
I Class non-distributing share	425	-	-	425
X Class non-distributing share	998,500	-	-	998,500
Z Class non-distributing share	500	-	-	500

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Sustainable World Bond Fund⁽⁴⁾				
A Class distributing (D) share	100,985	2,435	75,249	28,171
A Class distributing (M) share	200,673	71,556	61,310	210,919
A Class distributing (R) (M) (G) share CNH hedged	5,826	2,554	-	8,380
A Class distributing (S) (M) (G) share SGD hedged	21,233	1,317	216	22,334
A Class non-distributing share	1,088,332	136,786	351,078	874,040
A Class non-distributing share EUR hedged	235,080	45,335	170,321	110,094
A Class non-distributing UK reporting fund share GBP hedged	380,127	104,280	86,740	397,667
C Class distributing (D) share	14,197	85	1,296	12,986
D Class distributing (M) share	69,194	1,388	3	70,579
D Class non-distributing share	1,743,877	823,280	1,119,552	1,447,605
D Class non-distributing share CHF hedged	526,909	-	29,499	497,410
D Class non-distributing share EUR hedged	79,158	16,554	11,250	84,462
D Class non-distributing UK reporting fund share GBP hedged	2,267,755	768,216	800,711	2,235,260
E Class non-distributing share	465,044	130,959	88,527	507,476
I Class distributing (A) share EUR hedged	2,598,665	1,953,192	1,604,344	2,947,513
I Class non-distributing share	392,265	2,587,303	1,851,935	1,127,633
X Class non-distributing share	4,350,456	71,966	1,950,084	2,472,338
X Class non-distributing share CHF hedged	8	-	-	8
X Class non-distributing share DKK hedged	5	-	-	5
X Class non-distributing share EUR hedged	242,391	21,213	5,440	258,164
X Class non-distributing share GBP hedged	17,080,519	-	754,776	16,325,743
X Class non-distributing share NOK hedged	40,693,062	5,408,709	-	46,101,771
X Class non-distributing share NZD hedged	795	-	-	795
Swiss Small & MidCap Opportunities Fund⁽⁵⁾				
A Class non-distributing share	389,468	128	42,953	346,643
D Class distributing (M) UK reporting fund share	259,310	10,660	144,559	125,411
D Class non-distributing UK reporting fund share	321,315	1,203	52,643	269,875
I Class non-distributing share	8,739,108	-	2,344,104	6,395,004
Systematic China A-Share Opportunities Fund				
A Class non-distributing share	6,768,515	2,431,678	3,385,181	5,815,012
A Class non-distributing share SGD hedged	280,525	300,116	219,223	361,418
AI Class non-distributing share EUR hedged	450	-	-	450
D Class non-distributing share	11,400,745	1,082,151	2,922,646	9,560,250
D Class non-distributing share EUR hedged	609,294	176,655	338,194	447,755
D Class non-distributing UK reporting fund share	1,546,586	447,130	145,660	1,848,056
E Class non-distributing share EUR hedged	217,427	235,120	265,190	187,357
I Class non-distributing share	11,491,776	12,551,795	4,787,838	19,255,733
I Class non-distributing share EUR hedged	136,712	10,905	74,382	73,235
S Class non-distributing share	1,093,493	655,331	295,300	1,453,524
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	8,095,495	1,232,181	929,772	8,397,904
Z Class non-distributing share	3,614,729	-	1,181,423	2,433,306
Systematic China Environmental Tech Fund⁽²⁾				
A Class non-distributing share	-	1,001	-	1,001
D Class non-distributing share	-	500	-	500
D Class non-distributing share EUR hedged	-	465	-	465
I Class non-distributing share	-	500	-	500
X Class non-distributing UK reporting fund share	-	1,651,089	-	1,651,089
Z Class non-distributing share	-	500	-	500
ZI Class non-distributing share	-	500	-	500

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Systematic Global Equity High Income Fund				
A Class distributing (A) (G) share	37,513	298,869	60,412	275,970
A Class distributing (A) (G) share CHF hedged	5,313	26,874	1,328	30,859
A Class distributing (Q) (G) share	18,713,685	1,247,741	3,490,660	16,470,766
A Class distributing (Q) (G) share EUR hedged	3,166,171	1,302,829	432,862	4,036,138
A Class distributing (Q) (G) UK reporting fund share CHF hedged	505,187	135,207	111,056	529,338
A Class distributing (R) (M) (G) share AUD hedged	48,019,600	20,115,440	21,290,825	46,844,215
A Class distributing (R) (M) (G) share CAD hedged	8,010,442	6,021,531	4,560,029	9,471,944
A Class distributing (R) (M) (G) share CNH hedged	24,617,543	35,064,904	8,938,182	50,744,265
A Class distributing (R) (M) (G) share NZD hedged	6,150,253	2,150,158	3,095,441	5,204,970
A Class distributing (R) (M) (G) share ZAR hedged	1,229,805	807,136	752,297	1,284,644
A Class distributing (S) (M) (G) share	249,652,387	243,044,489	220,175,376	272,521,500
A Class distributing (S) (M) (G) share EUR hedged	-	453	-	453
A Class distributing (S) (M) (G) share HKD hedged	70,489,444	20,888,535	30,288,865	61,089,114
A Class distributing (S) (M) (G) share SGD hedged	435,295	917,568	228,692	1,124,171
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	11,077,832	3,684,767	4,690,813	10,071,786
A Class non-distributing share	10,950,933	3,315,089	4,179,917	10,086,105
A Class non-distributing share EUR hedged	1,806,605	261,533	363,408	1,704,730
A Class non-distributing share HKD hedged	4,238	49,319	3,851	49,706
A Class non-distributing share SGD hedged	355,936	57,139	12,944	400,131
A Class non-distributing UK reporting fund share CHF hedged	149,451	5,278	34,358	120,371
C Class distributing (Q) (G) share	515,349	820	199,482	316,687
C Class non-distributing share	87,304	5,657	12,459	80,502
D Class distributing (A) (G) share	65,630	82,696	-	148,326
D Class distributing (A) (G) share CHF hedged	45,928	193,724	29,648	210,004
D Class distributing (Q) (G) share	11,097,909	1,494,363	1,459,734	11,132,538
D Class distributing (Q) (G) UK reporting fund share CHF hedged	5,813,987	1,241,482	592,747	6,462,722
D Class distributing (Q) (G) UK reporting fund share EUR hedged	3,208,567	1,046,402	1,711,001	2,543,968
D Class distributing (Q) (G) UK reporting fund share GBP hedged	1,209,707	125,893	640,498	695,102
D Class distributing (S) (M) (G) share	500	2,007,408	24,300	1,983,608
D Class distributing (S) (M) (G) share SGD hedged	446,874	504,088	166,502	784,460
D Class non-distributing share EUR hedged	568,952	190,682	186,962	572,672
D Class non-distributing UK reporting fund share	2,212,516	283,608	729,010	1,767,114
D Class non-distributing UK reporting fund share CHF hedged	1,426,068	125,955	152,713	1,399,310
E Class distributing (Q) (G) share EUR hedged	1,080,488	144,781	145,389	1,079,880
E Class non-distributing share	31,921	51,397	13,182	70,136
E Class non-distributing share EUR hedged	77,289	19,965	22,824	74,430
I Class distributing (A) (G) share	500	73,642,843	8,480,720	65,162,623
I Class distributing (M) (G) share	1,894,064	185	-	1,894,249
I Class distributing (Q) (G) share	41,306,931	3,897,323	36,653,111	8,551,143
I Class distributing (Q) UK reporting fund share CHF hedged	175,843	1,427,088	53,900	1,549,031
I Class distributing (Q) UK reporting fund share EUR hedged	735,907	64,783	501,100	299,590
I Class non-distributing share	608,479	1,219	455,906	153,792
SR Class distributing (S) (M) (G) share	500	-	-	500
SR Class non-distributing share	500	-	-	500
X Class non-distributing share	578,379	41,316	83,570	536,125
Systematic Global Sustainable Income & Growth Fund⁽²⁾				
A Class distributing (Q) (G) UK reporting fund share	-	855	-	855
A Class distributing (S) (M) (G) UK reporting fund share	-	500	-	500
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	-	54,616	-	54,616
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	-	6,626	-	6,626
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	-	11,743	5,354	6,389
A Class non-distributing UK reporting fund share	-	9,857	-	9,857
D Class distributing (S) (M) (G) share	-	399,034	-	399,034
D Class non-distributing UK reporting fund share	-	500	-	500
D Class non-distributing UK reporting fund share EUR hedged	-	504	-	504
E Class non-distributing share EUR hedged	-	468	-	468
I Class non-distributing UK reporting fund share	-	500	-	500
I Class non-distributing UK reporting fund share EUR hedged	-	504	-	504
X Class non-distributing UK reporting fund share	-	1,494,500	-	1,494,500
ZI Class non-distributing UK reporting fund share	-	500	-	500

⁽²⁾ Fund launched during the year, see Note 1, for further details.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
Systematic Sustainable Global SmallCap Fund⁽⁴⁾				
A Class non-distributing share	1,424,149	280,725	209,789	1,495,085
A Class non-distributing share AUD hedged	439,995	43,005	44,067	438,933
C Class non-distributing share	74,159	6,172	17,542	62,789
D Class non-distributing share	131,057	70,513	73,112	128,458
E Class non-distributing share	93,738	36,628	23,428	106,938
X Class non-distributing share GBP hedged	760,161	265,679	436,989	588,851
United Kingdom Fund				
A Class distributing (A) UK reporting fund share	211,606	1,640	17,703	195,543
A Class non-distributing share	1,057,234	55,820	213,385	899,669
C Class non-distributing share	42,677	5,262	7,011	40,928
D Class distributing (A) UK reporting fund share	92,825	11,055	25,877	78,003
D Class non-distributing share	42,159	14,441	27,791	28,809
D Class non-distributing UK reporting fund share	204,298	8,051	95,957	116,392
E Class non-distributing share	368,771	27,348	86,590	309,529
I Class distributing (A) UK reporting fund share	1,289,383	202,773	714,048	778,108
I Class non-distributing share	1,189,612	380,695	720,959	849,348
X Class non-distributing share	147,509	347	137,400	10,456
US Basic Value Fund				
A Class distributing (A) share	16,245	6,252	5,700	16,797
A Class distributing (A) UK reporting fund share	7,284	103	4,517	2,870
A Class distributing (T) share	-	15,408	9,926	5,482
A Class non-distributing share ⁽⁸⁾	3,773,530	865,432	1,292,744	3,346,218
A Class non-distributing share CNH hedged	1,521	2,808	2,808	1,521
A Class non-distributing share EUR hedged	332,074	75,861	356,560	51,375
A Class non-distributing share SGD hedged	22,044	47	8,922	13,169
C Class non-distributing share	280,188	23,947	91,036	213,099
C Class non-distributing share EUR hedged	10,426	1,975	1,558	10,843
D Class distributing (A) share	70,098	465	106	70,457
D Class distributing (A) UK reporting fund share	12,054	8,061	10,129	9,986
D Class non-distributing share	1,029,419	1,441,540	618,638	1,852,321
D Class non-distributing share EUR hedged	11,838	276,304	94,479	193,663
E Class non-distributing share	572,929	35,147	82,400	525,676
E Class non-distributing share EUR hedged	108,222	13,916	40,659	81,479
I Class non-distributing share	958,986	584,134	284,772	1,258,348
X Class non-distributing share	8,952	-	938	8,014
US Dollar Bond Fund				
A Class distributing (D) share	510,550	109,524	139,349	480,725
A Class distributing (M) share	714,627	742,393	476,802	980,218
A Class non-distributing share	2,184,187	2,310,621	2,009,791	2,485,017
C Class distributing (D) share	546,140	3,395	152,546	396,989
C Class non-distributing share	237,681	65,221	107,503	195,399
D Class distributing (M) share	2,958,188	330,099	137,347	3,150,940
D Class non-distributing share	4,791,425	3,375,746	1,132,698	7,034,473
D Class non-distributing UK reporting fund share GBP hedged	7,008	146	190	6,964
E Class non-distributing share	292,675	83,950	59,149	317,476
I Class distributing (Q) share	263,645	72,872	60,505	276,012
I Class non-distributing share	18,151,552	2,799,390	9,594,535	11,356,407
I Class non-distributing share EUR hedged	5,397,430	2,041,060	4,541,030	2,897,460
X Class distributing (Q) share	500	-	-	500
X Class non-distributing share	168,538	4,602	8,192	164,948

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁸⁾ Shares redeemed includes the cancellation of unallocated shares that were issued on the merger of ECS – US Basic Value into US Basic Value Fund (a historical Fund merger in 2002). The NAV of the Fund has not been negatively impacted by the share cancellations.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Dollar High Yield Bond Fund				
A Class distributing (A) UK reporting fund share GBP hedged	104,359	3,077	301	107,135
A Class distributing (D) share	9,325,297	528,251	1,918,022	7,935,526
A Class distributing (M) share	17,098,452	2,044,759	5,867,675	13,275,536
A Class distributing (M) share AUD hedged	1,258,350	1,100,982	909,868	1,449,464
A Class distributing (M) share CAD hedged	650,570	153,680	145,665	658,585
A Class distributing (M) share EUR hedged	379,652	45,817	64,088	361,381
A Class distributing (M) share GBP hedged	617,092	8,432	139,407	486,117
A Class distributing (M) share NZD hedged	308,379	20,789	22,114	307,054
A Class distributing (M) share SGD hedged	1,271,914	11,597	101,006	1,182,505
A Class distributing (R) (M) (G) share AUD hedged	8,638,823	258,914	1,217,310	7,680,427
A Class distributing (R) (M) (G) share ZAR hedged	1,717,156	249,534	447,289	1,519,401
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	45,215	57,215	532	101,898
A Class distributing (S) (M) (G) share	165,208,335	12,090,653	47,319,782	129,979,206
A Class distributing (S) (M) (G) share HKD hedged	15,535,128	1,712,579	11,374,182	5,873,525
A Class distributing (S) (M) (G) share SGD hedged	1,449,696	46,043	171,157	1,324,582
A Class non-distributing share	8,990,579	9,006,375	10,267,840	7,729,114
A Class non-distributing share AUD hedged	184,729	51,037	46,781	188,985
A Class non-distributing share CHF hedged	107,476	46,213	83,205	70,484
A Class non-distributing share EUR hedged	69,136	3,434	22,352	50,218
A Class non-distributing share SGD hedged	90,200	252,356	263,946	78,610
C Class distributing (D) share	637,630	5,072	86,932	555,770
C Class non-distributing share	316,879	16,322	66,774	266,427
D Class distributing (A) UK reporting fund share GBP hedged	1,436,709	83,222	1,225,380	294,551
D Class distributing (M) share	12,221,460	1,963,731	4,418,368	9,766,823
D Class distributing (M) share SGD hedged	282,111	10,000	27,563	264,548
D Class non-distributing share AUD hedged	107,352	16,967	53,239	71,080
D Class non-distributing share CHF hedged	306,408	-	53,361	253,047
D Class non-distributing share EUR hedged	246,794	207,342	380,895	73,241
D Class non-distributing share SGD hedged	16,662	-	2,194	14,468
D Class non-distributing UK reporting fund share	6,195,563	1,914,639	3,083,139	5,027,063
E Class non-distributing share	455,300	85,970	138,849	402,421
E Class non-distributing share EUR hedged	953	13,957	539	14,371
I Class distributing (A) UK reporting fund share GBP hedged	872,712	609,046	489,400	992,358
I Class distributing (M) share	15,705,324	127,795	11,119,069	4,714,050
I Class non-distributing share	22,593,825	3,487,605	4,046,664	22,034,766
I Class non-distributing share EUR hedged	3,143,684	1,065,980	3,958,445	251,219
I Class non-distributing UK reporting fund share CHF hedged	449	-	-	449
I Class non-distributing UK reporting fund share GBP hedged	382	-	-	382
SR Class distributing (A) UK reporting fund share GBP hedged	364	-	-	364
SR Class distributing (M) UK reporting fund share	52,588	63,548	115,636	500
SR Class non-distributing UK reporting fund share	291,662	77,559	253,294	115,927
SR Class non-distributing UK reporting fund share EUR hedged	15,051	-	-	15,051
X Class distributing (S) (M) (G) share	4,697,932	299,837	-	4,997,769
X Class non-distributing share	393,926	59,173	70,190	382,909
US Dollar Reserve Fund				
A Class non-distributing share	2,729,063	5,477,957	5,488,212	2,718,808
A Class non-distributing share GBP hedged	61,296	14,319	14,478	61,137
C Class non-distributing share	119,308	31,401	61,015	89,694
D Class non-distributing share GBP hedged	535	1,765	1,960	340
E Class non-distributing share	183,383	42,408	84,490	141,301
E Class non-distributing share GBP hedged	8,530	13,728	3,012	19,246
X Class non-distributing share	988,952	759,803	969,866	778,889

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Dollar Short Duration Bond Fund				
A Class distributing (D) share	3,308,180	2,108,780	1,980,390	3,436,570
A Class distributing (M) (G) share	-	500	-	500
A Class distributing (M) share	1,622,723	3,762,438	2,646,107	2,739,054
A Class distributing (M) share CNH hedged	-	360	-	360
A Class distributing (M) share SGD hedged	133,914	830,304	774,906	189,312
A Class non-distributing share	29,209,532	15,118,651	12,512,472	31,815,711
A Class non-distributing share EUR hedged	11,544,711	13,445,608	5,677,226	19,313,093
AI Class non-distributing share	85,176	106,771	74,347	117,600
C Class distributing (D) share	79,975	181	5,309	74,847
C Class non-distributing share	1,878,726	1,947,862	1,133,815	2,692,773
D Class distributing (M) share	11,722,962	3,078,724	4,387,144	10,414,542
D Class non-distributing share	38,431,341	13,025,050	20,544,884	30,911,507
D Class non-distributing share EUR hedged	982,026	4,951,730	2,496,993	3,436,763
E Class non-distributing share	6,846,358	1,192,455	2,913,601	5,125,212
I Class distributing (Q) share	500	-	-	500
I Class non-distributing share	6,568,581	3,763,266	2,258,999	8,072,848
I Class non-distributing share EUR hedged	5,793,538	1,844,722	5,420,533	2,217,727
S Class distributing (M) share	-	500	-	500
S Class non-distributing share	-	1,003	-	1,003
S Class non-distributing share EUR hedged	-	460	-	460
X Class non-distributing share	10,126,487	303,303	126,175	10,303,615
US Flexible Equity Fund				
A Class distributing (A) share	66,490	33,020	8,840	90,670
A Class distributing (A) share EUR hedged	26,754	19,434	11,547	34,641
A Class distributing (A) UK reporting fund share	217,674	9,409	23,586	203,497
A Class non-distributing share	12,046,000	2,051,389	3,150,094	10,947,295
A Class non-distributing share CNH hedged	328	16,422	8,257	8,493
A Class non-distributing share CZK hedged	-	1,061	-	1,061
A Class non-distributing share EUR hedged	1,268,168	184,570	193,385	1,259,353
A Class non-distributing share JPY hedged	555	-	-	555
AI Class non-distributing share	61,199	19,064	51,646	28,617
C Class non-distributing share	544,466	50,240	73,897	520,809
C Class non-distributing share EUR hedged	51,982	13,037	22,448	42,571
D Class distributing (A) share	309	96	96	309
D Class distributing (A) UK reporting fund share	2,028,233	20,888	256,954	1,792,167
D Class non-distributing share	1,958,804	639,646	927,518	1,670,932
D Class non-distributing share EUR hedged	1,546,449	878,682	1,553,411	871,720
E Class non-distributing share	812,192	302,305	266,996	847,501
E Class non-distributing share EUR hedged	400,529	116,997	113,331	404,195
I Class non-distributing share	14,339,607	14,124,572	9,106,805	19,357,374
I Class non-distributing share EUR hedged	430	3,410,944	118,603	3,292,771
X Class non-distributing share	579,729	123,621	47,349	656,001
X Class non-distributing share EUR hedged	448	-	-	448
X Class non-distributing share GBP hedged	-	389	-	389
US Government Mortgage Impact Fund				
A Class distributing (D) share	755,857	9,234	233,882	531,209
A Class distributing (M) share	269,995	6,121	22,190	253,926
A Class non-distributing share	1,546,416	192,218	320,752	1,417,882
C Class distributing (D) share	56,668	366	14,499	42,535
C Class non-distributing share	227,669	22,184	58,645	191,208
D Class distributing (M) share	564,005	308,814	474,870	397,949
D Class non-distributing share	1,672,336	456,251	632,683	1,495,904
E Class non-distributing share	448,958	33,891	108,144	374,705
I Class distributing (M) share	500	-	-	500
I Class non-distributing share	1,700,500	-	-	1,700,500
X Class distributing (M) share	500	-	-	500
ZI Class non-distributing share	-	500	-	500
ZI Class non-distributing share EUR hedged	-	509	-	509

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
US Growth Fund				
A Class distributing (A) share	25,594	4,013	3,028	26,579
A Class non-distributing share	652,131	768,585	521,380	899,336
A Class non-distributing share EUR hedged	268,568	544,207	109,161	703,614
A Class non-distributing UK reporting fund share	4,193,727	1,650,933	1,972,149	3,872,511
AI Class non-distributing share	126,324	18,114	45,303	99,135
C Class non-distributing share	690,995	56,174	97,716	649,453
D Class distributing (A) share	622,588	69,873	96,848	595,613
D Class non-distributing share	561,165	299,973	249,244	611,894
D Class non-distributing UK reporting fund share	1,407,723	449,900	909,214	948,409
E Class non-distributing share	1,827,397	328,286	325,044	1,830,639
I Class non-distributing share	789,180	1,617,085	678,195	1,728,070
X Class non-distributing share	500	-	-	500
US Mid-Cap Value Fund				
A Class non-distributing share	583,405	162,668	221,786	524,287
A Class non-distributing share AUD hedged	134,830	45,950	77,798	102,982
C Class non-distributing share	37,088	9,859	15,016	31,931
D Class non-distributing share	144,005	82,426	127,213	99,218
E Class non-distributing share	89,870	90,945	107,706	73,109
I Class non-distributing share	1,176	433,073	192,159	242,090
US Sustainable Equity Fund				
A Class non-distributing share	500	-	-	500
D Class non-distributing share	471	-	-	471
D Class non-distributing UK reporting fund share	500	-	-	500
E Class non-distributing share	1,870	17,140	10,044	8,966
I Class non-distributing share	471	-	-	471
I Class non-distributing UK reporting fund share	500	-	-	500
X Class non-distributing UK reporting fund share	498,500	-	-	498,500
ZI Class non-distributing share	-	1,003	-	1,003
World Energy Fund				
A Class distributing (A) share	1,548,699	582,678	1,286,601	844,776
A Class distributing (A) UK reporting fund share	434,985	425,429	476,888	383,526
A Class distributing (T) share	-	291,125	198,344	92,781
A Class non-distributing share	96,028,758	46,731,671	70,647,946	72,112,483
A Class non-distributing share AUD hedged	1,810,780	1,778,761	1,894,385	1,695,156
A Class non-distributing share CHF hedged	301,458	191,836	119,746	373,548
A Class non-distributing share EUR hedged	13,940,503	5,467,716	10,184,757	9,223,462
A Class non-distributing share HKD hedged	8,074,926	6,059,828	10,264,051	3,870,703
A Class non-distributing share SGD hedged	16,427,907	13,958,138	16,248,494	14,137,551
AI Class non-distributing share	315,497	90,986	209,999	196,484
C Class non-distributing share	2,425,575	403,848	1,588,394	1,241,029
C Class non-distributing share EUR hedged	1,458,133	285,867	627,967	1,116,033
D Class distributing (A) share	148,117	27,924	90,205	85,836
D Class distributing (A) UK reporting fund share	4,553,071	4,292,832	5,008,489	3,837,414
D Class non-distributing share	8,415,986	4,045,360	6,538,941	5,922,405
D Class non-distributing share CHF hedged	260,209	43,658	77,377	226,490
D Class non-distributing share EUR hedged	3,176,828	966,417	2,553,593	1,589,652
E Class non-distributing share	8,449,073	2,360,333	5,302,340	5,507,066
E Class non-distributing share EUR hedged	4,558,451	877,468	2,269,350	3,166,569
I Class distributing (Q) UK reporting fund share	-	36,032,432	19,480	36,012,952
I Class non-distributing share	2,914,366	18,190,129	16,122,895	4,981,600
I Class non-distributing share EUR hedged	4,867,988	5,109,529	2,720,583	7,256,934
S Class non-distributing share	393,377	787,591	745,633	435,335
S Class non-distributing share EUR hedged	117,968	95,367	123,822	89,513
X Class distributing (T) share	61,872	27,927	89,299	500
X Class non-distributing share	1,187,563	196,210	676,288	707,485

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Financials Fund				
A Class distributing (A) share	786,324	310,566	82,341	1,014,549
A Class distributing (T) share	-	135,375	117,223	18,152
A Class non-distributing share HKD hedged	422,706	46,684	190,344	279,046
A Class non-distributing share SGD hedged	6,296,195	961,050	2,123,853	5,133,392
A Class non-distributing UK reporting fund share	27,817,702	9,447,878	15,227,130	22,038,450
AI Class non-distributing share	4,370,273	804,725	1,222,193	3,952,805
C Class non-distributing share	1,612,597	357,445	325,052	1,644,990
D Class non-distributing UK reporting fund share	5,164,775	4,824,935	4,412,272	5,577,438
E Class non-distributing share	8,110,539	1,550,417	1,848,074	7,812,882
I Class non-distributing share	485,560	24,212,055	5,531,563	19,166,052
S Class non-distributing share	-	967	-	967
S Class non-distributing share EUR hedged	-	465	-	465
X Class distributing (T) share	906,925	223,865	698,268	432,522
X Class non-distributing share	275,146	35,579	103,973	206,752
World Gold Fund				
A Class distributing (A) share	300,401	106,884	149,411	257,874
A Class distributing (A) UK reporting fund share	1,848,256	435,500	496,884	1,786,872
A Class distributing (T) share	-	203,817	42,238	161,579
A Class non-distributing share	19,226,696	3,274,773	4,029,559	18,471,910
A Class non-distributing share AUD hedged	3,133,571	981,953	1,281,004	2,834,520
A Class non-distributing share CHF hedged	1,988,185	629,924	570,934	2,047,175
A Class non-distributing share EUR hedged	28,373,589	10,359,628	13,934,985	24,798,232
A Class non-distributing share HKD hedged	9,879,857	12,031,550	10,015,121	11,896,286
A Class non-distributing share PLN hedged	362,062	87,556	127,054	322,564
A Class non-distributing share SGD hedged	14,663,541	5,871,843	4,815,157	15,720,227
A Class non-distributing UK reporting fund share	67,300,343	25,841,288	27,598,751	65,542,880
AI Class non-distributing share	154,026	18,235	64,175	108,086
AI Class non-distributing share EUR hedged	91,013	12,029	34,233	68,809
C Class non-distributing share	1,769,385	186,321	441,193	1,514,513
C Class non-distributing share EUR hedged	3,359,781	764,210	679,238	3,444,753
D Class distributing (A) share	99,778	81,115	76,512	104,381
D Class non-distributing share	8,800,571	2,654,543	4,856,399	6,598,715
D Class non-distributing share CHF hedged	1,560,279	54,107	745,264	869,122
D Class non-distributing share EUR hedged	6,759,375	5,043,631	5,504,239	6,298,767
D Class non-distributing share SGD hedged	447,796	165,436	16,089	597,143
D Class non-distributing UK reporting fund share GBP hedged	274,305	388,169	234,873	427,601
E Class non-distributing share	7,840,315	3,934,805	4,673,189	7,101,931
E Class non-distributing share EUR hedged	13,551,659	3,067,180	4,158,899	12,459,940
I Class non-distributing share	6,113,527	2,504,053	2,322,736	6,294,844
I Class non-distributing share EUR hedged	830,412	7,125,154	3,596,803	4,358,763
S Class non-distributing share	13,437	-	1,352	12,085
X Class distributing (T) share	500	-	-	500
X Class non-distributing share	464,661	55,420	254,372	265,709

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Healthscience Fund				
A Class distributing (A) share	63,604,256	14,568,428	11,658,668	66,514,016
A Class distributing (T) share	-	162,613	43,824	118,789
A Class non-distributing share	115,922,160	20,152,935	32,491,989	103,583,106
A Class non-distributing share AUD hedged	4,513,479	583,278	1,333,441	3,763,316
A Class non-distributing share CNH hedged	3,332,977	816,621	1,310,832	2,838,766
A Class non-distributing share HKD hedged	1,377,296	213,803	666,314	924,785
A Class non-distributing share JPY hedged	99,934	50,671	4,329	146,276
A Class non-distributing share SGD hedged	8,785,510	2,162,724	2,496,449	8,451,785
A Class non-distributing UK reporting fund share EUR hedged	9,693,849	2,729,241	4,231,681	8,191,409
AI Class non-distributing share	3,575,788	1,424,978	1,578,961	3,421,805
C Class non-distributing share	7,506,383	1,320,748	1,395,623	7,431,508
D Class distributing (A) share	3,743,895	734,100	1,394,911	3,083,084
D Class distributing (Q) UK reporting fund share	4,500,144	684,511	1,767,251	3,417,404
D Class non-distributing share	23,217,365	7,347,322	11,695,775	18,868,912
D Class non-distributing share EUR hedged	3,511,784	3,781,820	4,505,063	2,788,541
E Class non-distributing share	40,826,578	5,767,609	9,685,156	36,909,031
E Class non-distributing share EUR hedged	895,384	882,690	397,923	1,380,151
I Class distributing (A) UK reporting fund share	500	-	-	500
I Class non-distributing share	108,974,792	63,669,820	77,980,928	94,663,684
I Class non-distributing share EUR hedged	3,736,784	977,411	2,319,396	2,394,799
S Class non-distributing share	-	2,688,843	18,507	2,670,336
S Class non-distributing share EUR hedged	-	829,702	-	829,702
X Class distributing (T) share	637,323	134,925	445,566	326,682
X Class non-distributing share	315,976	928,608	280,375	964,209
World Mining Fund				
A Class distributing (A) share	1,124,704	190,077	221,188	1,093,593
A Class distributing (A) UK reporting fund share	395,289	103,676	153,464	345,501
A Class distributing (T) share	-	101,943	57,659	44,284
A Class non-distributing share	69,613,826	12,952,256	16,884,386	65,681,696
A Class non-distributing share AUD hedged	2,868,440	1,504,061	1,396,203	2,976,298
A Class non-distributing share CHF hedged	933,663	189,488	185,845	937,306
A Class non-distributing share EUR hedged	18,007,314	3,292,614	6,077,032	15,222,896
A Class non-distributing share HKD hedged	1,663,894	1,210,187	1,721,775	1,152,306
A Class non-distributing share PLN hedged	6,686,153	4,873,281	6,610,384	4,949,050
A Class non-distributing share SGD hedged	12,246,404	3,308,773	5,470,941	10,084,236
AI Class non-distributing share	30,249	7,878	13,067	25,060
AI Class non-distributing share EUR hedged	54,775	5,522	29,906	30,391
C Class non-distributing share	857,737	111,977	199,106	770,608
C Class non-distributing share EUR hedged	3,919,275	737,328	1,170,791	3,485,812
D Class distributing (A) UK reporting fund share	1,850,376	781,467	623,789	2,008,054
D Class non-distributing share	4,690,474	1,018,956	2,122,827	3,586,603
D Class non-distributing share CHF hedged	1,108,857	125,036	542,738	691,155
D Class non-distributing share EUR hedged	5,596,042	1,466,201	2,203,927	4,858,316
D Class non-distributing share PLN hedged	1,796	-	-	1,796
D Class non-distributing share SGD hedged	63,688	52,114	27,172	88,630
D Class non-distributing UK reporting fund share GBP hedged	298,537	138,041	163,165	273,413
E Class non-distributing share	5,088,199	1,508,265	2,363,917	4,232,547
E Class non-distributing share EUR hedged	10,009,454	1,262,780	2,838,659	8,433,575
I Class distributing (A) UK reporting fund share	-	346,840	26,296	320,544
I Class non-distributing share	7,265,711	1,697,355	3,734,711	5,228,355
I Class non-distributing share EUR hedged	20,329,183	581,323	19,948,215	962,291
I Class non-distributing UK reporting fund share	-	681,843	19,321	662,522
S Class non-distributing share	71,989	69,807	32,276	109,520
S Class non-distributing share EUR hedged	314,749	322,569	174,580	462,738
X Class distributing (T) share	78,507	21,828	61,187	39,148
X Class non-distributing share	455,875	24,306	208,271	271,910
X Class non-distributing share EUR hedged	537	-	-	537

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Statement of Changes in Shares Outstanding

For the Year From 1 September 2022 to 31 August 2023 continued

	Shares outstanding at the beginning of the year	Shares issued	Shares redeemed	Shares outstanding at the end of the year
World Real Estate Securities Fund				
A Class distributing (R) (M) (G) share CNH hedged	35,464	21,738	26,881	30,321
A Class distributing (S) (M) (G) share	360,309	56,156	72,288	344,177
A Class distributing (S) (M) (G) share HKD hedged	54,786	2,621	56,909	498
A Class distributing (S) (M) (G) share SGD hedged	39,208	35,276	36,362	38,122
A Class distributing (T) share	-	6,231	2,101	4,130
A Class non-distributing share	3,980,154	5,679,531	1,030,767	8,628,918
D Class distributing (S) (M) (G) share	-	500	-	500
D Class non-distributing share	1,850,604	1,201,909	1,381,090	1,671,423
D Class non-distributing share CHF hedged	56,465	-	3,485	52,980
E Class non-distributing share	1,001,566	72,247	176,504	897,309
X Class distributing (Q) share	-	5,544	2	5,542
X Class distributing (T) share	320,775	119,971	244,627	196,119
X Class non-distributing share	2,922,864	456,806	451,728	2,927,942
X Class non-distributing share AUD hedged	200,314	36,418	40,638	196,094
World Technology Fund				
A Class distributing (A) share	610,067	1,025,179	585,924	1,049,322
A Class distributing (A) UK reporting fund share	417	340,591	85,914	255,094
A Class distributing (T) share	-	1,877,964	752,745	1,125,219
A Class non-distributing share	84,641,888	24,528,999	26,252,903	82,917,984
A Class non-distributing share AUD hedged	4,582,608	3,690,482	3,240,958	5,032,132
A Class non-distributing share CNH hedged	2,927,985	3,658,750	1,874,184	4,712,551
A Class non-distributing share JPY hedged	6,099	101,045	2,360	104,784
A Class non-distributing share SGD hedged	16,364,558	5,698,210	3,623,277	18,439,491
A Class non-distributing UK reporting fund share EUR hedged	2,719,365	1,156,969	1,275,775	2,600,559
AI Class non-distributing share	2,645,527	739,000	1,014,809	2,369,718
C Class non-distributing share	3,938,939	751,867	518,512	4,172,294
D Class non-distributing share	20,342,089	6,954,931	11,116,721	16,180,299
D Class non-distributing share EUR hedged	921,747	537,580	681,564	777,763
E Class non-distributing share	25,824,106	4,371,323	3,913,431	26,281,998
E Class non-distributing share EUR hedged	867,895	1,242,503	459,339	1,651,059
I Class distributing (A) UK reporting fund share	125,840	-	47,596	78,244
I Class distributing (Q) UK reporting fund share GBP hedged	173,282	21,320	57,876	136,726
I Class non-distributing share	23,624,496	10,035,702	10,392,068	23,268,130
I Class non-distributing share BRL hedged	25,670	20,881	13,386	33,165
I Class non-distributing share EUR hedged	4,260,169	634,278	893,710	4,000,737
I Class non-distributing UK reporting fund share	11,201,730	2,314,492	5,426,240	8,089,982
X Class distributing (T) share	1,017,732	336,782	774,621	579,893
X Class non-distributing share	265,332	87,707	59,360	293,679

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Dragon Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON / PREFERRED STOCKS (SHARES)							
Cayman Islands							
3,614,992	Alibaba	41,575,064	5.30	27,012,900	Bank Central Asia	16,273,365	2.08
42,244	Alibaba	3,918,554	0.50	35,259,000	Bank Mandiri Persero	13,948,487	1.78
1,131,500	Baidu	20,111,126	2.57			30,221,852	3.86
3,162,000	China Mengniu Dairy	10,643,509	1.36	Malaysia			
3,358,666	China Resources Land	14,196,111	1.81	4,393,300	Malayan Banking	8,625,633	1.10
1,989,500	CK Hutchison	10,844,240	1.38	8,014,700	Public Bank	7,306,499	0.93
1,250,900	ENN Energy	9,808,820	1.25			15,932,132	2.03
746,400	NetEase	15,588,509	1.99	Singapore			
796,080	Tencent	32,988,238	4.21	1,871,400	Oversea-Chinese Banking	17,375,032	2.22
		159,674,171	20.37	5,848,900	Singapore Telecommunications	10,298,320	1.31
						27,673,352	3.53
China				South Korea			
426,800	Asymchem Laboratories Tianjin	7,805,222	0.99	287,650	Hanwha Solutions	7,932,546	1.01
2,251,000	China Merchants Bank	8,897,259	1.14	878,044	Samsung Electronics	44,441,947	5.67
2,381,864	China Yangtze Power	7,222,183	0.92	289,818	Samsung Electronics	11,840,493	1.51
5,199,000	CMOC	3,108,935	0.40	26,051	Samsung SDI	12,101,618	1.55
6,596,300	CMOC	5,195,185	0.66	59,127	SK Innovation	7,940,263	1.01
2,788,200	Haier Smart Home	9,009,953	1.15			84,256,867	10.75
366,100	Jiangsu Yanghe Brewery Joint-Stock	6,753,023	0.86	Taiwan			
2,251,294	LONGi Green Energy Technology	8,215,665	1.05	727,000	Accton Technology	10,911,896	1.39
991,600	WuXi AppTec	11,108,109	1.42	1,246,000	Delta Electronics	13,537,300	1.73
2,179,800	Zhejiang Sanhua Intelligent Controls	8,898,547	1.14	111,000	eMemory Technology	6,326,122	0.81
3,174,000	Zijin Mining	4,993,915	0.64	1,220,420	Hiwin Technologies	7,855,993	1.00
2,408,142	Zijin Mining	4,091,161	0.52	421,000	Lotes	11,434,999	1.46
		85,299,157	10.89	3,522,952	Taiwan Semiconductor Manufacturing	60,731,917	7.75
				569,147	Yageo	8,667,705	1.11
						119,465,932	15.25
Hong Kong				Thailand			
2,462,600	AIA	22,355,939	2.85	5,690,900	CP ALL	10,604,158	1.35
4,366,500	BOC Hong Kong	12,136,935	1.55	United Kingdom			
1,804,000	Galaxy Entertainment	11,937,762	1.52	770,994	Prudential	9,617,833	1.23
9,972,000	Guangdong Investment	7,794,025	1.00	United States			
1,766,786	Link REIT	8,762,996	1.12	228,239	Air Lease	9,323,563	1.19
		62,987,657	8.04	41,944	Albemarle*	8,340,564	1.06
				180,956	Cognizant Technology Solutions	12,972,736	1.66
						30,636,863	3.91
				Total Common / Preferred Stocks (Shares)			
						749,119,444	95.60
India				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,730,921	Axis Bank	20,354,243	2.60			749,119,444	95.60
801,770	Cipla	12,179,630	1.55				
477,202	Godrej Properties	9,486,829	1.21				
601,203	HDFC Bank	11,412,044	1.46				
942,769	Infosys	16,346,889	2.09				
746,639	Jio Financial Services	2,105,907	0.27				
2,371,903	Mahindra & Mahindra Financial Services	8,527,948	1.09				
746,639	Reliance Industries	21,708,435	2.77				
1,077,478	SBI Cards & Payment Services	10,627,545	1.35				
		112,749,470	14.39				

*All or a portion of this security represents a security on loan.

Asian Dragon Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities			
COMMON STOCKS (SHARES)			
Hong Kong			
9,828,600	Euro-Asia Agricultural**	-	0.00
Total Common Stocks (Shares)		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		749,119,444	95.60
Other Net Assets		34,477,271	4.40
Total Net Assets (USD)		783,596,715	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	3,504,214	USD	2,281,352	BNY Mellon	15/9/2023	(10,568)
USD	183,401	AUD	283,692	BNY Mellon	15/9/2023	(435)
Net unrealised depreciation						(11,003)
CHF Hedged Share Class						
CHF	2,495,656	USD	2,857,116	BNY Mellon	15/9/2023	(28,035)
USD	611,916	CHF	536,949	BNY Mellon	15/9/2023	3,233
Net unrealised depreciation						(24,802)
EUR Hedged Share Class						
EUR	20,800,888	USD	22,813,877	BNY Mellon	15/9/2023	(233,902)
USD	1,931,315	EUR	1,772,005	BNY Mellon	15/9/2023	7,755
Net unrealised depreciation						(226,147)
PLN Hedged Share Class						
PLN	23,117,716	USD	5,688,466	BNY Mellon	15/9/2023	(79,584)
USD	489,974	PLN	2,009,295	BNY Mellon	15/9/2023	2,471
Net unrealised depreciation						(77,113)
SGD Hedged Share Class						
USD	25,762	SGD	34,876	BNY Mellon	5/9/2023	(41)
SGD	110,124,489	USD	81,797,282	BNY Mellon	15/9/2023	(286,179)
USD	6,588,111	SGD	8,914,869	BNY Mellon	15/9/2023	(10,412)
Net unrealised depreciation						(296,632)
Total net unrealised depreciation (USD underlying exposure - USD 124,570,111)						(635,697)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised depreciation USD
Singapore			
38,800	Oversea-Chinese Banking	HSBC Bank	(18,062)
			(18,062)
Total (USD underlying exposure - USD 360,363)			(18,062)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Dragon Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Financials	26.98
Technology	21.48
Communications	16.83
Consumer Non-cyclical	7.56
Industrial	6.44
Energy	4.83
Basic Materials	4.29
Consumer Cyclical	4.02
Utilities	3.17
Other Net Assets	4.40
	100.00

Asian Growth Leaders Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Cayman Islands							
2,828,600	Alibaba	32,530,978	5.51				
144,254	Alibaba	13,381,001	2.27				
758,650	Baidu	13,484,141	2.28				
2,400,000	China Resources Land	10,144,107	1.72				
1,117,100	ENN Energy	8,759,639	1.48				
594,300	NetEase	12,411,912	2.10				
118,569	Sea	4,525,779	0.77				
1,004,700	Shenzhen International	10,312,200	1.75				
921,400	Tencent	38,181,292	6.47				
		143,731,049	24.35				
China							
2,873,216	Haier Smart Home	9,284,679	1.57				
3,432,537	Inner Mongolia Yili Industrial	12,266,893	2.08				
377,809	Jiangsu Yanghe Brewery Joint-Stock	6,969,005	1.18				
39,800	Kweichow Moutai	10,104,061	1.71				
898,800	WuXi AppTec	10,068,544	1.70				
2,112,593	Zhejiang Sanhua Intelligent Controls	8,624,189	1.46				
6,226,000	Zijin Mining	9,795,877	1.66				
		67,113,248	11.36				
Hong Kong							
3,138,200	AIA	28,489,161	4.82				
1,893,000	Galaxy Entertainment	12,526,710	2.12				
		41,015,871	6.94				
India							
4,557,887	Aditya Birla Capital	9,973,409	1.69				
224,014	Cipla	3,402,980	0.58				
1,301,554	Godrej Consumer Products	15,802,828	2.67				
1,280,855	HDFC Bank	24,313,209	4.12				
722,888	ICICI Bank	8,371,787	1.42				
213,359	InterGlobe Aviation	6,275,548	1.06				
1,088,862	PB Fintech	10,188,732	1.72				
273,447	Tata Consultancy Services	11,087,672	1.88				
390,036	Vedant Fashions	5,938,436	1.01				
		95,354,601	16.15				
				Indonesia			
		39,734,400		Bank Central Asia		23,937,170	4.06
		10,493,200		Semen Indonesia Persero		4,685,079	0.79
						28,622,249	4.85
				Philippines			
		1,507,550		Jollibee Foods		6,310,302	1.07
				Singapore			
		1,051,700		Oversea-Chinese Banking		9,764,519	1.65
				South Korea			
		65,678		Hansol Chemical		8,024,965	1.36
		64,215		Samsung Electro-Mechanics		6,578,181	1.12
		918,292		Samsung Electronics		46,479,088	7.87
		43,983		SK Innovation		5,906,550	1.00
						66,988,784	11.35
				Taiwan			
		711,000		Accton Technology		10,671,745	1.81
		1,042,000		Delta Electronics		11,320,920	1.92
		89,000		eMemory Technology		5,072,296	0.86
		3,125,000		Taiwan Semiconductor Manufacturing		53,871,651	9.12
						80,936,612	13.71
				Thailand			
		7,649,400		CP ALL		14,253,535	2.41
				United Kingdom			
		448,450		Prudential		5,594,229	0.95
				United States			
		145,598		Air Lease		5,947,678	1.01
		39,097		Albemarle*		7,774,438	1.31
		120,127		Cognizant Technology Solutions		8,611,905	1.46
						22,334,021	3.78
				Total Common Stocks (Shares)		582,019,020	98.57
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		582,019,020	98.57
				Total Portfolio		582,019,020	98.57
				Other Net Assets		8,470,069	1.43
				Total Net Assets (USD)		590,489,089	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	12,292,267	USD	8,003,705	BNY Mellon	15/9/2023	(38,130)
USD	641,836	AUD	993,307	BNY Mellon	15/9/2023	(1,840)
Net unrealised depreciation						(39,970)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Growth Leaders Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CHF Hedged Share Class						
CHF	16,603,900	USD	19,007,833	BNY Mellon	15/9/2023	(185,618)
USD	1,686,908	CHF	1,479,968	BNY Mellon	15/9/2023	9,221
Net unrealised depreciation						(176,397)
EUR Hedged Share Class						
EUR	20,094,976	USD	22,039,493	BNY Mellon	15/9/2023	(225,812)
USD	1,862,507	EUR	1,708,653	BNY Mellon	15/9/2023	7,722
Net unrealised depreciation						(218,090)
GBP Hedged Share Class						
GBP	3,006,808	USD	3,824,946	BNY Mellon	15/9/2023	(13,176)
USD	325,598	GBP	256,391	BNY Mellon	15/9/2023	570
Net unrealised depreciation						(12,606)
SGD Hedged Share Class						
SGD	27,367,633	USD	20,327,861	BNY Mellon	15/9/2023	(71,096)
USD	1,691,356	SGD	2,288,544	BNY Mellon	15/9/2023	(2,556)
Net unrealised depreciation						(73,652)
Total net unrealised depreciation (USD underlying exposure - USD 78,813,339)						(520,715)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Technology	25.01
Financials	21.44
Communications	19.11
Consumer Cyclical	10.99
Consumer Non-cyclical	9.92
Industrial	5.29
Basic Materials	4.33
Utilities	1.48
Energy	1.00
Other Net Assets	1.43
	100.00

Asian High Yield Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 1,700,000	Huarong Finance 2017 4.95% 7/11/2047*	1,090,865	0.07
FUNDS				USD 3,348,000	Huarong Finance 2019 3.375% 24/2/2030*	2,444,040	0.16
Singapore				USD 1,669,000	Huarong Finance 2019 3.625% 30/9/2030*	1,218,236	0.08
5,890,677	iShares USD Asia High Yield Bond Index ETF [~]	34,990,622	2.31	USD 2,312,000	Huarong Finance 2019 3.875% 13/11/2029	1,693,540	0.11
Total Funds				USD 6,300,000	Huarong Finance 2019 4.25% 30/9/2025*	5,032,787	0.33
BONDS				USD 3,169,000	Huarong Finance 2019 4.5% 29/5/2029	2,346,724	0.16
Bermuda				USD 3,619,000	LS Finance 2017 4.8% 18/6/2026*	2,579,677	0.17
USD 8,896,000	China Oil & Gas 4.7% 30/6/2026*	7,450,845	0.49	USD 3,131,000	LS Finance 2025 4.5% 26/6/2025*	2,459,416	0.16
USD 5,400,000	China Water Affairs 4.85% 18/5/2026*	4,740,039	0.31	USD 6,641,000	New Metro Global 4.5% 2/5/2026	1,798,184	0.12
USD 3,183,000	Luye Pharma 6.25% 6/7/2028	2,859,410	0.19	USD 5,122,000	New Metro Global 4.625% 15/10/2025	1,523,974	0.10
British Virgin Islands				USD 6,256,000	New Metro Global 4.8% 15/12/2024	2,461,611	0.16
USD 1,125,000	Central Plaza Development 3.85% 14/7/2025	864,366	0.06	USD 8,435,000	NWD Finance BVI 4.125% 10/3/2028	4,191,309	0.28
USD 4,600,000	Central Plaza Development 5.75% 14/11/2024*	3,541,448	0.23	USD 8,360,000	NWD Finance BVI 5.25% 22/3/2026	5,061,771	0.33
USD 5,407,000	Champion Path 4.5% 27/1/2026*	4,791,062	0.32	USD 2,709,000	NWD Finance BVI 6.15% 16/3/2025*	1,902,869	0.13
USD 5,407,000	Champion Path 4.85% 27/1/2028	4,358,988	0.29	USD 8,663,000	NWD MTN 4.125% 18/7/2029	5,620,424	0.37
USD 16,950,000	China Cinda 2020 I Management 5.75% 7/2/2027*	16,678,292	1.10	USD 3,054,000	NWD MTN 4.5% 19/5/2030	1,952,819	0.13
USD 558,936	Easy Tactic 7.5% 11/7/2025	39,005	0.00	USD 7,560,000	Peak RE Bvi 5.35% 28/10/2025	6,333,692	0.42
USD 2,639,000	Elect Global Investments 4.1% 3/6/2025	2,146,338	0.14	USD 3,138,000	RKPF Overseas 2019 A 5.9% 5/3/2025*	1,761,877	0.12
USD 8,098,000	ENN Clean Energy International Investment 3.375% 12/5/2026	7,442,548	0.49	USD 3,832,000	RKPF Overseas 2019 A 6% 4/9/2025*	1,781,880	0.12
USD 10,205,000	Estate Sky 5.45% 21/7/2025	9,030,455	0.60	USD 4,771,000	RKPF Overseas 2019 A 6.7% 30/9/2024*	3,188,340	0.21
USD 3,073,000	Expand Lead 4.95% 22/7/2026*	2,776,394	0.18	USD 5,311,000	RKPF Overseas 2020 A 5.125% 26/7/2026	1,722,304	0.11
HKD 48,000,000	Farsail Goldman International 7% 24/11/2026	1,683,034	0.11	USD 5,597,000	RKPF Overseas 2020 A 5.2% 12/1/2026	2,053,092	0.14
EUR 17,300,000	Fortune Star BVI 3.95% 2/10/2026	11,628,113	0.77	USD 5,005,000	Sino-Ocean Land Treasure Finance I 6% 30/7/2024	600,600	0.04
USD 9,229,000	Fortune Star BVI 5% 18/5/2026*	6,115,136	0.40	USD 13,267,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027*	1,194,030	0.08
USD 5,254,000	Fortune Star BVI 5.05% 27/1/2027	3,362,875	0.22	USD 2,000,000	Sino-Ocean Land Treasure III 6.946% 21/9/2027	37,560	0.00
USD 7,243,000	Fortune Star BVI 5.95% 19/10/2025*	5,691,549	0.38	USD 10,850,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	1,305,526	0.09
USD 2,770,000	Franshion Brilliant 3.2% 9/4/2026*	2,178,951	0.14	USD 4,451,000	Sino-Ocean Land Treasure IV 3.25% 5/5/2026	538,193	0.04
USD 3,176,000	Franshion Brilliant 4.25% 23/7/2029	2,084,409	0.14	USD 6,676,000	Sino-Ocean Land Treasure IV 4.75% 5/8/2029	534,080	0.04
USD 3,500,000	Fuqing Investment Management 3.25% 23/6/2025	2,476,250	0.16	USD 4,451,000	Sino-Ocean Land Treasure IV 4.75% 14/1/2030	356,080	0.02
USD 4,000,000	Hejun Shunze Investment 8.85% 10/1/2022***	80,000	0.01	HKD 22,000,000	Smart Insight International 4.5% 5/12/2023	431,979	0.03
USD 3,300,000	Huantaihu International Investment 7.3% 16/2/2026	3,283,500	0.22	USD 11,321,200	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	11,042,586	0.73
SGD 26,500,000	Huarong Finance 2017 3.8% 7/11/2025	16,590,513	1.10				
USD 5,240,000	Huarong Finance 2017 4.25% 7/11/2027	3,961,702	0.26				
USD 4,400,000	Huarong Finance 2017 4.75% 27/4/2027	3,458,818	0.23				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

^{***}This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,921,000	Shui On Development 5.5% 29/6/2026	1,329,055	0.09	CNY 30,000,000	Huai An Traffic 4% 19/8/2027	4,077,082	0.27
USD 3,468,000	Shui On Development 6.15% 24/8/2024*	2,316,589	0.15	CNY 50,000,000	Huaxia Bank 2.7% 30/5/2026	6,875,166	0.45
USD 4,028,000	Sunac China 5.95% 26/4/2024***	443,080	0.03	USD 3,216,000	Industrial & Commercial Bank of China 3.2% 24/9/2026	2,961,261	0.20
USD 5,113,000	Sunac China 6.5% 9/7/2023***	562,430	0.04	USD 3,048,000	Industrial & Commercial Bank of China 3.58% 23/9/2025	2,896,667	0.19
USD 3,894,000	Sunac China 6.65% 3/8/2024	428,340	0.03	USD 2,000,000	Kunming Rail Transit 8.5% 7/12/2025	1,648,981	0.11
USD 2,153,000	Sunac China 6.8% 20/10/2024***	236,830	0.02	CNY 30,000,000	Luneng 3.15% 13/7/2025	4,132,508	0.27
USD 1,003,000	Sunac China 7.5% 1/2/2024	110,330	0.01	CNH 16,000,000	Pharmaron Beijing 0% 18/6/2026	2,163,997	0.14
USD 1,000,000	Sunac China 7.95% 8/8/2022**	110,000	0.01	USD 1,900,000	Pharmaron Beijing 0% 18/6/2026	1,755,125	0.12
USD 3,500,000	Sunac China 7.95% 11/10/2023***	385,000	0.03	CNY 50,000,000	Ping An Bank 2.77% 12/4/2026	6,888,248	0.45
USD 5,820,000	Times China 5.55% 4/6/2024***	261,900	0.02	CNY 10,000,000	Shudao Investments 2.99% 31/10/2025	1,371,014	0.09
USD 1,115,000	Times China 6.2% 22/3/2026***	50,175	0.00	CNY 10,000,000	Shudao Investments 3.01% 7/11/2025	1,374,281	0.09
USD 2,102,000	Times China 6.6% 2/3/2023***	94,590	0.01	CNY 50,000,000	Shudao Investments 3.04% 12/10/2025	6,878,871	0.45
USD 3,868,000	Times China 6.75% 16/7/2023***	174,060	0.01	CNY 10,000,000	Shudao Investments 3.5% 16/11/2025	1,380,311	0.09
USD 5,270,000	Times China 6.75% 8/7/2025***	237,150	0.02	CNY 20,000,000	State Power Investment 3.19% 1/8/2026	2,760,986	0.18
USD 3,087,000	Vnet 0% 1/2/2026	2,415,578	0.16	USD 5,400,000	Sunshine Life Insurance 4.5% 20/4/2026	4,810,077	0.32
USD 4,458,000	Wynn Macau 4.875% 1/10/2024*	4,346,260	0.29	CNY 30,000,000	Syngenta 2.65% 21/9/2025	4,119,792	0.27
USD 12,300,000	Wynn Macau 5.125% 15/12/2029*	10,077,575	0.66	USD 2,000,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	1,995,000	0.13
USD 9,682,000	Wynn Macau 5.5% 15/1/2026*	9,087,574	0.60	USD 2,550,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	2,238,339	0.15
USD 11,015,000	Wynn Macau 5.5% 1/10/2027	9,878,252	0.65	USD 11,818,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	10,070,177	0.66
USD 16,122,000	Wynn Macau 5.625% 26/8/2028*	14,162,452	0.93	CNY 50,000,000	Zijin Mining 3.67% 21/6/2030	6,896,669	0.45
		257,245,940	16.98			116,062,682	7.64
	China				Hong Kong		
CNY 50,000,000	Bank of Beijing 2.75% 26/6/2026	6,880,559	0.45	USD 3,068,000	Bank of Communications Hong Kong 3.725% 3/3/2025	2,949,928	0.20
CNY 10,000,000	Bank of Beijing 3.38% 23/4/2024	1,381,769	0.09	USD 15,053,000	Bank of East Asia 5.825% 21/10/2025	11,626,109	0.77
USD 3,000,000	Bank of China 3.6% 4/3/2025	2,883,285	0.19	USD 3,128,000	Bank of East Asia 5.875% 19/9/2024*	2,598,633	0.17
USD 1,000,000	Bank of Communications 3.8% 18/11/2025	950,750	0.06	USD 11,469,000	Chong Hing Bank 5.5% 3/8/2025*	10,825,704	0.72
CNY 10,000,000	Beijing Capital Development 3.74% 12/4/2028	1,370,806	0.09	USD 3,352,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024*	1,172,328	0.08
CNY 10,000,000	Beijing Capital Development 3.76% 22/9/2027	1,378,614	0.09	USD 5,171,000	Lai Sun MTN 5% 28/7/2026	2,941,653	0.19
CNY 10,000,000	Beijing Capital Development 4.4% 10/3/2026	1,395,595	0.09	USD 4,300,000	Nanyang Commercial Bank 3.8% 20/11/2029	4,130,666	0.27
CNY 30,000,000	CCB Life Insurance 4.3% 1/2/2031	4,244,480	0.28	USD 5,685,000	Nanyang Commercial Bank 6.5% 28/4/2027	5,493,387	0.36
CNY 20,000,000	Changde Economic Construction Investment 4.3% 28/6/2028	2,794,807	0.19	USD 4,750,000	Nanyang Commercial Bank 7.35% 7/3/2028	4,623,678	0.31
CNY 30,000,000	China Datang 3.1% 26/7/2026	4,130,232	0.28	USD 2,500,000	Pingan Real Estate Capital 2.75% 29/7/2024*	2,000,000	0.13
CNY 10,000,000	China Development Bank 2.73% 11/11/2024	1,381,549	0.09	USD 886,000	Shanghai Hong Kong International Investments 5% 16/6/2025	823,590	0.06
CNY 12,000,000	China Development Bank 3.12% 13/9/2031	1,688,712	0.11	CNH 57,000,000	Swire Properties MTN Financing 3.3% 25/7/2025	7,848,730	0.52
CNY 100,000	China Development Bank 3.23% 10/1/2025	13,906	0.00				
CNY 12,000,000	China Development Bank 3.41% 7/6/2031	1,720,959	0.12				
CNY 50,000	China Galaxy 0.4% 24/3/2028	8,951	0.00				
CNY 10,000,000	China Huadian 3.25% 21/6/2026	1,382,271	0.09				
CNY 30,000,000	China Resources Asset Management 3.05% 21/6/2026	4,104,676	0.27				
USD 1,068,000	Gansu Provincial Highway Aviation Tourism Investment 3.25% 3/11/2023*	1,056,209	0.07				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,329,000	Yanlord Land HK 5.125% 20/5/2026*	5,913,353	0.39	EUR 1,800,000	Rakuten 4.25% 22/4/2027	936,055	0.06
				EUR 10,000,000	SoftBank 2.875% 6/1/2027*	9,645,760	0.64
		62,947,759	4.17	EUR 750,000	SoftBank 3.875% 6/7/2032	637,497	0.04
	India			USD 3,631,000	SoftBank 4% 6/7/2026*	3,326,904	0.22
USD 13,057,000	Adani Green Energy 4.375% 8/9/2024*	12,214,562	0.80	EUR 3,308,000	SoftBank 5% 15/4/2028*	3,387,620	0.22
USD 9,306,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024	8,838,606	0.58			48,549,603	3.21
USD 3,186,200	Adani Renewable Energy RJ/Kodangal Solar Parks Pvt/Wardha Solar Maharash 4.625% 15/10/2039	2,344,661	0.15		Mauritius		
USD 5,975,000	Axis Bank 4.1% 8/9/2026*	5,211,126	0.34	USD 8,982,282	Azure Power Energy 3.575% 19/8/2026*	7,109,611	0.47
USD 5,815,000	Delhi International Airport 6.125% 31/10/2026	5,691,431	0.38	USD 7,274,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024*	6,394,574	0.42
USD 11,550,000	Delhi International Airport 6.45% 4/6/2029*	10,887,434	0.72	USD 22,602,000	CA Magnum 5.375% 31/10/2026	20,302,020	1.34
USD 15,687,000	GMR Hyderabad International Airport 4.25% 27/10/2027*	14,008,413	0.92	USD 5,136,390	Clean Renewable Power Mauritius 4.25% 25/3/2027*	4,483,041	0.30
USD 3,192,000	GMR Hyderabad International Airport 4.75% 2/2/2026*	3,047,131	0.20	USD 4,327,000	Diamond II 7.95% 28/7/2026	4,262,736	0.28
USD 15,771,000	HDFC Bank 3.7% 25/8/2026*	13,704,999	0.91	USD 13,094,445	Greenko Power II 4.3% 13/12/2028*	11,384,575	0.75
USD 12,037,200	JSW Hydro Energy 4.125% 18/5/2031*	10,159,637	0.67	USD 4,552,000	Greenko Solar Mauritius 5.55% 29/1/2025	4,414,689	0.29
USD 11,386,000	JSW Infrastructure 4.95% 21/1/2029*	9,991,784	0.66	USD 6,549,000	Greenko Solar Mauritius 5.95% 29/7/2026	6,172,269	0.41
USD 5,753,000	JSW Steel 3.95% 5/4/2027*	5,080,963	0.33	USD 6,841,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	6,596,366	0.43
USD 800,000	JSW Steel 3.95% 5/4/2027*	706,548	0.05	USD 11,536,000	India Airport Infra 6.25% 25/10/2025	11,301,761	0.74
USD 7,358,000	JSW Steel 5.05% 5/4/2032*	5,998,021	0.40	USD 15,786,000	India Clean Energy 4.5% 18/4/2027*	13,357,245	0.88
USD 2,620,000	Muthoot Finance 4.4% 2/9/2023	2,619,738	0.17	USD 2,873,884	India Cleantech Energy 4.7% 10/8/2026	2,507,837	0.17
USD 2,690,000	ReNew Pvt 5.875% 5/3/2027*	2,518,095	0.17	USD 4,593,000	India Green Power 4% 22/2/2027	4,068,663	0.27
USD 5,849,000	ReNew Wind Energy AP2 / ReNew Power Pvt other 9 Subsidiaries 4.5% 14/7/2028*	4,956,677	0.33	USD 5,407,000	Network i2i 3.975% 3/3/2026*	4,963,599	0.33
USD 4,271,000	Shriram Finance 4.15% 18/7/2025*	4,042,139	0.27	USD 10,814,000	Network i2i 5.65% 15/1/2025	10,526,510	0.69
		122,021,965	8.05	USD 3,219,000	UPL 5.25% 27/2/2025*	2,523,616	0.17
	Indonesia					120,369,112	7.94
USD 2,434,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	2,266,845	0.15		Mongolia		
USD 16,249,000	Bank Negara Indonesia Persero 4.3% 24/3/2027	13,462,378	0.89	USD 8,576,000	Mongolia Government International Bond 3.5% 7/7/2027	7,205,212	0.48
USD 6,660,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	6,328,332	0.42	USD 4,361,000	Mongolian Mining/Energy Resources 9.25% 15/4/2024*	4,302,214	0.28
USD 5,300,000	Japfa Comfeed Indonesia 5.375% 23/3/2026*	4,294,007	0.28			11,507,426	0.76
USD 15,140,000	Pakuwon Jati 4.875% 29/4/2028*	13,690,420	0.90		Netherlands		
USD 2,124,000	Saka Energi Indonesia 4.45% 5/5/2024*	2,089,400	0.14	USD 12,611,040	Greenko Dutch 3.85% 29/3/2026	11,415,766	0.76
		42,131,382	2.78	USD 3,032,000	ICTSI Treasury 3.5% 16/11/2031	2,611,067	0.17
	Japan			USD 15,718,000	Mong Duong Finance 5.125% 7/5/2029	14,253,082	0.94
USD 4,000,000	Nissan Motor 3.522% 17/9/2025	3,784,339	0.25	USD 3,882,000	Royal Capital 4.875% 5/5/2024	3,824,411	0.25
USD 10,800,000	Nissan Motor 4.81% 17/9/2030	9,534,883	0.63	USD 7,249,000	Royal Capital 5% 5/2/2026	7,054,364	0.47
JPY 500,000,000	Rakuten 1.3% 2/12/2033	1,926,756	0.13			39,158,690	2.59
JPY 600,000,000	Rakuten 1.5% 2/12/2036	2,058,650	0.14		Pakistan		
USD 14,371,000	Rakuten 3.546% 27/11/2024*	13,311,139	0.88	USD 2,000,000	Pakistan Government International Bond 6% 8/4/2026*	1,045,400	0.07

*All or a portion of this security represents a security on loan.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,000,000	Pakistan Government International Bond 8.25% 30/9/2025	2,473,480	0.16	USD 5,311,000	Medco Oak Tree 7.375% 14/5/2026	5,219,120	0.34
USD 7,914,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	3,521,730	0.23	USD 311,370	Modernland Overseas 3% 30/4/2027	84,045	0.00
		7,040,610	0.46	USD 7,477,186	Modernland Overseas 4% 30/4/2027	2,243,156	0.15
	Philippines			SGD 1,500,000	Olam 5.375% 18/7/2026	1,067,686	0.07
USD 14,245,000	Globe Telecom 4.2% 2/8/2026	13,304,047	0.88	SGD 1,000,000	OUE Treasury 3.5% 21/9/2026	693,050	0.04
USD 3,775,000	Manila Water 4.375% 30/7/2030	3,488,477	0.23	SGD 3,750,000	Oversea-Chinese Banking 4.5% 15/2/2029	2,808,934	0.18
USD 6,136,000	Petron 5.95% 19/4/2026	5,637,419	0.37	SGD 2,000,000	Sembcorp Financial Services 3.593% 26/11/2026	1,453,714	0.10
USD 10,624,000	Rizal Commercial Banking 6.5% 27/8/2025	9,732,009	0.64	SGD 9,500,000	Shangri-La Hotel 4.4% 1/8/2028	7,050,886	0.47
USD 5,009,000	San Miguel 5.5% 29/7/2025	4,608,280	0.31	SGD 500,000	Singapore Airlines 3.75% 8/4/2024	368,976	0.02
USD 8,068,000	SMC Global Power 5.45% 9/12/2026	5,607,260	0.37	SGD 500,000	Singapore Technologies Telemedia 4.1% 2/7/2027	357,100	0.02
USD 9,080,000	SMC Global Power 5.7% 21/1/2026	6,631,215	0.44	SGD 2,500,000	Singapore Technologies Telemedia 4.2% 3/5/2029	1,768,986	0.12
USD 2,500,000	SMC Global Power 5.95% 5/5/2025	1,915,150	0.13	SGD 2,000,000	Singapore Technologies Telemedia 5% 17/1/2024	1,471,517	0.10
USD 6,262,000	SMC Global Power 7% 21/10/2025	5,074,975	0.33	SGD 10,000,000	Singapore Technologies Telemedia 5.5% 11/7/2030	7,481,558	0.49
		55,998,832	3.70	SGD 1,000,000	SingPost Treasury 4.35% 6/4/2027	715,871	0.05
	Singapore			SGD 11,250,000	Straits Trading 3.25% 13/2/2028	7,323,994	0.48
SGD 5,000,000	Ascott REIT MTN 4.2% 6/9/2028	3,725,844	0.25	SGD 2,000,000	STT GDC 3.59% 26/9/2024	1,467,829	0.10
SGD 2,750,000	City Developments 3.9% 21/3/2024	2,029,469	0.13	USD 4,381,000	Theta Capital 8.125% 22/1/2025	3,537,833	0.23
SGD 1,500,000	CMT MTN 2.1% 8/3/2028	1,023,423	0.07	SGD 1,000,000	Thomson Medical 4.05% 28/1/2025	736,103	0.05
USD 3,293,000	Continuum Energy Aura 9.5% 24/2/2027	3,297,116	0.22	USD 16,234,000	TML 4.35% 9/6/2026	14,980,898	0.99
USD 7,295,773	Continuum Energy Levanter 4.5% 9/2/2027	6,812,428	0.45	SGD 3,000,000	Vertex Venture 3.3% 28/7/2028	2,093,309	0.14
SGD 1,000,000	GLL IHT 3.29% 26/10/2026	718,018	0.05			145,165,865	9.58
SGD 7,000,000	GLL IHT 4.4% 27/7/2028	5,188,632	0.34		Sri Lanka		
SGD 2,500,000	GLL IHT 4.6% 23/1/2024	1,814,835	0.12	USD 1,700,000	Sri Lanka Government International Bond 5.75% 18/4/2023***	796,399	0.05
USD 9,648,000	Global Prime Capital 5.95% 23/1/2025	9,368,690	0.62	USD 1,700,000	Sri Lanka Government International Bond 6.85% 3/11/2025	803,803	0.05
USD 9,187,000	GLP 4.5% 17/5/2026	2,969,836	0.20			1,600,202	0.10
USD 3,243,000	GLP 4.6% 29/6/2027	1,027,544	0.07		Thailand		
USD 450,065	JGC Ventures 0% 30/6/2025	90,486	0.01	USD 12,249,000	Bangkok Bank 3.733% 25/9/2034	10,417,897	0.69
USD 7,081,119	JGC Ventures 3% 30/6/2025	2,124,336	0.14	USD 19,895,000	Bangkok Bank 5% 23/9/2025*	18,840,565	1.24
USD 12,837,000	Jollibee Worldwide 3.9% 23/1/2025	12,291,428	0.81	USD 2,084,000	Kasikornbank 3.343% 2/10/2031	1,870,046	0.12
SGD 1,000,000	Jurong Shipyard 3.85% 10/9/2029	707,472	0.05	USD 16,348,000	Kasikornbank 4% 10/2/2027*	14,105,588	0.93
SGD 1,750,000	Keppel 3% 7/5/2024	1,282,360	0.08			45,234,096	2.98
SGD 3,000,000	Keppel Infrastructure Trust 3% 1/12/2026	2,128,115	0.14		United Kingdom		
USD 600,000	LMIRT Capital 7.25% 19/6/2024	375,000	0.02	SGD 12,500,000	Barclays 7.3% 15/6/2028	8,905,292	0.58
USD 2,052,000	LMIRT Capital 7.5% 9/2/2026	1,150,187	0.08	USD 3,607,000	HSBC 8% 7/3/2028*	3,607,221	0.24
SGD 1,000,000	Mapletree North Asia Commercial Trust 3.5% 8/6/2026	663,761	0.04	USD 3,000,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	3,013,449	0.20
SGD 2,250,000	Mapletree Treasury Services 2.85% 29/8/2025	1,623,943	0.11	USD 10,795,000	Vedanta Resources 6.125% 9/8/2024*	6,471,819	0.43
USD 11,680,000	Medco Bell 6.375% 30/1/2027*	10,861,901	0.72	USD 29,969,000	Vedanta Resources Finance II 8.95% 11/3/2025	19,658,166	1.30
USD 12,043,000	Medco Laurel Tree 6.95% 12/11/2028*	10,966,476	0.72			41,655,947	2.75

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
United States				Other Transferable Securities			
USD 3,345,000	Nissan Motor Acceptance 2% 9/3/2026	2,977,923	0.20	BONDS			
USD 12,400,000	Nissan Motor Acceptance 2.45% 15/9/2028	10,095,784	0.67	British Virgin Islands			
USD 10,366,000	Periama 5.95% 19/4/2026*	9,886,676	0.65	USD 2	Easy Tactic 7.5% 11/7/2028	-	0.00
USD 5,400,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	4,424,220	0.29	Cayman Islands			
		27,384,603	1.81	USD 3	Modern Land China 7% 30/12/2023	-	0.00
Vietnam				USD 4	Modern Land China 8% 30/12/2024	-	0.00
USD 8,451,000	BIM Land JSC 7.375% 7/5/2026	6,014,535	0.40	USD 3	Modern Land China 9% 30/12/2025	-	0.00
USD 2,000,000	Vingroup JSC 3% 20/4/2026	1,859,720	0.12			-	0.00
USD 6,600,000	Vinpearl JSC 3.25% 21/9/2026	5,791,500	0.38			-	0.00
		13,665,755	0.90	Total Bonds		-	0.00
Total Bonds		1,392,906,052	91.95	CERTIFICATES OF DEPOSIT			
COMMERCIAL PAPER				China			
China				CNY 30,000,000	Agricultural Bank of China 0% 3/11/2023**	4,094,752	0.27
CNY 50,000,000	Tianjin Infrastructure Construction & Investment 6.35% 18/1/2024	6,949,037	0.46	Total Certificates of Deposit		4,094,752	0.27
Total Commercial Paper		6,949,037	0.46	Total Other Transferable Securities		4,094,752	0.27
CERTIFICATES OF DEPOSIT				Total Portfolio		1,463,537,851	96.61
China				Other Net Assets		51,369,736	3.39
CNY 30,000,000	Bank of Communications 0% 8/11/2023	4,102,282	0.27	Total Net Assets (USD)		1,514,907,587	100.00
CNY 30,000,000	China Construction Bank 0% 17/11/2023	4,100,220	0.27				
CNY 30,000,000	China Everbright Bank 0% 30/11/2023	4,095,281	0.27				
CNY 30,000,000	China Merchants Bank 0% 10/11/2023	4,100,553	0.27				
CNY 30,000,000	Industrial Bank 0% 6/11/2023	4,100,544	0.27				
CNY 30,000,000	Shanghai Pudong Development Bank 0% 17/11/2023	4,098,508	0.27				
Total Certificates of Deposit		24,597,388	1.62				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						1,459,443,099	96.34

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	2,000,000	USD	2,185,968	HSBC Bank	20/9/2023	(14,396)
HKD	12,000,000	USD	1,536,152	HSBC Bank	20/9/2023	(4,926)
HKD	15,600,000	USD	1,996,905	Goldman Sachs	20/9/2023	(6,311)
SGD	2,000,000	USD	1,478,929	Goldman Sachs	20/9/2023	1,749
USD	118,694,609	CNY	852,103,000	BNY Mellon	20/9/2023	1,113,689
USD	4,265,534	JPY	603,000,000	Morgan Stanley	20/9/2023	129,195
USD	22,509,667	EUR	20,472,565	Goldman Sachs	20/9/2023	280,844
USD	10,123,200	HKD	78,978,272	Goldman Sachs	20/9/2023	45,402

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	86,752,273	SGD	116,067,254	Goldman Sachs	20/9/2023	823,155
USD	10,625,974	CNH	76,770,000	JP Morgan	20/9/2023	65,171
USD	3,812,921	EUR	3,500,000	Barclays	20/9/2023	12,670
USD	1,660,315	HKD	13,000,000	UBS	20/9/2023	1,487
USD	1,956,781	EUR	1,800,000	Citigroup	20/9/2023	2,366
USD	652,541	EUR	600,000	RBS	20/9/2023	1,069
Net unrealised appreciation						2,451,164
AUD Hedged Share Class						
AUD	19,819,039	USD	12,906,325	BNY Mellon	15/9/2023	(63,287)
USD	968,330	AUD	1,501,953	BNY Mellon	15/9/2023	(4,954)
Net unrealised depreciation						(68,241)
CNH Hedged Share Class						
CNY	85,805,271	USD	11,891,386	BNY Mellon	15/9/2023	(90,654)
USD	518,349	CNY	3,769,985	BNY Mellon	15/9/2023	(130)
Net unrealised depreciation						(90,784)
EUR Hedged Share Class						
EUR	164,930,234	USD	180,969,366	BNY Mellon	15/9/2023	(1,932,742)
USD	24,394,786	EUR	22,383,568	BNY Mellon	15/9/2023	96,852
Net unrealised depreciation						(1,835,890)
GBP Hedged Share Class						
GBP	18,288,593	USD	23,269,861	BNY Mellon	15/9/2023	(85,161)
USD	1,295,803	GBP	1,019,345	BNY Mellon	15/9/2023	3,564
Net unrealised depreciation						(81,597)
HKD Hedged Share Class						
HKD	165,736,163	USD	21,235,402	BNY Mellon	15/9/2023	(92,217)
USD	1,605,457	HKD	12,556,201	BNY Mellon	15/9/2023	3,648
Net unrealised depreciation						(88,569)
SGD Hedged Share Class						
USD	7,884	SGD	10,674	BNY Mellon	5/9/2023	(12)
SGD	133,124,684	USD	98,899,490	BNY Mellon	15/9/2023	(364,269)
USD	4,586,031	SGD	6,210,309	BNY Mellon	15/9/2023	(10,655)
Net unrealised depreciation						(374,936)
Total net unrealised depreciation (USD underlying exposure - USD 644,558,306)						(88,853)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(169)	USD	US Treasury 10 Year Note (CBT)	December 2023	18,740,516	(150,516)
(78)	USD	US Ultra Bond (CBT)	December 2023	10,098,562	(158,438)
781	USD	US Treasury 2 Year Note (CBT)	December 2023	159,067,733	414,905
614	USD	US Treasury 5 Year Note (CBT)	December 2023	65,578,078	388,547
Total				253,484,889	494,498

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
311	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,700	15/9/2023	(325,978)	55,515
399	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	15/9/2023	(357,942)	45,786
68	Put	S&P 500 Index	Exchange Traded	USD 4,300	20/10/2023	(505,366)	150,620

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian High Yield Bond Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
201	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	17/11/2023	15,822	190,929
283	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,300	15/12/2023	(303,898)	146,137
Total (USD underlying exposure - USD 13,409,576)						(1,477,362)	588,987

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(710)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,500	15/9/2023	148,483	(4,526)
(68)	Put	S&P 500 Index	Exchange Traded	USD 4,000	20/10/2023	273,618	(45,560)
(201)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,600	17/11/2023	3,511	(37,161)
(283)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 8,300	15/12/2023	85,585	(19,846)
Total (USD underlying exposure - USD 2,773,126)						511,197	(107,093)

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 44,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2023; and pays 5% Fixed	Deutsche Bank	20/9/2023	(320,954)	30,228
USD 65,500,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	Goldman Sachs	20/9/2023	(994,974)	13,726
Total (USD underlying exposure - USD 16,801,541)				(1,315,928)	43,954

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
EUR (44,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2023; and pays 5% Fixed	Deutsche Bank	20/9/2023	166,822	(14,294)
Total (USD underlying exposure - USD 8,764,737)				166,822	(14,294)

Asian Multi-Asset Income Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				11,500	CStone Pharmaceuticals	3,270	0.00
				278	Dada Nexus	1,519	0.00
				1,800	ENN Energy	14,114	0.02
				130	Futu	7,834	0.01
				1,600	GDS	2,309	0.00
				12,000	Geely Automobile	14,903	0.02
				3,000	Gourmet Master	10,645	0.02
				5,220	Grab	19,131	0.03
				6,000	Greentown China	7,130	0.01
				12,000	Greentown Management	9,349	0.01
				4,000	Greentown Service	1,867	0.00
				479	H World	19,361	0.03
				178	Hello	1,581	0.00
				291	Himax Technologies	1,797	0.00
				23,500	HKBN	11,326	0.02
				20,000	HKT Trust & HKT	21,318	0.03
				1,000	Innovent Biologics	4,475	0.01
				843	iQIYI	4,228	0.01
				59,500	JD Health International	320,905	0.46
				25,795	JD.com	423,614	0.61
				206	JOYY	7,233	0.01
				483	Kanzhun	7,322	0.01
				1,888	KE	32,474	0.05
				3,800	Kingsoft	15,165	0.02
				5,800	Kuaishou Technology	47,477	0.07
				107	Legend Biotech	7,463	0.01
				2,300	Li Auto	47,390	0.07
				1,000	Li Ning	4,724	0.01
				3,500	Longfor	7,372	0.01
				3,989	Lufax	4,926	0.01
				43,480	Meituan	712,380	1.02
				169	Melco Resorts & Entertainment	1,862	0.00
				251	MINISO	6,536	0.01
				36,678	NagaCorp	18,706	0.03
				5,955	NetEase	124,370	0.18
				2,876	New Oriental Education & Technology	15,530	0.02
				3,164	NIO*	33,618	0.05
				1,288	PDD	128,117	0.18
				402	Qifu Technology	6,842	0.01
				4,000	Sands China	13,541	0.02
				1,497	Sea	57,141	0.08
				100	Shenzhou International	1,026	0.00
				190	Silicon Motion Technology	10,325	0.01
				61,000	Sino Biopharmaceutical	23,177	0.03
				7,000	Sunac Services	2,187	0.00
				576,000	SUNeVision	275,406	0.39
				1,900	Sunny Optical Technology	15,529	0.02
				903	TAL Education	6,321	0.01
				40,000	Tencent	1,657,534	2.38
				1,431	Tencent Music Entertainment	9,824	0.02
				2,000	Tingyi Cayman Islands	2,938	0.00
				10,428	Trip.com	412,532	0.59
COMMON / PREFERRED STOCKS (SHARES)							
Australia							
66,521	APA	387,371	0.56				
97,542	Centuria Office REIT	81,190	0.12				
41,070	Dexus	206,174	0.30				
371,590	GDI Property Partnership	154,047	0.22				
17,279	Goodman	261,457	0.37				
76,317	GPT	207,625	0.30				
227,886	National Storage REIT*	342,463	0.49				
28,647	NEXTDC*	251,250	0.36				
83,522	Transurban	717,386	1.03				
		2,608,963	3.75				
Bermuda							
12,600	China Gas	12,852	0.02				
4,700	China Resources Gas	13,214	0.02				
40,500	CK Infrastructure	205,005	0.30				
337	Genpact	12,762	0.02				
1,500	Kerry Properties	2,773	0.00				
16,000	Kunlun Energy	11,710	0.02				
		258,316	0.38				
British Virgin Islands							
1,600	AsialInfo Technologies	1,952	0.00				
Cayman Islands							
462	Agora	1,333	0.00				
121,256	Alibaba	1,394,533	2.00				
6,000	ANTA Sports Products	67,589	0.10				
54	Atour Lifestyle	1,036	0.00				
147	Autohome	4,253	0.01				
7,578	Baidu	134,690	0.19				
252	Baozun	1,006	0.00				
100	BeiGene	1,622	0.00				
560	Bilibili	8,375	0.01				
84,000	Bosideng International	32,987	0.05				
26,800	Budweiser Brewing APAC	58,090	0.08				
377	Chailease	2,101	0.00				
9,000	China Conch Venture	8,847	0.01				
500	China East Education	215	0.00				
100,000	China Lesso	55,081	0.08				
5,000	China Medical System	7,217	0.01				
10,000	China Overseas Property	11,947	0.02				
16,000	China Resources Cement	5,304	0.01				
2,000	China Resources Land	8,453	0.01				
3,000	China Resources Mixc Lifestyle Services	12,948	0.02				
31,000	China Yongda Automobiles Services	13,755	0.02				
200	Chow Tai Fook Jewellery	303	0.00				
4,000	CIMC Enric	3,805	0.00				
64,000	CK Asset	353,335	0.51				
6,000	Country Garden Services	6,900	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
806	Trip.com	31,796	0.05	1,400	CMOC	1,103	0.00
3,000	Uni-President China	2,219	0.00	908	Contemporary Amperex Technology	29,523	0.04
510	Vipshop	8,089	0.01	3,000	COSCO SHIPPING	3,079	0.01
207	Vnet	784	0.00	11,000	CRRC	5,414	0.01
283	Weibo	3,721	0.01	3,600	CRRC	2,939	0.01
11,000	Wharf Real Estate Investment	45,863	0.07	6,000	Datang International Power Generation	949	0.00
1,500	Wuxi Biologics Cayman	8,444	0.01	1,500	DHC Software	1,386	0.00
10,000	Xiabuxiabu Catering Management China	4,832	0.01	3,520	Dong-E-E-Jiao	25,077	0.04
9,800	Xiaomi	15,444	0.02	4,700	FAW Jiefang	5,543	0.01
700	XPeng*	6,564	0.01	5,500	Focus Media Information Technology	5,821	0.01
2,000	Yihai International	3,749	0.01	1,200	Fuyao Glass Industry	5,432	0.01
4,600	Zai Lab*	12,287	0.02	24,000	Goldwind Science & Technology	12,607	0.02
12,000	Zhongsheng	36,568	0.05	1,300	Goldwind Science & Technology	1,698	0.00
907	ZTO Express Cayman	22,675	0.03	4,000	Great Wall Motor	4,743	0.01
		7,016,424	10.05	9,962	Gree Electric Appliances of Zhuhai	49,007	0.07
	China			22,000	Guangzhou Automobile	11,585	0.02
800	360 Security Technology	1,229	0.00	3,800	Haier Smart Home	11,749	0.02
41,000	Agricultural Bank of China	14,062	0.02	1,000	Hainan Meilan International Airport	960	0.00
3,100	Aier Eye Hospital	7,678	0.01	600	Hangzhou Tigermed Consulting	3,270	0.00
8,000	Aluminum of China	3,866	0.00	6,000	Hisense Home Appliances	15,836	0.02
120,000	Angang Steel	30,754	0.05	16,000	Huaneng Power International	7,997	0.01
2,400	Avary Shenzhen	7,056	0.01	4,500	Huayu Automotive Systems	11,622	0.02
6,000	AviChina Industry & Technology	2,693	0.00	1,300	Hubei Jumpcan Pharmaceutical	4,678	0.01
64,500	BAIC Motor	17,846	0.03	300	Hundsun Technologies	1,484	0.00
137,000	Bank of China	46,465	0.07	143,000	Industrial & Commercial Bank of China	65,638	0.09
17,000	Bank of Communications	9,732	0.01	7,900	Inner Mongolia Yili Industrial	28,232	0.04
2,000	Beijing Jingneng Clean Energy	426	0.00	14,000	Jiangsu Expressway	12,638	0.02
18,000	Beijing Yanjing Brewery	25,681	0.04	102	Jiangsu Yanghe Brewery Joint-Stock	1,881	0.00
229,600	BOE Technology	126,550	0.18	10,000	Jiangxi Copper	15,606	0.02
2,500	BYD	78,350	0.11	281	Jiangxi Copper	730	0.00
2,900	BYD	99,412	0.14	40	Joinn Laboratories China	80	0.00
20,000	CGN Power	4,998	0.01	200	Kweichow Moutai	50,774	0.07
6,000	China Communications Services	2,701	0.00	16,100	Lens Technology	27,219	0.04
574,000	China Construction Bank	307,383	0.44	400	Lepu Medical Technology Beijing	890	0.00
312,000	China Life Insurance	473,392	0.68	1,300	Lingyi iTech Guangdong	1,076	0.00
30,000	China Longyuan Power	23,754	0.04	4,500	Livzon Pharmaceutical*	14,258	0.02
4,000	China Merchants	7,813	0.01	2,800	Livzon Pharmaceutical	13,239	0.02
21,000	China Merchants Bank	83,004	0.12	1,144	LONGi Green Energy Technology	4,175	0.01
3,000	China Merchants Bank	13,010	0.02	56,000	Maanshan Iron & Steel	9,568	0.01
2,000	China Oilfield Services	2,267	0.00	121,000	Metallurgical of China	26,382	0.04
6,600	China Pacific Insurance	15,114	0.02	100	NAURA Technology	3,729	0.01
92,000	China Petroleum & Chemical	53,842	0.08	2,000	New China Life Insurance	5,008	0.01
38,000	China Railway	20,107	0.03	800	Nongfu Spring	4,493	0.01
6,300	China State Construction Engineering	4,875	0.01	2,100	Onewo	7,444	0.01
46,000	China Suntien Green Energy	16,188	0.02	46,400	Orient	25,794	0.04
2,556,000	China Tower	247,681	0.36	133,000	People's Insurance of China	45,277	0.06
4,800	China United Network Communications	3,437	0.01	3,700	Perfect World	7,033	0.01
5,500	China Vanke	6,417	0.01	113,500	PetroChina	81,909	0.12
3,500	CITIC	6,837	0.01				
1,500	CITIC	4,577	0.01				
33,000	CMOC	19,733	0.03				

*All or a portion of this security represents a security on loan.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,300	PetroChina	3,515	0.01	32,000	CSPC Pharmaceutical	24,072	0.03
16,000	PICC Property & Casualty	18,401	0.03	16,000	Far East Horizon*	10,935	0.02
22,500	Ping An Insurance of China	134,691	0.19	2,000	Galaxy Entertainment	13,235	0.02
2,600	Ping An Insurance of China	17,436	0.02	15,000	Hang Lung Properties	20,043	0.03
70,000	Postal Savings Bank of China*	34,540	0.05	4,000	Hang Seng Bank	51,001	0.07
6,600	SAIC Motor	13,027	0.02	3,000	Henderson Land Development	8,243	0.01
3,668	SDIC Capital	3,696	0.01	30,500	HK Electric Investments & HK Electric Investments	17,694	0.03
9,800	SF	58,568	0.09	2,600	Hong Kong Exchanges & Clearing	100,778	0.14
4,000	Shanghai Electric	898	0.00	3,000	Hysan Development	6,250	0.01
300	Shanghai Pharmaceuticals	493	0.00	4,000	Lenovo	4,524	0.01
9,600	Shanghai Pharmaceuticals	23,593	0.03	84,480	Link REIT	419,008	0.60
480	Shanxi Xinghuacun Fen Wine Factory	15,970	0.02	59,000	MTR	246,367	0.35
200	Shenzhen Inovance Technology	1,877	0.00	4,000	New World Development	8,497	0.01
1,322	Shenzhen Mindray Bio-Medical Electronics	49,062	0.07	337,000	SF Real Estate Investment Trust	113,437	0.16
196	Shenzhen New Energy Technology	2,386	0.00	1,000	Simcere Pharmaceutical	779	0.00
6,660	Sichuan Kelun Pharmaceutical	24,808	0.04	16,000	Sino Land	18,340	0.03
3,200	Sinopharm	9,282	0.01	5,500	Sinotruk Hong Kong	10,196	0.01
200	Sungrow Power Supply	2,742	0.00	7,000	Sun Hung Kai Properties	78,809	0.11
300	Sunwoda Electronic	653	0.00	800	Swire Properties	1,673	0.00
800	Tianqi Lithium	4,386	0.01			2,293,504	3.29
493	Tongwei	2,174	0.00		India		
100	Tsingtao Brewery	1,252	0.00	226	ABB India	11,961	0.02
4,000	Weichai Power	5,192	0.01	24	AIA Engineering	1,071	0.00
1,000	Weichai Power	1,622	0.00	34	Ajanta Pharma	709	0.00
500	Wuliangye Yibin	10,715	0.02	334	Alkem Laboratories	14,697	0.02
300	WuXi AppTec	3,361	0.01	1,468	Apollo Tyres	6,887	0.01
26,400	Zhengzhou Coal Mining Machinery	24,236	0.03	3,281	Ashok Leyland	7,286	0.01
200	Zhongji Innolight	3,151	0.00	1,324	Asian Paints	52,075	0.08
5,700	Zhongjin Gold	8,712	0.01	2,538	Axis Bank	29,845	0.04
1,300	Zhuzhou CRRC Times Electric	4,533	0.01	212	Bajaj Auto	11,815	0.02
14,000	Zijin Mining	22,027	0.03	712	Bajaj Finance	61,605	0.09
3,000	Zijin Mining	5,097	0.01	8,792	Bharat Electronics	14,146	0.02
49,600	Zoomlion Heavy Industry Science and Technology	23,716	0.03	9,548	Bharat Petroleum	39,277	0.06
1,100	Zoomlion Heavy Industry Science and Technology	977	0.00	3,679	Birlasoft	22,651	0.03
1,800	ZTE	5,795	0.01	357	Blue Star	3,193	0.01
566	ZTE	2,758	0.00	121	Cera Sanitaryware	13,896	0.02
		3,010,847	4.34	3,172	Cipla	48,186	0.07
	Hong Kong			337	CMS Info Systems	1,470	0.00
39,800	AIA	361,312	0.52	2,733	Colgate-Palmolive India	64,112	0.09
127,000	BOC Hong Kong	353,004	0.51	783	Cummins India	16,152	0.02
3,000	BYD Electronic International	13,904	0.02	134	Cyient	2,650	0.00
6,000	Cathay Pacific Airways	6,396	0.01	1,377	DLF	8,385	0.01
5,000	China Overseas Land & Investment	10,544	0.02	273	Dr Reddy's Laboratories	18,493	0.03
2,000	China Resources Beer	11,756	0.02	670	Dr Reddy's Laboratories	45,540	0.07
4,000	China Resources Power	7,834	0.01	198	Finolex Cables	2,630	0.00
200	China Taiping Insurance	211	0.00	9,007	GAIL India	12,512	0.02
18,000	CITIC	17,878	0.03	65	Global Health	557	0.00
45,500	CLP	356,784	0.51	3,681	GMR Airports Infrastructure	2,746	0.01
				331	Gujarat Pipavav Port	519	0.00
				1,710	HCL Technologies	24,211	0.04
				7,244	HDFC Bank	137,506	0.20
				963	HDFC Bank	60,245	0.09

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
154	Hero MotoCorp	5,424	0.01	4,418	Tata Motors	32,073	0.05
197	Hindustan Aeronautics	9,281	0.01	8,975	Tata Steel	13,324	0.02
6,269	Hindustan Petroleum	18,787	0.03	931	Titagarh Rail System	9,147	0.01
11,196	ICICI Bank	260,755	0.37	541	Torrent Pharmaceuticals	12,041	0.02
12,970	ICICI Bank	150,206	0.22	217	Trent	5,370	0.01
47,269	Indian Oil	50,874	0.07	4,000	Triveni Turbine	18,914	0.03
5,278	Indus Towers	11,170	0.02	89	UltraTech Cement	8,920	0.01
173	IndusInd Bank	2,880	0.00	4,773	United Spirits	58,090	0.08
8,593	Infosys	149,948	0.22	765	Vedanta	2,147	0.00
5,675	Infosys	98,400	0.14	3,371	Zensar Technologies	21,457	0.03
14,238	ITC	75,622	0.11	5,101	Zydus Lifesciences	38,563	0.06
632	Jindal Saw	2,674	0.01			2,771,201	3.98
560	Jindal Stainless	3,075	0.00		Indonesia		
4,921	Jio Financial Services	13,880	0.02	177,800	Ace Hardware Indonesia	8,522	0.01
2,264	Jyothy Labs	9,526	0.01	124,700	AKR Corporindo	11,463	0.02
328	Kalpataru Projects International	2,617	0.00	51,100	Astra International	21,641	0.03
126	KEI Industries	4,121	0.01	223,400	Bank Central Asia	134,583	0.19
2,254	Kotak Mahindra Bank	47,885	0.07	107,300	Bank Mandiri Persero	42,448	0.06
199	KPIT Technologies	2,827	0.00	203,600	Bank Rakyat Indonesia Persero	74,194	0.11
3,424	Larsen & Toubro	111,782	0.16	726,000	GoTo Gojek Tokopedia	4,576	0.01
1,018	Lupin	13,500	0.02	1,100	Gudang Garam	1,737	0.00
253	Mahanagar Gas	3,129	0.00	15,200	Indocement Tunggal Prakarsa	10,679	0.02
104	Mahindra & Mahindra	1,979	0.00	24,200	Indofood Sukses Makmur	11,282	0.02
1,483	Manappuram Finance	2,769	0.00	3,300	Indosat	2,080	0.00
132	Maruti Suzuki India	15,951	0.02	32,000	Telkom Indonesia Persero	7,837	0.01
3	MRF	3,939	0.00			331,042	0.48
1,337	Mrs Bectors Food Specialities	17,334	0.02		Italy		
1,136	Narayana Hrudayalaya	14,264	0.02	1,900	PRADA	12,416	0.02
424	Natco Pharma	4,679	0.01		Japan		
2,435	NCC	4,988	0.01	333	Canadian Solar Infrastructure Fund	270,446	0.39
131	Nestle India	34,791	0.05	29,200	Hulic	261,323	0.37
806	Newgen Software Technologies	8,363	0.01	271	Ichigo Office REIT Investment	165,951	0.24
13,318	NMDC	19,795	0.03	17,200	Keihanshin Building	150,164	0.22
2,526	NTPC	6,722	0.01	128	Kenedix Office Investment	301,269	0.43
23,534	Oil & Natural Gas	49,506	0.07	85	Mitsui Fudosan Logistics Park	288,170	0.41
2,604	Oil India	8,590	0.01	2,400	West Japan Railway*	103,517	0.15
2,470	Petronet LNG	6,424	0.01			1,540,840	2.21
150	PI Industries	6,574	0.01		Jersey		
341	Polycab India	21,102	0.03	319	WNS	21,083	0.03
8,206	Power Finance	25,792	0.04		Malaysia		
13,068	Power Grid of India	38,603	0.06	8,300	Axiata	4,222	0.01
89	Ramkrishna Forgings	767	0.00	12,400	CIMB	15,046	0.02
8,876	REC	25,587	0.04	5,400	IHH Healthcare	6,925	0.01
5,891	Reliance Industries	171,280	0.25	14,900	Malayan Banking	29,254	0.04
49	Shree Cement	14,088	0.02	10,700	Malaysia Airports	16,995	0.02
339	Shriram Finance	7,896	0.01	24,700	MISC	38,328	0.06
184	Siemens	8,717	0.01	4,300	Petronas Dagangan	20,573	0.03
5,581	State Bank of India	37,843	0.05	28,700	Public Bank	26,164	0.04
2,747	Sun Pharmaceutical Industries	36,885	0.05	8,200	QL Resources	9,543	0.01
1,162	Sun TV Network	8,660	0.01	7,800	Sime Darby	3,866	0.01
730	Supreme Industries	39,307	0.06	27,200	Tenaga Nasional	57,683	0.08
161	Tata Communications	3,480	0.00				
2,937	Tata Consultancy Services	119,089	0.17				

* All or a portion of this security represents a security on loan.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
800	TIME dotCom	948	0.00	1,004	Cheil Worldwide	14,318	0.02
54,000	YTL	18,271	0.03	43	Chunbo	4,899	0.01
		247,818	0.36	187	CJ Logistics	11,163	0.02
	Mauritius			236	CLIO Cosmetics	3,866	0.00
368	MakeMyTrip	14,164	0.02	110	Com2uSCorp	3,945	0.00
	Philippines			464	Coway	15,165	0.02
94,000	AREIT	55,201	0.08	356	DB Insurance	22,005	0.03
308	Bank of the Philippine Islands	599	0.00	45	DIO	1,009	0.00
390	GT Capital	3,944	0.01	62	Doosan Bobcat	2,524	0.01
1,780	International Container Terminal Services	6,514	0.01	299	Doosan Enerbility	4,122	0.01
830	Jollibee Foods	3,474	0.00	59,419	ESR Kendall Square REIT	176,447	0.25
4,740	Manila Electric	28,765	0.04	1,149	GS Engineering & Construction	12,631	0.02
878,800	MREIT	209,844	0.30	972	Hana Financial	29,085	0.04
4,410	SM Investments	64,880	0.10	370	Hankook Tire & Technology	10,847	0.02
		373,221	0.54	4,122	Hanon Systems	28,410	0.04
	Russian Federation			74	Hansol Chemical	9,042	0.01
4,000	United RUSAL International	1,306	0.00	182	Hanwha Systems	1,849	0.00
	Singapore			188	HD Hyundai	8,406	0.01
322,100	AIMS APAC REIT	300,246	0.43	166	HD Hyundai Infracore	1,322	0.00
3,100	CapitalLand Ascendas REIT	6,353	0.01	115	HL Mando	3,646	0.00
203,100	CapitalLand Ascott Trust	145,746	0.21	15	Hugel	1,276	0.00
309,003	CapitalLand China Trust	206,884	0.30	548	Hyundai Engineering & Construction	14,718	0.02
1,119	Capitaland India Trust	960	0.00	119	Hyundai Glovis	15,531	0.02
125,704	CapitalLand Integrated Commercial Trust	177,622	0.26	116	Hyundai Mobis	20,273	0.03
109,500	CapitalLand Investment	262,467	0.38	482	Hyundai Motor	68,959	0.10
2,000	CDL Hospitality Trusts	1,524	0.00	1,113	Hyundai Steel	30,483	0.04
1,400	ComfortDelGro	1,315	0.00	648	K Car	5,913	0.01
160,620	Cromwell European Real Estate Investment Trust	247,455	0.36	255	KakaoBank	5,084	0.01
5,000	DBS	123,177	0.18	238	Kangwon Land	2,793	0.00
443,869	ESR-LOGOS REIT	101,796	0.15	1,193	KB Financial	48,830	0.07
187,154	Frasers Centrepoint Trust	310,143	0.45	167	KCC	27,607	0.04
229,500	Frasers Logistics & Commercial Trust	203,741	0.29	2,031	Kia	123,235	0.18
24,800	Genting Singapore	16,054	0.02	61	Korea Investment	2,400	0.00
94,500	Keppel DC REIT	153,805	0.22	261	Korean Air Lines	4,502	0.01
26,800	Keppel Infrastructure Trust	9,814	0.01	62	Krafton	7,271	0.01
16,000	Keppel REIT*	10,239	0.01	552	KT	13,782	0.02
1,500	Mapletree Industrial Trust	2,552	0.00	111	LG Chem	48,960	0.07
197,800	Mapletree Pan Asia Commercial Trust	222,426	0.32	213	LG Display	2,159	0.00
652,400	NETLINK NBN TRUST	417,489	0.60	80	LG H&H	28,114	0.04
8,500	Oversea-Chinese Banking	78,918	0.11	4,471	LG Uplus	35,348	0.05
1,000	Sembcorp Industries	3,958	0.01	10	LOTTE Fine Chemical	457	0.00
9,000	Singapore Airlines	45,742	0.07	29	Lotte Shopping	1,558	0.00
30,200	Singapore Telecommunications	53,174	0.07	28	LS Electric	2,114	0.00
3,100	United Overseas Bank	65,224	0.09	410	LX Hausys	15,882	0.02
		3,168,824	4.55	288	LX International	6,613	0.01
	South Korea			171	Meritz Financial	7,077	0.01
145	AfreecaTV	8,963	0.01	302	NAVER	49,010	0.07
49	AMOREPACIFIC	1,247	0.00	177	NCSOFT	33,679	0.05
119	Celltrion	12,956	0.02	153	Netmarble	4,960	0.01
				4,702	NH Investment &	36,641	0.05
				724	NHN	14,242	0.02
				260	Pan Ocean	877	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
140	POSCO	61,328	0.09	7,000	Quanta Computer	55,720	0.08
480	S-1	20,264	0.03	8,000	Radiant Opto-Electronics	30,019	0.04
1,236	Samsung	34,927	0.05	2,000	Realtek Semiconductor	26,251	0.04
130	Samsung C&T	10,298	0.02	1,000	Sunonwealth Electric Machine Industry	4,270	0.01
145	Samsung Electro-Mechanics	14,854	0.02	122	Supreme Electronics	185	0.00
48,084	Samsung Electronics	2,433,758	3.50	3,000	Taiwan Secom	9,938	0.01
3,230	Samsung Electronics	131,962	0.19	199,000	Taiwan Semiconductor Manufacturing	3,430,547	4.93
129	Samsung Fire & Marine Insurance	24,058	0.04	5,000	Teco Electric and Machinery	7,834	0.01
88	Samsung SDI	40,879	0.06	8,000	Tong Yang Industry	17,057	0.02
493	SeAH Besteel	8,802	0.01	1,000	TTFB	8,871	0.01
313	Seegene	5,257	0.01	8,000	Tung Ho Steel Enterprise	15,047	0.02
473	Shinhan Financial	12,722	0.02	37,000	Uni-President Enterprises	82,141	0.12
8,344	SK Hynix	768,904	1.10	29,000	United Microelectronics	41,433	0.06
49	SK IE Technology	3,348	0.01	3,000	United Orthopedic	6,359	0.01
70	SK Innovation	9,401	0.02	1,000	Win Semiconductors	4,270	0.01
466	SK Telecom	16,941	0.03	10,000	Wistron	36,739	0.05
30	S-Oil	1,657	0.00	1,000	Wowprime	8,729	0.01
842	Tapex	24,398	0.04	116,060	Yuanta Financial	88,922	0.13
		4,691,973	6.74			5,288,589	7.61
Taiwan				Thailand			
1,000	Accton Technology	15,009	0.02	59,900	Airports of Thailand	124,016	0.18
25,000	Acer	28,731	0.04	59,300	Asset World	7,384	0.01
99	Advantech	1,069	0.00	18,200	Bangkok Dusit Medical Services	14,553	0.02
1,000	Arcadyan Technology	4,663	0.01	400	Bumrungrad Hospital	2,959	0.00
5,000	ASE Technology	18,526	0.03	6,000	Carabao	14,735	0.02
5,000	Asustek Computer	63,194	0.09	16,400	CP ALL	30,559	0.04
17,000	AUO	9,502	0.01	2,900	CP Aextra	3,002	0.01
52,000	Cathay Financial	74,457	0.11	5,200	Delta Electronics Thailand	16,112	0.02
27,000	Cheng Shin Rubber Industry	33,616	0.05	940,400	Digital Telecommunications Infrastructure Fund	253,781	0.37
21,000	China Airlines	14,903	0.02	1,480	Ditto Thailand	1,405	0.00
15,000	Chunghwa Telecom	54,637	0.08	23,000	Energy Absolute	41,544	0.06
29,000	Compal Electronics	29,049	0.04	13,000	Global Power Synergy*	19,583	0.03
3,000	CTBC Financial	2,247	0.01	17,600	Gulf Energy Development	24,125	0.03
6,000	Delta Electronics	65,188	0.09	503,300	Jasmine Broadband Internet Infrastructure Fund	97,735	0.14
24,000	Eva Airways	23,739	0.03	6,800	Jaymart	4,660	0.01
16,000	Everlight Electronics	23,061	0.03	2,700	JMT Network Services	3,585	0.01
12,000	Far EasTone Telecommunications	26,603	0.04	5,200	Krungthai Card	7,202	0.01
1,000	Fubon Financial	1,997	0.00	2,503	Minor International*	2,377	0.00
28,000	Getac	61,897	0.09	2,800	Muangthai Capital	3,258	0.01
4,000	Goldsun Building Materials	3,372	0.01	3,300	Nex Point Parts	1,301	0.00
1,000	Hiwin Technologies	6,437	0.01	787	Ngern Tid Lor*	531	0.00
103,000	Hon Hai Precision Industry	344,449	0.50	900	PTT Oil & Retail Business	524	0.00
23,750	Innolux	10,776	0.02	11,400	Sabuy Technology	2,637	0.01
12,000	King Yuan Electronics	28,939	0.04	13,800	SCG Packaging	16,158	0.02
2,000	Lite-On Technology	8,604	0.01	20,800	VGI*	1,758	0.00
1,000	Makalot Industrial	10,503	0.02			695,484	1.00
1,000	Materials Analysis Technology	9,562	0.01	United States			
16,000	MediaTek	354,199	0.51	1,025	Yum China	55,166	0.08
19,152	Mega Financial	21,590	0.03	Total Common / Preferred Stocks (Shares)			
2,000	Novatek Microelectronics	25,089	0.04			34,403,133	49.43
1,000	Phison Electronics	13,298	0.02				
10	Poya International	152	0.00				
3,000	President Chain Store	25,199	0.04				

* All or a portion of this security represents a security on loan.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
BONDS				USD 200,000	Haidilao International 2.15% 14/1/2026	181,000	0.26
	Australia			USD 200,000	Longfor 4.5% 16/1/2028*	130,803	0.19
USD 200,000	Australia & New Zealand Banking 2.95% 22/7/2030	185,775	0.27	USD 200,000	Meituan 3.05% 28/10/2030	158,098	0.23
USD 250,000	Commonwealth Bank of Australia 2.688% 11/3/2031	196,041	0.28	USD 200,000	Melco Resorts Finance 5.25% 26/4/2026	186,000	0.27
USD 200,000	Westpac Banking 2.894% 4/2/2030	188,800	0.27	USD 200,000	Melco Resorts Finance 5.75% 21/7/2028	177,421	0.26
		570,616	0.82	USD 200,000	MGM China 4.75% 1/2/2027	180,818	0.26
	Bahamas			USD 200,000	MGM China 5.375% 15/5/2024	197,280	0.28
USD 200,000	Competition Team Technologies 4.25% 12/3/2029	187,739	0.27	USD 95,428	Pearl II 6% 2/10/2023	2,625	0.00
	Bermuda			USD 200,000	Sands China 2.8% 8/3/2027*	173,468	0.25
USD 225,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	197,974	0.28	USD 400,000	Sands China 5.65% 8/8/2028	376,710	0.54
	British Virgin Islands			USD 200,000	Shimao 3.45% 11/1/2031***	9,000	0.01
USD 200,000	Celestial Miles 5.75% 31/1/2024	187,983	0.27	USD 200,000	Tencent 2.39% 3/6/2030	164,375	0.23
USD 200,000	Champion Path 4.85% 27/1/2028*	161,235	0.23	USD 200,000	Tencent 3.975% 11/4/2029*	184,014	0.26
USD 200,000	China Cinda 2020 I Management 1.875% 20/1/2026	179,657	0.26	USD 400,000	Wynn Macau 5.5% 15/1/2026*	375,442	0.54
USD 200,000	China Great Wall International V 2.875% 23/11/2026	167,918	0.24	USD 200,000	Wynn Macau 5.5% 1/10/2027	179,360	0.26
USD 200,000	Elect Global Investments 4.1% 3/6/2025	162,663	0.23			3,763,695	5.40
USD 200,000	ENN Clean Energy International Investment 3.375% 12/5/2026	183,812	0.27	China			
USD 200,000	Fortune Star BVI 6.85% 2/7/2024*	182,625	0.26	CNY 500,000	Agricultural Development Bank of China 3.06% 6/6/2032	69,943	0.10
USD 200,000	HKT Capital No 5 3.25% 30/9/2029	176,711	0.25	CNY 700,000	Agricultural Development Bank of China 3.63% 19/7/2026	99,351	0.14
USD 250,000	Huarong Finance II 5% 19/11/2025	216,250	0.31	CNY 1,740,000	China Development Bank 2.89% 22/6/2025	241,436	0.35
USD 200,000	Huarong Finance II 5.5% 16/1/2025	183,038	0.26	CNY 1,200,000	China Development Bank 3.5% 13/8/2026	169,749	0.24
USD 200,000	Peak RE Bvi 5.35% 28/10/2025*	167,558	0.24	CNY 380,000	China Development Bank 3.66% 1/3/2031	55,336	0.08
USD 200,000	Sinochem Offshore Capital 2.375% 23/9/2031	157,037	0.23	CNY 600,000	China Government Bond 1.99% 9/4/2025	82,096	0.12
USD 162,160	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	158,169	0.23	CNY 900,000	China Government Bond 2.75% 17/2/2032	124,476	0.18
USD 200,000	Studio City 7% 15/2/2027*	189,871	0.27	CNY 400,000	China Government Bond 2.8% 15/11/2032	55,576	0.08
USD 200,000	Studio City Finance 6% 15/7/2025	188,417	0.27	CNY 1,900,000	China Government Bond 2.85% 4/6/2027	265,374	0.38
USD 200,000	Studio City Finance 6.5% 15/1/2028	167,587	0.24	CNY 950,000	China Government Bond 3.72% 12/4/2051	149,885	0.22
		2,830,531	4.06	USD 200,000	China Life Insurance Overseas 5.35% 15/8/2033	197,466	0.28
	Cayman Islands			CNY 1,300,000	Export-Import Bank of China/The 3.38% 16/7/2031	185,995	0.27
USD 400,000	Alibaba 2.7% 9/2/2041	256,183	0.37	CNY 400,000	Export-Import Bank of China/The 3.86% 20/5/2029	58,405	0.08
USD 200,000	CCBL Cayman 1 1.6% 15/9/2026	178,237	0.26	USD 200,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	172,273	0.25
USD 200,000	CK Hutchison International 23 4.75% 21/4/2028	194,966	0.28	USD 200,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	175,556	0.25
USD 225,000	CK Hutchison International 23 4.875% 21/4/2033*	216,922	0.31			2,102,917	3.02
USD 200,000	Country Garden 3.125% 22/10/2025	18,000	0.03	Hong Kong			
USD 200,000	Country Garden 4.2% 6/2/2026	17,398	0.02	USD 250,000	Bank of East Asia 5.825% 21/10/2025	193,086	0.28
USD 200,000	Fantasia 12.25% 18/10/2022***	10,000	0.01	USD 250,000	Chong Hing Bank 5.7% 15/7/2024	243,739	0.35
USD 200,000	FWD 5.75% 9/7/2024*	195,575	0.28	USD 200,000	CITIC 2.85% 25/2/2030	173,638	0.25
				USD 200,000	ICBCIL Finance 2.25% 2/11/2026	181,295	0.26

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Lenovo 3.421% 2/11/2030*	166,763	0.24	INR 12,000,000	Asian Infrastructure Investment Bank/The 5.75% 25/1/2027	138,477	0.20
		958,521	1.38	INR 12,000,000	International Bank for Reconstruction & Development 5.5% 21/1/2027	439,258	0.64
	India				Japan		
USD 200,000	Adani Ports & Special Economic Zone 4% 30/7/2027	167,669	0.24	USD 200,000	Asahi Mutual Life Insurance 6.5% 5/9/2023	200,000	0.29
USD 200,000	Adani Transmission Step-One 4% 3/8/2026	175,017	0.25	USD 200,000	Mizuho Financial 2.564% 13/9/2031	155,753	0.22
USD 200,000	Axis Bank 4.1% 8/9/2026	174,431	0.25	USD 200,000	Nissan Motor 4.81% 17/9/2030*	176,572	0.25
USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	178,599	0.26	EUR 100,000	SoftBank 3.125% 19/9/2025	103,137	0.15
USD 200,000	HDFC Bank 3.7% 25/8/2026*	173,800	0.25			635,462	0.91
INR 1,000,000	India Government Bond 7.26% 6/2/2033	12,160	0.02		Jersey		
USD 200,000	JSW Steel 5.95% 18/4/2024*	198,476	0.28	USD 177,420	Galaxy Pipeline Assets Bidco 2.16% 31/3/2034	149,251	0.21
USD 200,000	Power Finance 3.75% 6/12/2027	184,583	0.27		Kuwait		
USD 200,000	REC 2.75% 13/1/2027	180,948	0.26	USD 200,000	Burgan Bank SAK 5.749% 9/7/2024	180,525	0.26
USD 200,000	REC 4.625% 22/3/2028	189,683	0.27		Luxembourg		
USD 250,000	Reliance Industries 2.875% 12/1/2032	205,429	0.29	USD 200,000	EIG Pearl 3.545% 31/8/2036	166,540	0.24
USD 200,000	Summit Digital Infrastructure 2.875% 12/8/2031	157,530	0.23	USD 200,000	Greensaif Pipelines Bidco 6.129% 23/2/2038*	201,020	0.29
USD 200,000	UltraTech Cement 2.8% 16/2/2031	161,893	0.23			367,560	0.53
		2,160,218	3.10		Malaysia		
	Indonesia			USD 200,000	Dua Capital 2.78% 11/5/2031	169,002	0.24
USD 200,000	Bank Mandiri Persero 5.5% 4/4/2026	199,638	0.29	MYR 590,000	Malaysia Government Bond 2.632% 15/4/2031	117,252	0.17
USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	186,265	0.27	MYR 700,000	Malaysia Government Bond 3.733% 15/6/2028	151,449	0.22
USD 200,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	190,040	0.27	MYR 420,000	Malaysia Government Bond 3.757% 22/5/2040	86,518	0.12
USD 200,000	Freeport Indonesia 5.315% 14/4/2032*	186,234	0.27	MYR 708,000	Malaysia Government Bond 4.254% 31/5/2035	156,152	0.22
USD 200,000	Hyundai Motor Manufacturing Indonesia 1.75% 6/5/2026	179,337	0.26	MYR 200,000	Malaysia Government Investment Issue 3.599% 31/7/2028	43,034	0.06
USD 200,000	Indonesia Government International Bond 3.85% 18/7/2027	191,617	0.27	MYR 400,000	Malaysia Government Investment Issue 4.128% 15/8/2025	87,478	0.13
USD 200,000	Indonesia Government International Bond 4.35% 11/1/2048	171,562	0.25	MYR 100,000	Malaysia Government Investment Issue 4.291% 14/8/2043	21,735	0.03
IDR 7,400,000,000	Indonesia Treasury Bond 7% 15/9/2030	503,132	0.72	MYR 310,000	Malaysia Government Investment Issue 4.638% 15/11/2049	69,884	0.10
IDR 7,363,000,000	Indonesia Treasury Bond 7% 15/2/2033	504,967	0.73			902,504	1.29
IDR 1,060,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	73,880	0.11		Mauritius		
IDR 1,140,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	78,408	0.11	USD 200,000	CA Magnum 5.375% 31/10/2026	179,648	0.26
USD 200,000	Pakuwon Jati 4.875% 29/4/2028	180,851	0.26	USD 186,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	162,341	0.23
USD 200,000	Pertamina Persero 6.45% 30/5/2044	201,996	0.29	USD 200,000	Greenko Solar Mauritius 5.55% 29/1/2025*	193,967	0.28
USD 200,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	176,000	0.25	USD 200,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	192,848	0.28
		3,023,927	4.35	USD 250,000	India Green Energy 5.375% 29/4/2024	246,250	0.35
	International			USD 250,000	India Green Power 4% 22/2/2027	221,460	0.32
INR 14,000,000	Asian Development Bank 6.15% 25/2/2030	162,591	0.24	USD 200,000	Network i2i 5.65% 15/1/2025	194,683	0.28
						1,391,197	2.00

*All or a portion of this security represents a security on loan.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Mongolia				SGD 60,000	Singapore Government Bond 1.25% 1/11/2026	41,635	0.06
USD 200,000	Mongolia Government International Bond 3.5% 7/7/2027	168,032	0.24	SGD 30,000	Singapore Government Bond 1.875% 1/10/2051	17,429	0.03
Netherlands				SGD 300,000	Singapore Government Bond 2.375% 1/7/2039	201,427	0.29
USD 188,000	Greenko Dutch 3.85% 29/3/2026*	170,182	0.25	SGD 230,000	Singapore Government Bond 2.625% 1/5/2028	166,623	0.24
USD 200,000	Minejesa Capital 4.625% 10/8/2030	181,321	0.26	SGD 50,000	Singapore Government Bond 2.625% 1/8/2032	35,519	0.05
USD 250,000	Mong Duong Finance 5.125% 7/5/2029	226,700	0.33	SGD 150,000	Singapore Government Bond 2.75% 1/3/2046	105,636	0.15
EUR 200,000	Syngenta Finance 3.375% 16/4/2026	210,602	0.30	SGD 60,000	Singapore Government Bond 3.5% 1/3/2027	44,746	0.06
		788,805	1.14	USD 200,000	TML 4.35% 9/6/2026	184,562	0.27
Pakistan						2,430,921	3.50
USD 200,000	Pakistan Government International Bond 6% 8/4/2026*	104,540	0.15	South Korea			
USD 200,000	Pakistan Government International Bond 6.875% 5/12/2027*	102,660	0.15	USD 200,000	Doosan Enerbility 5.5% 17/7/2026	200,348	0.29
		207,200	0.30	USD 200,000	GS Caltex 1.625% 27/7/2025	185,109	0.27
Philippines				USD 200,000	Hanwha Life Insurance 3.379% 4/2/2032	179,754	0.26
USD 200,000	Globe Telecom 4.2% 2/8/2026	186,789	0.27	USD 300,000	KB Capital 1.5% 28/10/2025*	270,843	0.39
PHP 4,400,000	Philippine Government Bond 2.625% 12/8/2025	72,720	0.10	USD 200,000	Kookmin Bank 4.35% 2/7/2024	195,151	0.28
PHP 2,100,000	Philippine Government Bond 4.625% 9/9/2040	29,857	0.04	USD 200,000	Korea Gas 2.25% 18/7/2026	183,718	0.26
PHP 9,000,000	Philippine Government Bond 4.875% 20/1/2032	144,551	0.21	KRW 460,000,000	Korea Treasury Bond 1.5% 10/12/2030	299,152	0.43
PHP 1,600,000	Philippine Government Bond 5.25% 18/5/2037	25,117	0.04	KRW 30,000,000	Korea Treasury Bond 1.625% 10/9/2070	12,236	0.02
PHP 4,900,000	Philippine Government Bond 6.25% 22/3/2028	86,838	0.13	KRW 344,000,000	Korea Treasury Bond 1.875% 10/3/2051	183,247	0.26
PHP 3,500,000	Philippine Government Bond 6.75% 15/9/2032	63,708	0.09	KRW 13,400,000	Korea Treasury Bond 2% 10/6/2031	8,945	0.01
PHP 4,200,000	Philippine Government Bond 7% 13/7/2038	77,673	0.11	KRW 55,000,000	Korea Treasury Bond 2.375% 10/12/2031	37,569	0.05
USD 200,000	Rizal Commercial Banking 6.5% 27/8/2025	183,208	0.26	KRW 206,380,000	Korea Treasury Bond 2.625% 10/6/2028	149,126	0.22
USD 200,000	SMC Global Power 7% 21/10/2025	162,088	0.23	KRW 80,000,000	Korea Treasury Bond 3% 10/12/2042	54,074	0.08
		1,032,549	1.48	KRW 35,000,000	Korea Treasury Bond 3.25% 10/9/2042	24,571	0.04
Saudi Arabia				USD 200,000	Mirae Asset 6.875% 26/7/2026	201,351	0.29
USD 200,000	Saudi Government International Bond 4.5% 26/10/2046	169,395	0.24	USD 200,000	POSCO 5.75% 17/1/2028	201,462	0.29
Singapore				USD 200,000	Shinhan Bank 4% 23/4/2029	182,176	0.26
USD 200,000	ABJA Investment 5.95% 31/7/2024	199,487	0.29	USD 200,000	SK Hynix 2.375% 19/1/2031	155,077	0.22
USD 200,000	BOC Aviation 1.75% 21/1/2026	182,799	0.26	USD 200,000	SK Hynix 6.25% 17/1/2026	200,826	0.29
USD 200,000	BPRL International Singapore 4.375% 18/1/2027	191,081	0.28	USD 200,000	SK On 5.375% 11/5/2026*	199,239	0.29
USD 178,250	Continuum Energy Levanter 4.5% 9/2/2027	166,441	0.24	USD 200,000	Tongyang Life Insurance 5.25% 22/9/2025	178,145	0.25
USD 160,920	LLPL Capital 6.875% 4/2/2039*	142,877	0.20			3,302,119	4.75
USD 200,000	Medco Laurel Tree 6.95% 12/11/2028	182,122	0.26	Sri Lanka			
USD 200,000	Medco Oak Tree 7.375% 14/5/2026	196,540	0.28	USD 250,000	Sri Lanka Government International Bond 6.825% 18/7/2026	118,221	0.17
USD 200,000	Oversea-Chinese Banking 1.832% 10/9/2030	183,909	0.27	USD 300,000	Sri Lanka Government International Bond 6.85% 3/11/2025	141,848	0.20
USD 200,000	Singapore Airlines 3% 20/7/2026	188,088	0.27			260,069	0.37

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Thailand				USD 200,000	Standard Chartered 4.866% 15/3/2033	182,005	0.26
USD 200,000	Bangkok Bank 3.466% 23/9/2036	160,852	0.23	USD 200,000	Standard Chartered 6.296% 6/7/2034	199,189	0.29
USD 200,000	Bangkok Bank 3.733% 25/9/2034	170,102	0.25	USD 300,000	Vedanta Resources Finance II 8.95% 11/3/2025	196,785	0.28
USD 200,000	Bangkok Bank 5% 23/9/2025	189,400	0.27			936,644	1.35
USD 200,000	GC Treasury Center 4.4% 30/3/2032	173,157	0.25	United States			
USD 400,000	Kasikornbank 3.343% 2/10/2031 [*]	358,934	0.52	USD 200,000	Hanwha Q Cells Americas 5% 27/7/2028	197,971	0.28
USD 200,000	Krung Thai Bank 4.4% 25/3/2026 [*]	182,000	0.26	USD 200,000	Hyundai Capital America 5.5% 30/3/2026	198,732	0.29
USD 200,000	Muang Thai Life Assurance 3.552% 27/1/2037	177,720	0.25	USD 200,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	163,860	0.23
THB 300,000	Thailand Government Bond 1.6% 17/6/2035	7,518	0.01			560,563	0.80
THB 3,300,000	Thailand Government Bond 2% 17/6/2042	79,501	0.12	Total Bonds		31,883,353	45.81
THB 7,500,000	Thailand Government Bond 2.875% 17/12/2028	217,755	0.31	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
THB 3,197,000	Thailand Government Bond 3.35% 17/6/2033	95,795	0.14			66,286,486	95.24
THB 2,650,000	Thailand Government Bond 3.4% 17/6/2036	79,381	0.11	Other Transferable Securities			
THB 1,657,000	Thailand Government Bond 3.6% 17/6/2067	47,843	0.07	COMMON STOCKS (SHARES)			
THB 400,000	Thailand Government Bond 3.775% 25/6/2032	12,323	0.02	Cayman Islands			
THB 569,000	Thailand Government Bond 4.85% 17/6/2061	20,130	0.03	12,000	CIFI Ever Sunshine Services ^{***}	3,273	0.01
USD 200,000	TMBThanachart Bank 4.9% 2/12/2024	192,750	0.28	Total Common Stocks (Shares)		3,273	0.01
		2,165,161	3.12	Total Other Transferable Securities		3,273	0.01
United Kingdom				Total Portfolio		66,289,759	95.25
USD 200,000	HSBC 3.973% 22/5/2030	180,003	0.26	Other Net Assets		3,302,167	4.75
USD 200,000	Standard Chartered 2.608% 12/1/2028	178,662	0.26	Total Net Assets (USD)		69,591,926	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH	375,000	USD	52,691	JP Morgan	20/9/2023	(1,104)
HKD	2,509,002	USD	321,596	Goldman Sachs	20/9/2023	(1,442)
HKD	2,530,000	USD	322,821	Citigroup	20/9/2023	12
IDR	2,300,000,000	USD	150,052	Goldman Sachs	20/9/2023	934
INR	25,000,000	USD	301,462	Barclays	20/9/2023	509
KRW	193,330,000	USD	148,509	Bank of America	20/9/2023	(2,218)
MYR	233,000	USD	51,254	Goldman Sachs	20/9/2023	(981)
PHP	420,000	USD	7,642	Citigroup	20/9/2023	(227)
THB	11,692,705	USD	336,510	Bank of America	20/9/2023	(2,069)
USD	199,678	PHP	11,128,000	BNP Paribas	16/10/2023	3,341
USD	544,115	THB	18,680,000	Goldman Sachs	16/10/2023	8,434
USD	110,913	IDR	1,680,000,000	Citigroup	20/9/2023	627
USD	219,901	EUR	200,000	Goldman Sachs	20/9/2023	2,744
USD	35,001	INR	2,900,000	Deutsche Bank	20/9/2023	(27)
USD	296,091	IDR	4,502,500,000	Bank of America	20/9/2023	519

Asian Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	321,495	HKD	2,509,002	Barclays	20/9/2023	1,341
USD	108,710	EUR	100,000	Citigroup	20/9/2023	131
Net unrealised appreciation						10,524
AUD Hedged Share Class						
AUD	7,732	USD	5,061	BNY Mellon	15/9/2023	(51)
USD	183	AUD	284	BNY Mellon	15/9/2023	(1)
Net unrealised depreciation						(52)
CAD Hedged Share Class						
CAD	6,803	USD	5,067	BNY Mellon	15/9/2023	(37)
USD	180	CAD	243	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(37)
CNH Hedged Share Class						
CNY	36,567	USD	5,075	BNY Mellon	15/9/2023	(47)
USD	192	CNY	1,394	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(47)
EUR Hedged Share Class						
EUR	4,620	USD	5,079	BNY Mellon	15/9/2023	(65)
USD	185	EUR	171	BNY Mellon	15/9/2023	1
Net unrealised depreciation						(64)
GBP Hedged Share Class						
GBP	3,992	USD	5,086	BNY Mellon	15/9/2023	(25)
USD	179	GBP	141	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(25)
HKD Hedged Share Class						
HKD	291,948	USD	37,407	BNY Mellon	15/9/2023	(162)
USD	1,516	HKD	11,858	BNY Mellon	15/9/2023	3
Net unrealised depreciation						(159)
JPY Hedged Share Class						
JPY	722,229	USD	5,060	BNY Mellon	15/9/2023	(109)
USD	202	JPY	29,227	BNY Mellon	15/9/2023	1
Net unrealised depreciation						(108)
SGD Hedged Share Class						
SGD	61,121	USD	45,405	BNY Mellon	15/9/2023	(165)
USD	1,869	SGD	2,531	BNY Mellon	15/9/2023	(4)
Net unrealised depreciation						(169)
Total net unrealised appreciation (USD underlying exposure - USD 3,618,197)						9,863

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
1	KRW	Korean 10 Year Bond	September 2023	82,905	(469)
3	KRW	Korean 3 Year Bond	September 2023	235,052	(908)
(11)	USD	MSCI Emerging Markets Index	September 2023	541,915	2,837
26	USD	US Treasury 10 Year Note (CBT)	December 2023	2,883,156	24,550
2	USD	US Treasury 5 Year Note (CBT)	December 2023	213,610	1,251
(2)	USD	US Treasury 5 Year Note (CBT)	December 2023	213,609	(750)
Total				4,170,247	26,511

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
IRS	HKD 610,000	Fund receives Fixed 4.142%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	20/9/2025	(504)	(504)
IRS	HKD 600,000	Fund receives Fixed 3.805%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	20/9/2028	(1,007)	(1,007)
IRS	HKD 720,000	Fund receives Fixed 3.606%; and pays Floating HKD HIBOR 3 Month	Goldman Sachs	20/9/2033	(3,093)	(3,093)
IRS	INR 12,700,000	Fund receives Fixed 6.1205%; and pays Floating INR MIBOR 1 Day	Goldman Sachs	20/9/2033	(6,205)	(6,205)
Total (USD underlying exposure - USD 241,518)					(10,809)	(10,809)

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
678	Put	S&P 500 Index	Citibank	USD 4,425	20/10/2023	(10,557)	25,546
Total (USD underlying exposure - USD 907,602)						(10,557)	25,546

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(62,100)	Call	Alibaba	Bank of America	HKD 93.96	7/9/2023	30,363	(4,156)
(61,500)	Call	BOC Hong Kong	Bank of America	HKD 23.23	7/9/2023	3,583	(59)
(294,000)	Call	Cheng Lie Navigation	Bank of America	HKD 11.953	7/9/2023	6,874	(7,397)
(167,000)	Call	China Construction Bank	Bank of America	HKD 4.39	7/9/2023	1,706	(70)
(14,600)	Call	JD.com	Bank of America	HKD 148.51	7/9/2023	14,920	(40)
(26,700)	Call	Meituan	Bank of America	HKD 131.14	7/9/2023	17,473	(6,021)
(59,500)	Call	UHT Unitech	Bank of America	HKD 53.92	7/9/2023	26,070	(9)
(15,300)	Call	Alibaba	Bank of America	HKD 102.76	13/9/2023	5,613	(212)
(50,500)	Call	BOC Hong Kong	Bank of America	HKD 23.381	13/9/2023	3,433	(119)
(147,000)	Call	China Construction Bank	Bank of America	HKD 4.522	13/9/2023	1,346	(52)
(8,700)	Call	ICICI Bank	Bank of America	USD 24.26	13/9/2023	3,116	(269)
(3,500)	Call	JD.com	Bank of America	HKD 167.97	13/9/2023	2,155	(3)
(5,000)	Call	MediaTek	Bank of America	USD 741.3	13/9/2023	2,337	(567)
(4,800)	Call	Meituan	Bank of America	HKD 154.77	13/9/2023	2,656	(39)
(41,000)	Call	Taiwan Semiconductor Manufacturing	Bank of America	USD 571.2	13/9/2023	16,931	(2,251)
(10,500)	Call	Tencent	Bank of America	HKD 356.78	13/9/2023	12,793	(736)
(5,900)	Call	MediaTek	BNP Paribas	USD 723.84	7/9/2023	3,215	(770)
(96,000)	Call	Taiwan Semiconductor Manufacturing	BNP Paribas	USD 598.43	7/9/2023	40,810	(35)
(13,000)	Call	Tencent	BNP Paribas	HKD 342.99	7/9/2023	20,568	(1,056)
(678)	Put	S&P 500 Index	Citibank	USD 4,125	20/10/2023	6,587	(7,980)
(19,600)	Call	Samsung Electronics	Goldman Sachs	USD 73,851	7/9/2023	21,097	(12)
(3,850)	Call	SK Hynix	Goldman Sachs	USD 121,025	7/9/2023	5,857	(8,267)
(5,200)	Call	Trip.com	Goldman Sachs	USD 38.22	7/9/2023	(2,186)	(10,292)
(8,500)	Call	Infosys	Goldman Sachs	USD 16.933	13/9/2023	(2,787)	(5,315)
(28,000)	Call	Hon Hai Precision Industry	JP Morgan	USD 110.16	13/9/2023	1,917	(339)
(3,200)	Call	SK Hynix	JP Morgan	USD 125,475	13/9/2023	4,423	(4,328)
(33,000)	Call	Hon Hai Precision Industry	Morgan Stanley	USD 111.755	7/9/2023	1,799	(42)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Multi-Asset Income Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(15,700)	Call	Samsung Electronics	Morgan Stanley	USD 71,483.806	13/9/2023	19,634	(936)
(5,200)	Call	Trip.com	Morgan Stanley	USD 41.002	13/9/2023	685	(5,163)
Total (USD underlying exposure - USD 1,791,145)						272,988	(66,535)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Sustainable Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON / PREFERRED STOCKS (SHARES)							
Bermuda							
144,000	China Water Affairs	110,529	1.32				
Cayman Islands							
4,670	Alibaba	433,189	5.16				
776	Baidu	110,766	1.32				
42,000	China Mengniu Dairy	141,375	1.68				
12,270	Meituan	201,033	2.39				
7,700	NetEase	160,814	1.91				
4,800	Tencent	198,904	2.37				
3,476	Tencent*	144,880	1.73				
28,000	Wuxi Biologics Cayman	157,619	1.88				
100,000	Xinyi Solar	83,514	1.00				
		1,632,094	19.44				
China							
25,500	China Merchants Bank	100,791	1.20				
4,660	Contemporary Amperex Technology	151,515	1.81				
6,983	Ganfeng Lithium	45,505	0.54				
9,400	Ganfeng Lithium	44,944	0.54				
37,200	Haier Smart Home	120,210	1.43				
22,960	LONGi Green Energy Technology	83,788	1.00				
32,900	Ming Yang Smart Energy	67,515	0.80				
14,700	Shenzhen Inovance Technology	137,961	1.64				
7,300	Sungrow Power Supply	100,088	1.19				
		852,317	10.15				
Hong Kong							
22,800	AIA	206,983	2.46				
35,000	BOC Hong Kong	97,285	1.16				
50,000	Hang Lung Properties	66,811	0.80				
		371,079	4.42				
India							
47,683	Aditya Birla Capital	104,338	1.24				
477	Axis Bank	5,609	0.07				
2,570	Axis Bank	151,116	1.80				
23,732	Crompton Greaves Consumer Electricals	86,014	1.02				
490	HDFC Bank	9,301	0.11				
1,539	HDFC Bank	96,280	1.15				
10,211	ICICI Bank	237,814	2.83				
1,318	ICICI Bank	15,264	0.18				
9,337	Infosys	162,931	1.94				
3,313	Infosys	57,445	0.68				
909	Mahindra & Mahindra	17,298	0.21				
10,156	Mahindra & Mahindra	194,488	2.32				
16,181	Marico	111,419	1.33				
		1,249,317	14.88				
				Indonesia			
		231,400			Bank Central Asia	139,402	1.66
		435,000			Bank Rakyat Indonesia Persero	158,520	1.89
						297,922	3.55
				Singapore			
		116,100			ComfortDelGro	109,081	1.30
		14,100			Oversea-Chinese Banking	130,912	1.56
		69,500			Singapore Telecommunications	122,371	1.46
						362,364	4.32
				South Korea			
		2,067			Hanwha Solutions	57,002	0.68
		225			Korea Zinc	89,710	1.07
		215			Samsung Electronics	271,975	3.24
		8,111			Samsung Electronics	331,374	3.95
		276			Samsung SDI	128,212	1.53
		1,425			SK Hynix	131,315	1.56
		851			SK Innovation	114,282	1.36
						1,123,870	13.39
				Taiwan			
		11,000			Accton Technology	165,104	1.97
		32,000			Chunghwa Telecom	116,559	1.39
		14,000			Delta Electronics	152,104	1.81
		5,000			Lotes	135,808	1.62
		22,000			Taiwan Semiconductor Manufacturing	379,257	4.52
		3,789			Taiwan Semiconductor Manufacturing	355,673	4.23
						1,304,505	15.54
				Thailand			
		25,600			Advanced Info Service	157,909	1.88
		201,000			Bangkok Dusit Medical Services	160,720	1.91
						318,629	3.79
				United Kingdom			
		8,304			Prudential	103,589	1.23
				United States			
		387			Albemarle	76,955	0.92
		2,287			Cognizant Technology Solutions	163,955	1.95
						240,910	2.87
Total Common / Preferred Stocks (Shares)						7,967,125	94.90
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						7,967,125	94.90
Total Portfolio						7,967,125	94.90
Other Net Assets						428,115	5.10
Total Net Assets (USD)						8,395,240	100.00

*All or a portion of this security represents a security on loan.

Asian Sustainable Equity Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Technology	23.98
Communications	21.20
Financials	19.34
Industrial	7.69
Consumer Non-cyclical	6.80
Consumer Cyclical	6.79
Energy	5.35
Basic Materials	3.75
Other Net Assets	5.10
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Tiger Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 975,000	China Great Wall International IV 3.125% 31/7/2024*	921,375	0.03
FUNDS				USD 3,591,000	China Great Wall International V 2.375% 18/8/2030	2,338,028	0.08
Luxembourg				USD 4,445,000	China Great Wall International VI 4.25% 28/4/2025	4,097,801	0.14
1,192,840	BlackRock Global Funds - China Onshore Bond Fund**	16,694,345	0.60	USD 6,488,000	China Huaneng Hong Kong Treasury Management 3.08% 9/12/2025*	6,104,430	0.22
572,094	BlackRock Global Funds - Sustainable Asian Bond Fund**	5,057,310	0.18	USD 1,000,000	China Railway Xunjie 3.25% 28/7/2026	941,450	0.03
				USD 4,700,000	Chinalco Capital 2.125% 3/6/2026	4,286,612	0.15
				USD 8,000,000	Chinalco Capital 2.95% 24/2/2027	7,425,760	0.27
				USD 2,813,000	CLP Power HK Finance 3.55% 6/2/2025	2,695,712	0.10
Singapore				USD 5,949,000	CNOOC Finance 2003 5.5% 21/5/2033*	6,035,063	0.22
8,035,000	iShares USD Asia High Yield Bond Index ETF~	47,727,900	1.71	USD 6,700,000	CNPC Global Capital 1.35% 23/6/2025	6,214,082	0.22
Total Funds				USD 9,091,000	CNPC HK Overseas Capital 5.95% 28/4/2041*	9,666,279	0.35
				USD 4,250,000	Coastal Emerald 4.3% 1/8/2024*	4,145,599	0.15
				USD 3,532,000	Elect Global Investments 4.1% 3/6/2025	2,872,629	0.10
BONDS				USD 2,550,000	ENN Clean Energy International Investment 3.375% 12/5/2026*	2,343,603	0.08
Australia				HKD 16,000,000	Farsail Goldman International 7% 24/11/2026	561,011	0.02
USD 1,800,000	Australia & New Zealand Banking 4.4% 19/5/2026	1,727,907	0.06	USD 1,500,000	Fortune Star BVI 5.95% 19/10/2025	1,178,700	0.04
USD 8,000,000	Commonwealth Bank of Australia 2.688% 11/3/2031	6,273,300	0.23	USD 2,100,000	Fortune Star BVI 6.85% 2/7/2024*	1,917,562	0.07
USD 7,500,000	Commonwealth Bank of Australia 3.784% 14/3/2032*	6,250,248	0.22	USD 1,329,000	Greenland Global Investment 6.75% 26/9/2025	139,545	0.01
USD 1,800,000	Macquarie Bank 4.875% 10/6/2025	1,755,062	0.06	USD 2,000,000	Guojing Capital BVI 6.3% 2/12/2025*	2,018,651	0.07
USD 2,400,000	National Australia Bank 2.332% 21/8/2030	1,870,917	0.07	USD 1,600,000	HKT Capital No 2 3.625% 2/4/2025*	1,548,888	0.05
USD 3,000,000	National Australia Bank 2.99% 21/5/2031*	2,396,348	0.09	USD 300,000	HKT Capital No 4 3% 14/7/2026	279,191	0.01
				USD 6,795,000	HKT Capital No 6 3% 18/1/2032*	5,632,749	0.20
				USD 900,000	Huafa 2019 I 4.25% 3/7/2024	877,361	0.03
Bermuda				USD 1,250,000	Huafa 2020 I 2.8% 4/11/2025*	1,133,731	0.04
USD 742,000	Hopson Development 7% 18/5/2024*	558,281	0.02	USD 2,400,000	Huantaihu International Investment 7.3% 16/2/2026	2,388,000	0.09
USD 7,500,000	Kunlun Energy 3.75% 13/5/2025*	7,274,550	0.26	USD 2,301,000	Huarong Finance 2017 4.25% 7/11/2027	1,739,671	0.06
USD 3,819,000	Luye Pharma 6.25% 6/7/2028	3,430,752	0.12	USD 2,450,000	Huarong Finance 2017 4.75% 27/4/2027*	1,925,933	0.07
USD 14,875,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	13,088,289	0.47	USD 7,562,000	Huarong Finance 2019 3.25% 13/11/2024*	6,918,549	0.25
				USD 2,229,000	Huarong Finance 2019 3.75% 29/5/2024*	2,106,405	0.08
British Virgin Islands				USD 12,450,000	Huarong Finance 2019 6.895% 24/2/2025	11,324,022	0.41
USD 2,700,000	Amipeace 1.5% 22/10/2025*	2,481,205	0.09	USD 3,027,000	Huarong Finance II 4.625% 3/6/2026	2,514,665	0.09
USD 9,205,000	Bluestar Finance 3.1% 12/7/2024	8,951,299	0.32				
USD 5,000,000	Chalco Hong Kong Investment 2.1% 28/7/2026	4,537,875	0.16				
USD 3,366,000	Champion Path 4.5% 27/1/2026	2,982,562	0.11				
EUR 6,175,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024*	6,368,178	0.23				
USD 3,925,000	China Cinda 2020 I Management 1.875% 20/1/2026	3,525,769	0.13				
USD 5,847,000	China Cinda 2020 I Management 3.25% 28/1/2027	5,319,133	0.19				
USD 3,530,000	China Cinda 2020 I Management 5.75% 7/2/2027*	3,473,414	0.12				
USD 2,900,000	China Cinda Finance 2015 I 4.25% 23/4/2025*	2,796,151	0.10				
USD 1,475,000	China Cinda Finance 2017 I 4.375% 8/2/2025	1,431,945	0.05				

*Cross umbrella holding and investment in connected party fund, see further information in Note 10.

~Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,750,000	Huarong Finance II 5% 19/11/2025	2,378,750	0.09		Cayman Islands		
USD 19,530,000	Inventive Global Investments 1.65% 3/9/2025	17,941,820	0.64	USD 2,300,000	AAC Technologies 3.75% 2/6/2031*	1,533,019	0.06
USD 9,905,000	JIC Zhixin 2.125% 27/8/2030	8,145,971	0.29	USD 690,000	AC Energy Finance International 5.1% 25/11/2025	534,508	0.02
HKD 3,000,000	Link CB 1.6% 3/4/2024	371,511	0.01	USD 4,035,000	Agile 5.5% 21/4/2025	504,375	0.02
USD 1,300,000	New Metro Global 4.5% 2/5/2026	352,001	0.01	USD 1,100,000	Agile 5.5% 17/5/2026	111,337	0.00
USD 926,000	New Metro Global 4.625% 15/10/2025	275,518	0.01	USD 200,000	Agile 5.75% 2/1/2025	29,628	0.00
USD 1,200,000	New Metro Global 4.8% 15/12/2024	472,176	0.02	USD 2,442,000	Agile 6.05% 13/10/2025	280,830	0.01
USD 7,850,000	NWD Finance BVI 4.125% 10/3/2028	3,900,626	0.14	USD 4,800,000	Alibaba 2.7% 9/2/2041*	3,074,196	0.11
USD 8,815,000	Ocean Laurel 2.375% 20/10/2025	8,105,833	0.29	USD 8,900,000	Alibaba 3.15% 9/2/2051*	5,385,167	0.19
USD 200,000	Oriental Capital 7% 28/9/2025*	189,488	0.01	USD 4,800,000	Alibaba 3.25% 9/2/2061*	2,772,744	0.10
USD 11,650,000	Peak RE Bvi 5.35% 28/10/2025	9,760,253	0.35	USD 13,697,000	Alibaba 4% 6/12/2037	11,120,526	0.40
USD 850,000	RKPF Overseas 2019 A 5.9% 5/3/2025*	477,245	0.02	USD 7,000,000	Avi Funding 3.8% 16/9/2025*	6,779,010	0.24
USD 600,000	RKPF Overseas 2019 A 6% 4/9/2025	279,000	0.01	USD 4,056,000	Baidu 1.72% 9/4/2026*	3,669,524	0.13
USD 4,563,000	SF Investment 2.875% 20/2/2030*	3,916,058	0.14	USD 6,800,000	Baidu 4.375% 29/3/2028*	6,517,528	0.23
USD 2,000,000	SF Investment 2021 2.375% 17/11/2026	1,811,730	0.06	USD 15,510,000	CCBL Cayman 1 1.6% 15/9/2026	13,822,279	0.49
USD 3,693,000	SF Investment 2021 3.125% 17/11/2031*	3,107,789	0.11	USD 2,000,000	CCBL Cayman 1 1.99% 21/7/2025	1,867,710	0.07
USD 1,000,000	SFG International 2.4% 3/6/2026	898,015	0.03	USD 15,600,000	CDBL Funding 1 3.5% 24/10/2027	14,623,752	0.52
USD 23,000,000	Sinochem Offshore Capital 2.25% 24/11/2026*	20,616,855	0.74	USD 6,194,000	CDBL Funding 2 1.375% 4/3/2024	6,053,025	0.22
USD 6,350,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027*	571,500	0.02	USD 16,400,000	CDBL Funding 2 2.75% 2/3/2025*	15,692,340	0.56
USD 2,800,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	336,910	0.01	USD 1,273,000	China Aoyuan 6.35% 8/2/2024	38,190	0.00
USD 3,324,280	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	3,242,470	0.12	USD 2,413,000	China Aoyuan 7.95% 19/2/2023***	72,390	0.00
USD 13,000,000	Studio City 7% 15/2/2027	12,341,615	0.44	USD 6,400,000	China Modern Dairy 2.125% 14/7/2026	5,511,680	0.20
USD 3,400,000	Studio City Finance 5% 15/1/2029*	2,558,007	0.09	USD 10,945,000	China Resources Land 3.75% 9/12/2024*	10,451,818	0.37
USD 9,000,000	Studio City Finance 6% 15/7/2025*	8,478,765	0.30	EUR 4,292,000	CK Hutchison Europe Finance 18 2% 13/4/2030*	4,079,588	0.14
USD 19,971,000	Sunny Express Enterprises 3.125% 23/4/2030*	17,777,086	0.64	EUR 4,000,000	CK Hutchison Europe Finance 21 0.75% 2/11/2029	3,537,138	0.13
EUR 3,482,000	Talent Yield Euro 1% 24/9/2025	3,484,491	0.13	USD 18,850,000	CK Hutchison International 23 4.75% 21/4/2028*	18,375,545	0.66
USD 16,940,000	TCL Technology Investments 1.875% 14/7/2025*	15,651,289	0.56	USD 26,700,000	CK Hutchison International 23 4.875% 21/4/2033*	25,741,470	0.92
USD 9,000,000	TSMC Global 1.375% 28/9/2030	7,043,895	0.25	USD 3,735,000	Country Garden 2.7% 12/7/2026	326,813	0.01
USD 6,300,000	TSMC Global 2.25% 23/4/2031	5,191,672	0.19	USD 4,500,000	Country Garden 3.125% 22/10/2025	405,000	0.02
USD 1,500,000	Vertex Capital Investment 4.75% 3/4/2024	1,475,835	0.06	USD 1,200,000	Country Garden 3.3% 12/1/2031	96,000	0.00
USD 900,000	Wanda Properties Global 11% 13/2/2026	353,025	0.01	USD 818,000	Country Garden 3.875% 22/10/2030	65,186	0.00
USD 4,255,000	Wharf REIC Finance BVI 2.875% 7/5/2030*	3,624,856	0.13	USD 1,350,000	Country Garden 4.2% 6/2/2026	117,437	0.00
USD 1,449,000	Yunda Investment 2.25% 19/8/2025	1,293,508	0.05	USD 7,226,000	Country Garden 4.8% 6/8/2030	578,080	0.02
		312,586,151	11.20	USD 6,900,000	Country Garden 5.125% 14/1/2027	568,180	0.02
				USD 500,000	Country Garden 5.625% 15/12/2026	43,758	0.00
				USD 200,000	Country Garden 5.625% 14/1/2030	16,046	0.00
				USD 500,000	Country Garden 7.25% 8/4/2026	43,750	0.00
				USD 2,000,000	Doha Finance 2.375% 31/3/2026	1,837,480	0.06
				USD 1,400,000	EMG SUKUK 4.564% 18/6/2024	1,377,971	0.05

* All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,000,000	ENN Energy 4.625% 17/5/2027*	7,792,831	0.28	USD 500,000	Sunac China 6.8% 20/10/2024***	55,000	0.00
USD 6,500,000	ESR 1.5% 30/9/2025	6,443,125	0.23	USD 500,000	Sunac China 7% 9/7/2025	55,000	0.00
USD 16,875,000	Fantasia 9.875% 19/10/2023	843,750	0.03	USD 2,390,000	Sunac China 7.95% 11/10/2023***	262,900	0.01
USD 8,000,000	Fantasia 10.875% 2/3/2024	400,000	0.01	USD 1,800,000	Swire Pacific MTN Financing 3.875% 21/9/2025	1,736,865	0.06
USD 5,000,000	Fantasia 11.75% 17/4/2022***	250,000	0.01	USD 6,000,000	Tencent 2.39% 3/6/2030*	4,931,250	0.18
USD 8,660,000	Fantasia 11.875% 1/6/2023***	433,000	0.02	USD 6,000,000	Tencent 2.88% 22/4/2031	5,004,570	0.18
USD 8,200,000	FWD 5.75% 9/7/2024	8,018,575	0.29	USD 25,950,000	Tencent 3.24% 3/6/2050	15,907,220	0.57
USD 8,500,000	Gaci First Investment 4.875% 14/2/2035	8,033,520	0.29	USD 12,688,000	Tencent 3.68% 22/4/2041*	9,252,280	0.34
USD 1,200,000	Greentown China 5.65% 13/7/2025*	969,000	0.04	USD 7,301,000	Tencent 3.925% 19/1/2038	5,785,276	0.21
USD 8,255,000	Haidilao International 2.15% 14/1/2026*	7,470,775	0.27	USD 19,700,000	Tencent 3.975% 11/4/2029*	18,125,379	0.65
USD 3,300,000	Hansoh Pharmaceutical 0% 22/11/2026	3,198,921	0.11	USD 8,030,000	Tingyi Cayman Islands 1.625% 24/9/2025*	7,390,491	0.26
USD 6,300,000	Hutchison Whampoa International 03/33 7.45% 24/11/2033	7,244,181	0.26	USD 11,350,000	Weibo 3.375% 8/7/2030*	8,891,136	0.31
USD 1,900,000	Link Finance Cayman 2009 2.75% 19/1/2032*	1,556,898	0.06	USD 17,500,000	Wynn Macau 4.875% 1/10/2024*	17,061,363	0.61
USD 3,146,000	Longfor 3.85% 13/1/2032	1,712,761	0.06	USD 1,000,000	Wynn Macau 5.125% 15/12/2029*	819,315	0.03
USD 2,570,000	Longfor 3.95% 16/9/2029*	1,524,408	0.06	USD 15,200,000	Wynn Macau 5.5% 15/1/2026	14,266,796	0.51
USD 600,000	Longfor 4.5% 16/1/2028*	392,409	0.01	USD 6,800,000	Wynn Macau 5.5% 1/10/2027*	6,098,240	0.22
USD 25,600,000	Meituan 0% 27/4/2027	22,656,000	0.81	USD 4,400,000	Wynn Macau 5.625% 26/8/2028*	3,865,202	0.14
USD 20,626,000	Meituan 3.05% 28/10/2030*	16,304,647	0.58	USD 3,586,000	Zhongsheng 3% 13/1/2026*	3,281,531	0.12
USD 11,800,000	Melco Resorts Finance 4.875% 6/6/2025*	11,206,283	0.40			480,789,551	17.20
USD 2,700,000	Melco Resorts Finance 5.25% 26/4/2026*	2,511,000	0.09		China		
USD 5,300,000	Melco Resorts Finance 5.625% 17/7/2027*	4,781,051	0.17	USD 475,000	Agricultural Bank of China 1.2% 22/10/2025*	434,578	0.02
USD 8,725,000	Melco Resorts Finance 5.75% 21/7/2028	7,739,991	0.28	USD 2,950,000	Bank of China 3.875% 30/6/2025	2,868,580	0.10
USD 5,640,000	MGM China 5.25% 18/6/2025	5,426,159	0.19	USD 19,600,000	Bank of China 4.75% 23/11/2025*	19,315,996	0.69
USD 21,000,000	MGM China 5.375% 15/5/2024	20,714,400	0.74	USD 14,930,000	China Life Insurance Overseas 5.35% 15/8/2033	14,740,802	0.53
USD 5,800,000	OmGrid Funding 5.196% 16/5/2027	5,551,673	0.20	CNY 20,000,000	Chongqing Longhu Development 3.7% 9/12/2036	2,532,665	0.09
USD 2,000,000	PCGI Intermediate 4.75% 28/10/2024	1,882,500	0.07	USD 4,000,000	Chongqing Nan'an Urban Construction & Development 4.66% 4/6/2024	3,911,500	0.14
USD 7,846,660	Pearl II 6% 2/10/2023	215,862	0.01	USD 7,275,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	6,266,430	0.22
USD 900,000	Sands China 2.8% 8/3/2027*	780,606	0.03	USD 500,000	Henan Water Conservancy Investment 2.8% 18/9/2025	466,385	0.02
USD 3,000,000	Sands China 3.35% 8/3/2029*	2,490,765	0.09	USD 1,000,000	Jinan Hi-tech 2.8% 22/11/2024	953,470	0.03
USD 2,500,000	Sands China 4.3% 8/1/2026	2,342,000	0.08	USD 2,000,000	Kunming Rail Transit 8.5% 7/12/2025	1,648,981	0.06
USD 6,900,000	Sands China 5.375% 8/8/2025*	6,682,271	0.24	CNH 10,000,000	Pharmaron Beijing 0% 18/6/2026	1,352,498	0.05
USD 20,750,000	Sands China 5.65% 8/8/2028*	19,541,831	0.70	USD 2,000,000	Pharmaron Beijing 0% 18/6/2026	1,847,500	0.07
USD 930,000	Seazen 4.45% 13/7/2025	289,965	0.01	USD 2,060,000	Sunshine Life Insurance 4.5% 20/4/2026*	1,834,955	0.07
USD 793,000	Seazen 6% 12/8/2024*	420,290	0.02	USD 1,550,000	Taizhou Urban Construction and Investment Development 2.05% 2/9/2024	1,474,639	0.05
USD 2,460,000	Shui On Development 5.5% 29/6/2026*	1,119,300	0.04	USD 3,500,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	3,491,250	0.13
USD 800,000	Shui On Development 6.15% 24/8/2024*	534,392	0.02	USD 800,000	Wuhan Urban Construction 2.25% 9/7/2024	771,908	0.03
USD 10,167,000	Sinic 8.5% 24/1/2022***	135,729	0.01	USD 600,000	Zhengzhou Urban Construction Investment 3.8% 16/1/2025	575,079	0.02
USD 6,000,000	Sinic 9.5% 18/10/2021***	31,500	0.00				
USD 2,960,000	Sunac China 5.95% 26/4/2024***	325,600	0.01				
USD 2,595,000	Sunac China 6.5% 9/7/2023***	285,450	0.01				
USD 830,000	Sunac China 6.65% 3/8/2024	91,300	0.00				

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***This security is in default, see Note 2(b)

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 13,318,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	11,690,274	0.42	USD 5,845,000	Yango Justice International 7.5% 15/4/2024***	87,675	0.00
USD 3,415,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026	2,909,939	0.10	USD 8,143,000	Yango Justice International 7.5% 17/2/2025***	122,145	0.01
		79,087,429	2.84	USD 12,155,000	Yango Justice International 7.875% 4/9/2024	182,325	0.01
	France			USD 10,535,000	Yango Justice International 8.25% 25/11/2023***	158,025	0.01
SGD 8,000,000	Credit Agricole 5.25% 7/9/2033	5,918,087	0.21	USD 1,500,000	Yanlord Land HK 5.125% 20/5/2026*	858,750	0.03
	Hong Kong			USD 1,478,000	Zhejiang Seaport International 1.98% 17/3/2026*	1,351,350	0.05
USD 8,500,000	Airport Authority 3.25% 12/1/2052*	6,158,760	0.22			138,429,809	4.94
USD 4,600,000	Bank of Communications Hong Kong 2.304% 8/7/2031	4,180,273	0.15		India		
USD 5,547,000	Bank of East Asia 5.825% 21/10/2025	4,284,198	0.15	USD 4,000,000	Adani Electricity Mumbai 3.949% 12/2/2030*	2,958,300	0.11
USD 1,500,000	Bank of East Asia 5.875% 19/9/2024*	1,246,147	0.04	USD 2,300,000	Adani Green Energy 4.375% 8/9/2024	2,151,604	0.08
USD 6,000,000	Bank of East Asia 6.75% 15/3/2027*	5,892,390	0.21	USD 4,600,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024*	4,368,965	0.16
USD 20,000,000	Blossom Joy 2.2% 21/10/2030*	16,546,000	0.59	USD 2,000,000	Adani Ports & Special Economic Zone 4% 30/7/2027	1,676,690	0.06
USD 6,250,000	China Taiping Insurance 6.4% 9/3/2028*	6,390,156	0.23	USD 10,000,000	Adani Ports & Special Economic Zone 4.2% 4/8/2027*	8,430,550	0.30
USD 3,300,000	Chong Hing Bank 5.5% 3/8/2025	3,114,903	0.11	USD 6,000,000	Adani Ports & Special Economic Zone 4.375% 3/7/2029	4,786,830	0.17
USD 12,790,000	CITIC 2.85% 25/2/2030	11,104,150	0.40	USD 9,000,000	Adani Transmission Step-One 4% 3/8/2026*	7,875,765	0.28
USD 1,800,000	CITIC 4% 11/1/2028	1,713,996	0.06	USD 862,000	Axis Bank 4.1% 8/9/2026*	751,797	0.03
USD 8,000,000	CNAC HK Finbridge 5.125% 14/3/2028*	7,786,280	0.28	USD 9,300,000	Export-Import Bank of India 3.375% 5/8/2026	8,781,943	0.31
USD 4,950,000	Dah Sing Bank 3% 2/11/2031	4,314,717	0.15	USD 4,774,000	GMR Hyderabad International Airport 4.25% 27/10/2027	4,263,158	0.15
USD 4,600,000	Far East Horizon 2.625% 3/3/2024*	4,320,458	0.15	USD 3,450,000	GMR Hyderabad International Airport 4.75% 2/2/2026*	3,293,422	0.12
USD 1,300,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024	454,662	0.02	USD 4,910,000	HDFC Bank 3.7% 25/8/2026*	4,266,790	0.15
USD 4,165,000	GLP China 2.95% 29/3/2026*	2,383,338	0.08	INR 2,518,600,000	HDFC Bank 7.65% 25/5/2033	30,535,032	1.09
USD 1,000,000	Hainan State Farms International HK 3% 3/2/2024	973,910	0.04	USD 382,000	Muthoot Finance 4.4% 2/9/2023	381,962	0.01
USD 3,000,000	Hongkong International Qingdao 4% 8/10/2024	2,924,795	0.10	EUR 5,779,000	NTPC 2.75% 1/2/2027	5,871,164	0.21
USD 1,500,000	Huatong International Investment 2.98% 4/3/2024	1,465,440	0.05	USD 9,900,000	Oil & Natural Gas 3.375% 5/12/2029*	8,746,699	0.31
USD 8,400,000	ICBCIL Finance 1.75% 25/8/2025*	7,776,132	0.28	USD 5,200,000	Oil India 5.125% 4/2/2029	5,089,526	0.18
USD 15,850,000	ICBCIL Finance 2.25% 2/11/2026*	14,367,629	0.51	USD 1,400,000	ONGC Videsh 4.625% 15/7/2024	1,384,285	0.05
USD 11,100,000	Lenovo 3.421% 2/11/2030*	9,255,347	0.33	EUR 6,334,000	Power Finance 1.841% 21/9/2028	5,790,727	0.21
USD 4,699,000	Minsheng Hong Kong International Leasing Via Landmark Funding 2020 3.15% 10/3/2024	4,550,394	0.16	USD 8,671,000	Power Finance 3.75% 6/12/2027*	8,002,596	0.29
USD 2,100,000	Nanyang Commercial Bank 3.8% 20/11/2029	2,017,302	0.07	USD 8,322,000	Power Finance 3.9% 16/9/2029*	7,435,208	0.27
USD 6,680,000	Pingan Real Estate Capital 2.75% 29/7/2024*	5,344,000	0.19	USD 5,721,000	Power Finance 4.5% 18/6/2029*	5,323,848	0.19
USD 200,000	SCI HK Development 2.95% 30/3/2024	194,602	0.01	USD 10,200,000	REC 2.25% 1/9/2026*	9,221,667	0.33
USD 950,000	Shanghai Hong Kong International Investments 5% 16/6/2025	883,082	0.03	USD 700,000	REC 3.5% 12/12/2024	677,362	0.02
USD 3,900,000	Vanke Real Estate Hong Kong 3.15% 12/5/2025*	3,266,250	0.12	USD 23,969,000	REC 3.875% 7/7/2027	22,301,836	0.80
USD 3,600,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027*	2,760,228	0.10	USD 9,750,000	Reliance Industries 3.625% 12/1/2052*	6,667,343	0.24
				USD 11,000,000	Reliance Industries 3.667% 30/11/2027*	10,325,150	0.37

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,675,000	Shriram Finance 4.4% 13/3/2024*	11,491,411	0.41	USD 21,800,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3% 30/6/2030*	18,534,251	0.66
USD 14,150,000	Summit Digital Infrastructure 2.875% 12/8/2031*	11,145,248	0.40	USD 1,130,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.375% 5/2/2030*	985,473	0.03
USD 17,000,000	UltraTech Cement 2.8% 16/2/2031	13,760,905	0.49	USD 8,800,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 3.875% 17/7/2029	8,004,744	0.29
		217,757,783	7.79	USD 8,200,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 5.375% 25/1/2029*	8,120,173	0.29
	Indonesia			USD 1,350,000	Tower Bersama Infrastructure 2.75% 20/1/2025*	1,243,255	0.05
USD 700,000	Bank Mandiri Persero 4.75% 13/5/2025	688,625	0.02	USD 4,322,000	Tower Bersama Infrastructure 4.25% 21/1/2025*	4,199,515	0.15
USD 3,458,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	3,220,522	0.12			202,389,651	7.24
USD 7,637,000	Bank Tabungan Negara Persero 4.2% 23/1/2025*	7,256,677	0.26		Japan		
USD 13,980,000	Freeport Indonesia 5.315% 14/4/2032*	13,017,757	0.47	USD 7,775,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	7,880,323	0.28
USD 5,000,000	Hutama Karya Persero 3.75% 11/5/2030	4,523,525	0.16	USD 5,254,000	Mizuho Financial 4.353% 20/10/2025	5,039,115	0.18
USD 9,700,000	Indonesia Government International Bond 1.85% 12/3/2031	7,785,026	0.28	USD 5,000,000	Nissan Motor 3.522% 17/9/2025	4,730,424	0.17
USD 2,556,000	Indonesia Government International Bond 3.5% 14/2/2050*	1,888,744	0.07	USD 5,500,000	Nissan Motor 4.345% 17/9/2027*	5,031,866	0.18
USD 7,667,000	Indonesia Government International Bond 3.55% 31/3/2032	6,831,924	0.24	USD 8,500,000	Nissan Motor 4.81% 17/9/2030*	7,504,306	0.27
USD 6,800,000	Indonesia Government International Bond 3.7% 30/10/2049*	5,204,924	0.19	USD 300,000	Nomura 1.653% 14/7/2026	265,835	0.01
USD 14,700,000	Indonesia Government International Bond 4.35% 11/1/2048*	12,609,807	0.45	USD 2,000,000	Nomura 1.851% 16/7/2025	1,849,411	0.07
USD 16,000,000	Indonesia Government International Bond 4.65% 20/9/2032	15,476,960	0.55	USD 1,900,000	ORIX 3.25% 4/12/2024	1,833,880	0.07
USD 15,078,000	Indonesia Government International Bond 4.75% 18/7/2047*	13,883,521	0.50	JPY 300,000,000	Rakuten 1.3% 2/12/2033	1,156,054	0.04
USD 3,920,000	Indonesia Government International Bond 4.85% 11/1/2033*	3,846,245	0.14	JPY 400,000,000	Rakuten 1.5% 2/12/2036	1,372,433	0.05
USD 16,700,000	Indonesia Government International Bond 5.125% 15/1/2045*	16,236,575	0.58	EUR 3,300,000	Rakuten 4.25% 22/4/2027	1,716,101	0.06
USD 5,825,000	Indonesia Government International Bond 5.45% 20/9/2052*	5,756,352	0.20	EUR 4,811,000	SoftBank 2.125% 6/7/2024	5,048,858	0.18
USD 7,788,000	Indonesia Government International Bond 6.625% 17/2/2037	8,692,498	0.31	EUR 2,800,000	SoftBank 3.125% 19/9/2025*	2,887,838	0.10
USD 11,142,000	Pertamina Persero 2.3% 9/2/2031*	9,016,942	0.32	EUR 1,250,000	SoftBank 3.875% 6/7/2032	1,062,496	0.04
USD 5,000,000	Pertamina Persero 3.1% 21/1/2030*	4,347,848	0.16	USD 2,000,000	Sumitomo Mitsui Financial 1.474% 8/7/2025	1,851,210	0.07
USD 19,600,000	Pertamina Persero 5.625% 20/5/2043*	18,315,612	0.65	USD 9,000,000	Sumitomo Mitsui Financial 6.184% 13/7/2043	9,056,693	0.32
USD 2,775,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	2,702,156	0.10	USD 300,000	Sumitomo Mitsui Trust Bank 2.55% 10/3/2025	285,679	0.01
						58,572,522	2.10
					Jersey		
				USD 14,057,780	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	11,115,135	0.40
					Kuwait		
				USD 10,151,000	Burgan Bank SAK 2.75% 15/12/2031	7,734,402	0.28
					Luxembourg		
				EUR 12,300,000	China Construction Bank Europe 0% 28/6/2024	12,875,689	0.46
				USD 8,600,000	Greensaif Pipelines Bidco 6.129% 23/2/2038*	8,643,860	0.31
						21,519,549	0.77
					Malaysia		
				USD 1,800,000	Axiata SPV2 4.357% 24/3/2026*	1,748,790	0.06
				USD 15,795,000	Dua Capital 2.78% 11/5/2031	13,346,933	0.48

*All or a portion of this security represents a security on loan.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 21,000,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	18,752,895	0.67	USD 3,200,000	Pakistan Government International Bond 8.25% 15/4/2024	2,609,936	0.09
USD 9,000,000	GENM Capital Labuan 3.882% 19/4/2031*	7,212,645	0.26	USD 4,255,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	1,893,475	0.07
USD 6,300,000	Petronas Capital 3.5% 21/4/2030	5,725,534	0.21			13,829,946	0.49
USD 800,000	RHB Bank 1.658% 29/6/2026	718,544	0.02				
		47,505,341	1.70				
	Mauritius				Philippines		
USD 572,236	Azure Power Energy 3.575% 19/8/2026*	452,933	0.02	USD 2,367,000	Development Bank of the Philippines 2.375% 11/3/2031*	1,905,991	0.07
USD 2,550,000	CA Magnum 5.375% 31/10/2026	2,290,512	0.08	USD 1,400,000	Globe Telecom 2.5% 23/7/2030*	1,125,446	0.04
USD 544,050	Clean Renewable Power Mauritius 4.25% 25/3/2027*	474,847	0.02	USD 6,189,000	Globe Telecom 3% 23/7/2035	4,562,840	0.16
USD 9,762,000	Greenko Solar Mauritius 5.55% 29/1/2025*	9,467,529	0.34	USD 7,000,000	Globe Telecom 4.2% 2/8/2026	6,537,615	0.24
USD 4,709,000	Greenko Solar Mauritius 5.95% 29/7/2026*	4,438,115	0.16	USD 5,200,000	Philippine Government International Bond 1.648% 10/6/2031	4,104,230	0.15
USD 4,400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	4,242,656	0.15	USD 14,250,000	Philippine Government International Bond 3.556% 29/9/2032*	12,791,584	0.46
USD 3,127,000	India Airport Infra 6.25% 25/10/2025	3,063,506	0.11	USD 17,610,000	Philippine Government International Bond 3.7% 1/3/2041*	14,167,597	0.51
USD 375,000	India Green Energy 5.375% 29/4/2024	369,375	0.01	USD 6,450,000	Philippine Government International Bond 3.95% 20/1/2040	5,449,702	0.19
USD 15,323,000	India Green Energy 5.375% 29/4/2024	15,093,155	0.54	USD 7,575,000	Philippine Government International Bond 5% 17/7/2033*	7,584,355	0.27
USD 5,838,000	India Green Power 4% 22/2/2027	5,171,534	0.19	USD 12,700,000	PLDT 3.45% 23/6/2050*	8,604,250	0.31
USD 5,800,000	Network i2i 3.975% 3/3/2026*	5,324,371	0.19	USD 15,000,000	Rizal Commercial Banking 6.5% 27/8/2025	13,740,600	0.49
USD 8,150,000	Network i2i 5.65% 15/1/2025	7,933,332	0.28			80,574,210	2.89
USD 950,000	UPL 4.5% 8/3/2028*	836,081	0.03				
USD 1,250,000	UPL 4.625% 16/6/2030*	1,029,668	0.03				
USD 327,000	UPL 5.25% 27/2/2025*	256,360	0.01				
		60,443,974	2.16				
	Mongolia			USD 13,000,000	Qatar Government International Bond 5.103% 23/4/2048	12,463,360	0.45
USD 2,119,000	Mongolia Government International Bond 5.125% 7/4/2026	1,967,947	0.07				
USD 1,219,000	Mongolia Government International Bond 8.65% 19/1/2028*	1,223,953	0.04				
		3,191,900	0.11				
	Netherlands						
USD 2,325,560	Greenko Dutch 3.85% 29/3/2026*	2,105,143	0.07				
USD 11,050,000	Majapahit 7.875% 29/6/2037	12,626,061	0.45				
USD 17,267,000	Minejesa Capital 4.625% 10/8/2030*	15,654,349	0.56				
USD 7,250,000	Mong Duong Finance 5.125% 7/5/2029	6,574,300	0.23				
USD 2,250,000	Royal Capital 5% 5/2/2026*	2,189,588	0.08				
EUR 14,250,000	Syngenta Finance 3.375% 16/4/2026	15,005,402	0.54				
		54,154,843	1.93				
	Pakistan						
USD 12,000,000	Pakistan Government International Bond 6% 8/4/2026*	6,272,400	0.22				
USD 5,950,000	Pakistan Government International Bond 6.875% 5/12/2027	3,054,135	0.11				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,050,000	Medco Oak Tree 7.375% 14/5/2026*	4,962,635	0.18	USD 4,500,000	LOTTE Property & Development 4.5% 1/8/2025*	4,398,255	0.16
USD 640,000	Medco Platinum Road 6.75% 30/1/2025*	633,632	0.02	USD 10,000,000	Mirae Asset 2.625% 30/7/2025*	9,291,550	0.33
USD 950,812	Modernland Overseas 3% 30/4/2027	256,644	0.01	USD 2,000,000	NAVER 1.5% 29/3/2026	1,796,000	0.06
USD 22,160,728	Modernland Overseas 4% 30/4/2027	6,648,218	0.24	USD 1,600,000	NongHyup Bank 1.25% 20/7/2025	1,477,824	0.05
USD 1,800,000	Oil India International 4% 21/4/2027	1,706,499	0.06	USD 7,000,000	NongHyup Bank 4% 6/1/2026	6,769,945	0.24
USD 700,000	ONGC Videsh Vankorneft 3.75% 27/7/2026	665,623	0.03	USD 5,900,000	POSCO 5.625% 17/1/2026*	5,905,457	0.21
USD 22,703,000	Oversea-Chinese Banking 1.832% 10/9/2030*	20,876,430	0.75	USD 13,300,000	POSCO 5.75% 17/1/2028*	13,397,223	0.48
SGD 13,500,000	Straits Trading 3.25% 13/2/2028	8,788,793	0.31	USD 14,750,000	Shinhan Bank 3.875% 24/3/2026*	13,945,977	0.50
USD 6,000,000	TML 4.35% 9/6/2026	5,536,860	0.20	USD 10,000,000	Shinhan Card 2.5% 27/1/2027	9,023,400	0.32
USD 500,000	United Overseas Bank 1.75% 16/3/2031*	449,418	0.02	USD 5,700,000	Shinhan Financial 2.875% 12/5/2026*	5,032,502	0.18
		142,242,132	5.09	USD 15,000,000	Shinhan Financial 5% 24/7/2028	14,746,666	0.53
	South Korea			USD 8,146,000	SK Hynix 1.5% 19/1/2026	7,332,459	0.26
USD 7,000,000	Export-Import Bank of Korea 2.125% 18/1/2032*	5,666,080	0.20	USD 8,500,000	SK Hynix 2.375% 19/1/2031*	6,590,772	0.24
USD 7,300,000	GS Caltex 1.625% 27/7/2025	6,756,479	0.24	USD 8,600,000	SK Hynix 6.25% 17/1/2026*	8,635,518	0.31
USD 8,325,000	GS Caltex 4.5% 5/1/2026*	8,111,339	0.29	USD 9,325,000	SK Hynix 6.375% 17/1/2028*	9,436,620	0.34
USD 2,100,000	Hana Bank 1.25% 16/12/2026*	1,838,918	0.07	USD 2,500,000	SK Hynix 6.5% 17/1/2033	2,534,388	0.09
USD 8,550,000	Hanwha Life Insurance 3.379% 4/2/2032*	7,684,501	0.28	USD 3,690,000	SK On 5.375% 11/5/2026*	3,675,960	0.13
USD 5,400,000	Hyundai Capital Services 2.5% 24/1/2027*	4,886,838	0.17	USD 19,100,000	Tongyang Life Insurance 5.25% 22/9/2025*	17,012,847	0.61
USD 6,550,000	KB 2.125% 1/11/2026	5,803,791	0.21			315,067,901	11.28
USD 4,900,000	KB Capital 1.5% 28/10/2025	4,423,769	0.16		Sri Lanka		
USD 7,100,000	KB Kookmin Card 4% 9/6/2025	6,864,315	0.25	USD 16,000,000	Sri Lanka Government International Bond 5.75% 18/4/2023***	7,495,520	0.27
USD 10,600,000	Kia 1.75% 16/10/2026*	9,421,507	0.34	USD 270,000	Sri Lanka Government International Bond 6.125% 3/6/2025	128,685	0.01
USD 7,900,000	Kia 2.75% 14/2/2027	7,207,436	0.26	USD 3,110,000	Sri Lanka Government International Bond 6.35% 28/6/2024	1,451,126	0.05
USD 21,210,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	20,473,589	0.73	USD 4,729,000	Sri Lanka Government International Bond 6.825% 18/7/2026	2,236,273	0.08
USD 10,000,000	Kodit Global 2023-1 4.954% 25/5/2026	9,860,100	0.35	USD 4,051,000	Sri Lanka Government International Bond 6.85% 14/3/2024	1,887,442	0.07
USD 7,200,000	Kookmin Bank 4.35% 2/7/2024	7,025,436	0.25	USD 17,370,000	Sri Lanka Government International Bond 6.85% 3/11/2025	8,212,970	0.29
USD 3,000,000	Korea Development Bank/The 4.25% 8/9/2032	2,850,690	0.10	USD 800,000	Sri Lanka Government International Bond 7.55% 28/3/2030	362,416	0.01
USD 3,000,000	Korea Development Bank/The 4.375% 15/2/2033*	2,867,475	0.11			21,774,432	0.78
USD 5,000,000	Korea Electric Power 4% 14/6/2027	4,812,875	0.17		Thailand		
USD 1,900,000	Korea Gas 3.5% 21/7/2025	1,834,764	0.07	USD 7,800,000	Bangkok Bank 3.466% 23/9/2036*	6,273,228	0.22
USD 1,900,000	Korea Hydro & Nuclear Power 3.25% 15/6/2025*	1,823,829	0.07	USD 20,844,000	Kasikornbank 3.343% 2/10/2031	18,704,051	0.67
USD 20,000,000	Korea Hydro & Nuclear Power 5% 18/7/2028*	19,882,505	0.71	USD 2,350,000	Kasikornbank 4% 10/2/2027*	2,027,657	0.07
USD 14,800,000	Korea Ocean Business 4.5% 3/5/2028*	14,329,641	0.51	USD 8,000,000	Kasikornbank 5.458% 7/3/2028*	7,990,760	0.29
USD 4,165,000	Korea Water Resources 3.5% 27/4/2025	4,025,972	0.14	USD 28,665,000	Minor International 2.7% 19/4/2026*	26,169,712	0.94
USD 7,512,000	KT 4% 8/8/2025*	7,298,284	0.26	USD 2,498,000	Muang Thai Life Assurance 3.552% 27/1/2037	2,219,723	0.08
USD 300,000	LG Chem 1.375% 7/7/2026	266,814	0.01				
USD 10,000,000	LG Chem 2.375% 7/7/2031*	8,047,591	0.29				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Asian Tiger Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,150,000	Thaioil Treasury Center 2.5% 18/6/2030*	8,941,408	0.32	United States			
USD 3,200,000	Thaioil Treasury Center 3.5% 17/10/2049	1,975,824	0.07	USD 10,125,000	Hanwha Energy USA 4.125% 5/7/2025	9,808,746	0.35
USD 3,200,000	Thaioil Treasury Center 3.75% 18/6/2050	2,055,808	0.07	USD 20,000,000	Hanwha Q Cells Americas 5% 27/7/2028	19,797,047	0.71
USD 2,600,000	Thaioil Treasury Center 4.625% 20/11/2028 [†]	2,470,364	0.09	USD 6,000,000	Nissan Motor Acceptance 2.75% 9/3/2028	5,059,730	0.18
USD 6,000,000	TMBThanachart Bank 4.9% 2/12/2024*	5,782,500	0.21	USD 10,700,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029*	8,766,510	0.31
		84,611,035	3.03	USD 4,500,000	SK Battery America 1.625% 26/1/2024*	4,408,942	0.16
United Arab Emirates						47,840,975	1.71
USD 7,500,000	Masdar Abu Dhabi Future Energy 4.875% 25/7/2033	7,328,738	0.26	Vietnam			
USD 6,850,000	MDGH GMTN RSC 5.084% 22/5/2053*	6,488,258	0.23	USD 2,649,000	BIM Land JSC 7.375% 7/5/2026	1,885,280	0.07
		13,816,996	0.49	Total Bonds		2,601,658,673	93.11
United Kingdom				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 4,900,000	HSBC 5.887% 14/8/2027*	4,882,922	0.18			2,671,138,228	95.60
USD 5,000,000	HSBC 6.161% 9/3/2029	5,035,210	0.18	Other Transferable Securities			
USD 4,765,000	HSBC 6.332% 9/3/2044	4,814,139	0.17	BONDS			
USD 9,300,000	HSBC 6.375% 30/3/2025*	8,977,058	0.32	Hong Kong			
USD 10,000,000	HSBC 6.547% 20/6/2034*	9,789,158	0.35	CNH 2,989,562	China City Construction International 5.35% 3/7/2017**,**	-	0.00
USD 4,900,000	HSBC 6.905% 14/8/2027	4,921,871	0.18	Total Bonds		-	0.00
USD 3,675,000	HSBC 8% 7/3/2028	3,675,225	0.13	Total Other Transferable Securities		-	0.00
EUR 3,750,000	Jaguar Land Rover Automotive 5.875% 15/11/2024*	4,092,020	0.15	Total Portfolio		2,671,138,228	95.60
USD 8,774,000	Standard Chartered 2.678% 29/6/2032	6,907,656	0.25	Other Net Assets		122,872,149	4.40
USD 1,640,000	Standard Chartered 4.644% 1/4/2031	1,515,130	0.05	Total Net Assets (USD)		2,794,010,377	100.00
USD 10,000,000	Standard Chartered 6.17% 9/1/2027*	10,028,450	0.36				
USD 23,500,000	Standard Chartered 6.296% 6/7/2034*	23,404,757	0.84				
USD 20,000,000	Standard Chartered 6.301% 9/1/2029*	20,167,100	0.72				
USD 19,299,000	Vedanta Resources Finance II 8.95% 11/3/2025	12,659,179	0.45				
USD 1,000,000	Vedanta Resources Finance II 13.875% 21/1/2024	860,750	0.03				
		121,730,625	4.36				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH	25,882,165	USD	3,607,371	BNP Paribas	20/9/2023	(46,912)
CNH	24,700,000	USD	3,390,515	Goldman Sachs	20/9/2023	7,320
CNH	12,500,000	USD	1,715,609	BNY Mellon	20/9/2023	3,944
HKD	9,800,000	USD	1,250,575	Standard Chartered Bank	20/9/2023	(74)
IDR	209,000,000,000	USD	13,965,920	HSBC Bank	17/10/2023	(252,287)
IDR	241,312,650,000	USD	15,818,594	BNP Paribas	17/10/2023	15,250
INR	110,000,000	USD	1,327,941	Bank of America	20/9/2023	733
JPY	205,000,000	USD	1,415,651	Nomura	20/9/2023	(9,433)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
KRW	10,000,000,000	USD	7,610,350	Deutsche Bank	13/12/2023	(11,129)
MYR	120,946,500	USD	26,575,808	Goldman Sachs	17/10/2023	(431,916)
MYR	120,946,500	USD	26,581,648	Barclays	17/10/2023	(437,757)
SGD	1,500,000	USD	1,108,692	HSBC Bank	20/9/2023	1,817
SGD	1,500,000	USD	1,109,799	JP Morgan	20/9/2023	710
USD	7,840,063	KRW	10,000,000,000	Bank of America	13/12/2023	240,842
USD	55,302,472	MYR	241,893,000	Barclays	17/10/2023	3,014,690
USD	30,303,678	IDR	450,312,650,000	HSBC Bank	17/10/2023	756,200
USD	3,183,235	JPY	450,000,000	Morgan Stanley	20/9/2023	96,414
USD	3,043,752	HKD	23,746,472	Goldman Sachs	20/9/2023	13,651
USD	66,300,091	EUR	60,300,000	Goldman Sachs	20/9/2023	827,199
USD	11,319,933	SGD	15,145,120	Goldman Sachs	20/9/2023	107,410
USD	31,935,887	INR	2,646,000,000	Deutsche Bank	20/9/2023	(24,758)
USD	29,478,929	CNH	213,000,000	HSBC Bank	20/9/2023	177,756
USD	4,348,401	EUR	4,000,000	Citigroup	20/9/2023	5,257
USD	1,087,568	EUR	1,000,000	RBS	20/9/2023	1,782
USD	148,346	SGD	200,000	Citigroup	20/9/2023	278
Net unrealised appreciation						4,056,987
AUD Hedged Share Class						
AUD	144,910,477	USD	94,382,006	BNY Mellon	15/9/2023	(477,804)
USD	3,642,717	AUD	5,649,396	BNY Mellon	15/9/2023	(18,164)
Net unrealised depreciation						(495,968)
CAD Hedged Share Class						
CAD	51,934,730	USD	38,621,257	BNY Mellon	15/9/2023	(225,805)
USD	1,885,588	CAD	2,545,884	BNY Mellon	15/9/2023	3,410
Net unrealised depreciation						(222,395)
CHF Hedged Share Class						
CHF	62,427,401	USD	71,483,399	BNY Mellon	15/9/2023	(715,548)
USD	7,401,929	CHF	6,491,194	BNY Mellon	15/9/2023	43,531
Net unrealised depreciation						(672,017)
CNH Hedged Share Class						
CNY	334,710,103	USD	46,387,177	BNY Mellon	15/9/2023	(354,753)
USD	2,372,864	CNY	17,207,963	BNY Mellon	15/9/2023	6,272
Net unrealised depreciation						(348,481)
EUR Hedged Share Class						
EUR	252,933,692	USD	277,531,531	BNY Mellon	15/9/2023	(2,964,562)
USD	48,984,935	EUR	45,094,358	BNY Mellon	15/9/2023	33,946
Net unrealised depreciation						(2,930,616)
GBP Hedged Share Class						
GBP	89,274,024	USD	113,591,694	BNY Mellon	15/9/2023	(417,794)
USD	4,216,348	GBP	3,316,095	BNY Mellon	15/9/2023	12,490
Net unrealised depreciation						(405,304)
HKD Hedged Share Class						
HKD	1,206,237,715	USD	154,562,382	BNY Mellon	15/9/2023	(681,007)
USD	7,147,219	HKD	55,904,346	BNY Mellon	15/9/2023	15,435
Net unrealised depreciation						(665,572)
NZD Hedged Share Class						
NZD	35,449,328	USD	21,417,562	BNY Mellon	15/9/2023	(333,530)
USD	1,698,967	NZD	2,860,439	BNY Mellon	15/9/2023	(2,322)
Net unrealised depreciation						(335,852)
SGD Hedged Share Class						
USD	13,596	SGD	18,406	BNY Mellon	5/9/2023	(22)
SGD	366,525,575	USD	272,301,072	BNY Mellon	15/9/2023	(1,008,941)
USD	7,063,395	SGD	9,573,806	BNY Mellon	15/9/2023	(22,849)
Net unrealised depreciation						(1,031,812)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR Hedged Share Class						
USD	226,237	ZAR	4,310,451	BNY Mellon	15/9/2023	(2,945)
ZAR	89,030,139	USD	4,720,329	BNY Mellon	15/9/2023	13,262
Net unrealised appreciation						10,317
Total net unrealised depreciation (USD underlying exposure - USD 1,514,692,601)						(3,040,713)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(20)	JPY	Japanese 10 Year Bond (OSE)	September 2023	20,108,793	(60,210)
(282)	USD	US Treasury 10 Year Note (CBT)	December 2023	31,271,156	(251,156)
(520)	USD	US Ultra 10 Year Note	December 2023	60,311,875	(536,234)
648	USD	US Ultra Bond (CBT)	December 2023	83,895,750	922,725
1,159	USD	US Treasury 2 Year Note (CBT)	December 2023	236,055,702	575,716
149	USD	US Treasury 5 Year Note (CBT)	December 2023	15,913,898	94,289
Total				447,557,174	745,130

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
CDS	EUR (20,000,000)	Fund provides default protection on HSBC; and receives Fixed 1%	Deutsche Bank	20/6/2028	50,372	223,611
CDS	USD (12,250,000)	Fund provides default protection on Philippines; and receives Fixed 1%	Goldman Sachs	20/12/2027	88,799	151,680
CDS	USD (39,400,000)	Fund provides default protection on Indonesia; and receives Fixed 1%	Goldman Sachs	20/12/2027	249,773	404,344
CDS	USD (45,000,000)	Fund provides default protection on Indonesia; and receives Fixed 1%	Goldman Sachs	20/6/2028	75,718	356,505
CDS	USD (20,000,000)	Fund provides default protection on ITRAXX.AUST.39.V1; and receives Fixed 1%	Goldman Sachs	20/6/2028	57,843	190,780
CDS	USD (97,000,000)	Fund provides default protection on ITRX ASIAXJ IG S39; and receives Fixed 1%	Goldman Sachs	20/6/2028	34,937	(1,189,445)
Total (USD underlying exposure - USD 235,357,000)					557,442	137,475

CDS: Credit Default Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
166	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,700	15/9/2023	(173,916)	29,631
214	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	15/9/2023	(191,873)	24,557
105	Put	S&P 500 Index	Exchange Traded	USD 4,300	20/10/2023	(780,207)	232,575
93	Put	S&P 500 Index	Exchange Traded	USD 4,350	20/10/2023	(317,176)	259,470
380	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	17/11/2023	29,906	360,960
87	Put	S&P 500 Index	Exchange Traded	USD 4,100	17/11/2023	(198,331)	175,305
Total (USD underlying exposure - USD 21,729,251)						(1,631,597)	1,082,498

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Asian Tiger Bond Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(380)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,500	15/9/2023	79,647	(2,423)
(105)	Put	S&P 500 Index	Exchange Traded	USD 4,000	20/10/2023	422,637	(70,350)
(93)	Put	S&P 500 Index	Exchange Traded	USD 4,100	20/10/2023	196,977	(88,350)
(380)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,600	17/11/2023	6,637	(70,254)
(87)	Put	S&P 500 Index	Exchange Traded	USD 3,700	17/11/2023	66,736	(63,510)
Total (USD underlying exposure - USD 6,771,740)						772,634	(294,887)

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 132,300,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.ASIA.XJ.IG.39.V1 quarterly from 20/6/2023; and pays 1% Fixed	Deutsche Bank	20/9/2023	(249,081)	412,419
EUR 67,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2023; and pays 5% Fixed	Deutsche Bank	20/9/2023	(488,726)	46,029
Total (USD underlying exposure - USD 104,743,706)				(737,807)	458,448

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (147,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.ASIA.XJ.IG.39.V1 quarterly from 20/6/2023; and pays 1% Fixed	Deutsche Bank	20/9/2023	243,129	(28,821)
EUR (67,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2023; and pays 5% Fixed	Deutsche Bank	20/9/2023	254,025	(21,765)
Total (USD underlying exposure - USD 52,730,965)				497,154	(50,586)

Brown To Green Materials Fund⁽²⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Australia				Italy			
19,222	BHP	558,431	2.73	8,160	Danieli & C Officine Meccaniche	197,868	0.97
57,687	Calix	143,489	0.70	Japan			
73,098	Champion Iron	288,357	1.41	13,500	Shin-Etsu Chemical	430,341	2.11
109,041	Develop Global	199,181	0.98	Luxembourg			
41,905	IGO	377,845	1.85	18,762	ArcelorMittal	501,769	2.46
62,737	Lynas Rare Earths	292,187	1.43	Norway			
12,033	Mineral Resources	557,533	2.73	80,354	Norsk Hydro	448,370	2.19
54,164	Orica	551,183	2.70	South Korea			
132,517	Pilbara Minerals	400,864	1.96	1,267	LG Chem	558,851	2.74
		3,369,070	16.49	Sweden			
				34,725	Epiroc	670,357	3.28
				21,362	Sandvik	408,275	2.00
				88,460	SSAB	493,659	2.42
						1,572,291	7.70
				Switzerland			
Canada				8,782	Holcim	582,080	2.85
53,481	Bravo Mining	177,893	0.87	2,137	Sika	607,316	2.97
21,370	Cameco	795,180	3.89			1,189,396	5.82
14,593	Filo	228,249	1.12	United States			
13,730	First Quantum Minerals	362,823	1.78	3,204	Albemarle	637,115	3.12
81,992	Foran Mining	230,911	1.13	5,926	Alcoa	178,669	0.87
61,060	Lundin Mining	469,846	2.30	2,519	Caterpillar	712,222	3.49
11,002	Sigma Lithium	330,176	1.62	6,269	CF Industries	482,023	2.36
12,086	Teck Resources	505,646	2.48	3,993	Eastman Chemical	341,322	1.67
		3,100,724	15.19	15,729	Fluor	556,020	2.72
				13,363	Freeport-McMoRan	538,529	2.64
Chile				1,012	Martin Marietta Materials	451,281	2.21
2,097	Sociedad Quimica y Minera de Chile	130,475	0.64	3,320	Nucor	569,214	2.79
				1,591	Rogers	229,184	1.12
Finland				3,586	Steel Dynamics	382,088	1.87
35,143	Metso	410,260	2.01			5,077,667	24.86
				Total Common Stocks (Shares)			
France						19,816,816	97.03
4,362	Air Liquide	796,674	3.90	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
6,393	Carbios SACA	174,095	0.85			19,816,816	97.03
		970,769	4.75	Total Portfolio			
						19,816,816	97.03
Germany				Other Net Assets			
6,661	Aurubis	552,274	2.70			606,386	2.97
				Total Net Assets (USD)			
Ireland						20,423,202	100.00
11,351	CRH	655,999	3.21				
1,672	Linde	650,692	3.19				
		1,306,691	6.40				

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Brown To Green Materials Fund⁽²⁾ continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Basic Materials	66.14
Industrial	28.41
Energy	2.48
Other Net Assets	2.97
	100.00

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 10,000,000	Huantaihu International Investment 7.3% 16/2/2026	72,389,753	0.28	
FUNDS				USD 16,343,000	Huarong Finance 2017 4.25% 7/11/2027	89,895,160	0.34	
Singapore				USD 8,450,000	Huarong Finance 2017 4.75% 27/4/2027	48,326,546	0.18	
25,600,000	iShares USD Asia High Yield Bond Index ETF [~]	1,106,319,131	4.21	USD 6,000,000	Huarong Finance 2019 6.895% 24/2/2025	39,704,215	0.15	
Total Funds				USD 9,601,000	Huarong Finance II 4.625% 3/6/2026	58,028,082	0.22	
BONDS				USD 12,399,000	Huarong Finance II 5% 19/11/2025	78,029,133	0.30	
Bermuda				USD 10,000,000	Huarong Finance II 5.5% 16/1/2025	66,583,294	0.25	
USD 19,395,000	China Oil & Gas 4.7% 30/6/2026 [*]	118,182,872	0.45	HKD 5,000,000	Link CB 1.6% 3/4/2024	4,504,785	0.02	
USD 2,546,000	Luye Pharma 6.25% 6/7/2028	16,639,954	0.06	USD 600,000	Oriental Capital 7% 28/9/2025	4,135,776	0.02	
				USD 5,150,000	Peak RE Bvi 5.35% 28/10/2025	31,390,369	0.12	
British Virgin Islands				USD 13,000,000	Qinglun International Bvi 5.45% 16/9/2025 [*]	92,630,796	0.35	
USD 7,000,000	Beijing Environment Bvi 1.65% 24/9/2024	48,349,261	0.18	USD 5,000,000	SDG Finance 2.4% 25/8/2024 [*]	34,890,588	0.13	
USD 35,000,000	CCCI Treasure 3.425% 21/2/2024	245,246,297	0.93	USD 11,800,000	SDG Finance 4.95% 24/5/2025	83,847,955	0.32	
USD 16,800,000	Celestial Miles 5.75% 31/1/2024	114,881,970	0.44	USD 6,000,000	Shuifa International BVI 4% 24/3/2024	41,488,277	0.16	
USD 6,125,000	Central Plaza Development 3.85% 14/7/2025	34,237,739	0.13	USD 5,000,000	Sinochem Offshore Capital 2.25% 24/11/2026	32,607,582	0.12	
USD 10,000,000	Central Plaza Development 4.65% 19/1/2026	54,157,357	0.21	USD 5,000,000	Sinochem Offshore Capital 2.375% 23/9/2031 [*]	28,562,486	0.11	
USD 6,100,000	Central Plaza Development 5.75% 14/11/2024	34,167,003	0.13	USD 2,283,000	Sinopec Overseas Development 2015 4.1% 28/4/2045	13,898,522	0.05	
USD 5,300,000	Chang Development International 4.3% 27/4/2024	37,295,583	0.14	USD 8,000,000	Sinopec Overseas Development 2018 3.35% 13/5/2050 [*]	41,488,132	0.16	
USD 1,000,000	Chang Development International 4.3% 9/9/2024	6,881,210	0.03	USD 25,000,000	SND International Bvi 2.7% 14/12/2023	179,966,745	0.69	
USD 2,195,000	China Great Wall International III 3.875% 31/8/2027 [*]	13,399,762	0.05	USD 2,500,000	Studio City 7% 15/2/2027	17,267,229	0.07	
USD 8,489,000	China Great Wall International V 2.875% 23/11/2026 [*]	51,853,467	0.20	USD 3,956,000	Studio City Finance 5% 15/1/2029 [*]	21,653,749	0.08	
USD 15,085,000	China Great Wall International VI 4.25% 28/4/2025	101,176,216	0.39	USD 9,500,000	Studio City Finance 6% 15/7/2025	65,113,000	0.25	
USD 12,354,000	CLP Power HK Finance 3.55% 6/2/2025	86,132,165	0.33	USD 2,500,000	Studio City Finance 6.5% 15/1/2028	15,240,680	0.06	
USD 5,000,000	CMHI Finance BVI 3.5% 9/10/2023	36,247,987	0.14	USD 10,000,000	Towngas Finance 4.75% 12/2/2024	71,792,446	0.27	
USD 12,345,000	Coastal Emerald 4.3% 1/8/2024 [*]	87,607,935	0.33	USD 11,100,000	Vertex Capital Investment 2.85% 28/7/2026 [*]	69,230,046	0.27	
USD 3,360,000	Estate Sky 5.45% 21/7/2025	21,631,665	0.08	USD 13,000,000	Vertex Capital Investment 4.75% 3/4/2024	93,055,899	0.36	
HKD 56,000,000	Farsail Goldman International 7% 24/11/2026	14,285,445	0.05	USD 10,000,000	Xiangyu Investment BVI 5% 28/4/2025	72,720,054	0.28	
USD 8,500,000	Fortune Star BVI 5.05% 27/1/2027	39,581,626	0.15	USD 18,100,000	Zhongyuan Sincere Investment 4.25% 28/6/2024	129,538,741	0.49	
USD 4,612,000	Franshion Brilliant 6% 8/2/2026 [*]	29,404,478	0.11	USD 5,000,000	Zhuji Development 3.2% 18/10/2024	34,459,341	0.13	
USD 1,000,000	Hangzhou Bay Overseas Development 1.95% 24/12/2024	6,871,679	0.03				2,854,872,253	10.89
USD 5,000,000	Huafa 2021 I 2.95% 28/2/2025	34,012,453	0.13					
USD 18,000,000	Huafa 2021 I 4.25% 18/7/2024	125,011,574	0.48					

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
	Cayman Islands			USD 7,790,000	Fantasia 11.875% 1/6/2023***	2,833,750	0.01
USD 6,950,000	AAC Technologies 2.625% 2/6/2026*	42,220,687	0.16	USD 300,000	Fantasia 15% 18/12/2021***	118,941	0.00
USD 4,000,000	AAC Technologies 3% 27/11/2024*	27,247,794	0.10	USD 15,400,000	Geely Automobile 4% 9/12/2024*	106,948,184	0.41
USD 10,500,000	AAC Technologies 3.75% 2/6/2031	50,917,024	0.19	USD 3,000,000	Greentown China 4.7% 29/4/2025*	17,630,652	0.07
USD 4,500,000	Agile 5.5% 21/4/2025	4,092,386	0.02	USD 8,000,000	Greentown China 5.65% 13/7/2025*	46,998,774	0.18
USD 1,250,000	Agile 5.75% 2/1/2025	1,347,213	0.00	USD 6,747,000	Haidilao International 2.15% 14/1/2026	44,423,554	0.17
USD 4,500,000	Agile 6.05% 13/10/2025	3,764,995	0.01	USD 9,300,000	Hansoh Pharmaceutical 0% 22/1/2026	65,588,324	0.25
USD 19,000,000	Alibaba 2.7% 9/2/2041*	88,531,522	0.34	USD 4,000,000	Health & Happiness H&H International 13.5% 26/6/2026	27,500,831	0.10
USD 13,500,000	Alibaba 3.15% 9/2/2051*	59,428,804	0.23	USD 8,058,000	Hilong 9.75% 18/11/2024	30,191,765	0.11
USD 12,000,000	Alibaba 4% 6/12/2037	70,881,863	0.27	USD 4,867,000	Hilong 9.75% 18/11/2024*	18,328,655	0.07
USD 10,000,000	CDBL Funding 1 3.5% 24/10/2027	68,200,605	0.26	USD 850,000	Logan 4.25% 17/9/2024***	471,905	0.00
USD 8,900,000	CDBL Funding 1 4.25% 2/12/2024*	63,413,532	0.24	USD 401,000	Logan 4.25% 12/7/2025***	226,100	0.00
USD 6,194,000	CDBL Funding 2 1.375% 4/3/2024	44,037,885	0.17	USD 851,000	Logan 4.7% 6/7/2026***	479,828	0.00
USD 783,000	CDBL Funding 2 2% 4/3/2026	5,239,135	0.02	USD 2,551,000	Logan 5.25% 23/2/2023***	1,438,355	0.01
USD 1,740,000	China Aoyuan 5.375% 13/9/2022***	379,773	0.00	USD 849,000	Logan 5.75% 14/1/2025***	478,700	0.00
USD 4,521,000	China Aoyuan 6.2% 24/3/2026	986,756	0.00	USD 850,000	Logan 6.5% 16/7/2023***	479,264	0.00
USD 9,264,000	China Aoyuan 6.35% 8/2/2024	2,021,966	0.01	USD 2,122,000	Logan 6.9% 9/6/2024***	1,196,468	0.00
USD 2,598,000	China Aoyuan 7.95% 21/6/2024***	567,041	0.00	USD 7,000,000	Longfor 3.375% 13/4/2027*	34,114,526	0.13
CNH 50,000,000	China Education 4% 22/3/2025	49,790,000	0.19	USD 3,233,000	Longfor 4.5% 16/1/2028*	15,383,226	0.06
USD 3,390,000	China Hongqiao 6.25% 8/6/2024*	24,118,381	0.09	USD 19,809,000	Meituan 3.05% 28/10/2030*	113,923,402	0.43
USD 12,500,000	China Modern Dairy 2.125% 14/7/2026	78,319,165	0.30	USD 1,250,000	Melco Resorts Finance 5.25% 26/4/2026*	8,457,597	0.03
USD 800,000	China Overseas Finance Cayman VI 6.45% 11/6/2034*	5,835,181	0.02	USD 2,100,000	Melco Resorts Finance 5.375% 4/12/2029	12,795,678	0.05
USD 4,000,000	China Overseas Finance Cayman VII 4.75% 26/4/2028*	27,764,053	0.11	USD 6,367,000	Melco Resorts Finance 5.625% 17/7/2027	41,786,532	0.16
USD 5,000,000	China Overseas Finance Cayman VIII 2.375% 2/3/2025*	34,403,685	0.13	USD 3,000,000	Melco Resorts Finance 5.75% 21/7/2028	19,362,004	0.07
USD 6,000,000	China Overseas Finance Cayman VIII 2.75% 2/3/2030*	36,267,048	0.14	USD 6,500,000	MGM China 4.75% 1/2/2027*	42,754,225	0.16
USD 1,700,000	China Overseas Finance Cayman VIII 3.05% 27/11/2029*	10,522,716	0.04	USD 4,500,000	MGM China 5.375% 15/5/2024	32,293,833	0.12
USD 1,800,000	China Overseas Finance Cayman VIII 3.125% 2/3/2035	9,628,892	0.04	USD 3,000,000	MGM China 5.875% 15/5/2026*	20,895,939	0.08
USD 4,300,000	China Overseas Finance Cayman VIII 3.45% 15/7/2029*	27,422,784	0.10	USD 2,944,925	Pearl II 6% 2/10/2023	589,412	0.00
USD 12,300,000	China Resources Land 3.75% 9/12/2024	85,454,553	0.33	USD 2,345,360	Pearl III 9% 22/10/2025	5,310,873	0.02
USD 5,000,000	China Resources Land 4.125% 26/2/2029*	33,274,550	0.13	USD 7,000,000	Radiance 7.8% 20/3/2024	36,579,415	0.14
USD 5,502,000	eHi Car Services 7.75% 14/11/2024	29,974,306	0.12	USD 5,900,000	Sands China 2.8% 8/3/2027*	37,230,203	0.14
USD 8,600,000	ESR 1.5% 30/9/2025	62,020,557	0.24	USD 4,450,000	Sands China 4.3% 8/1/2026	30,329,196	0.12
USD 11,835,000	Fantasia 9.875% 19/10/2023	4,305,190	0.02	USD 13,316,000	Sinic 8.5% 24/1/2022***	1,293,329	0.00
				USD 3,650,000	Sinic 9.5% 18/10/2021***	139,414	0.00
				USD 3,000,000	Sunac China 6.5% 9/7/2023***	2,400,866	0.01
				USD 3,000,000	Sunac China 7.95% 11/10/2023***	2,400,866	0.01
				USD 19,000,000	Sunrise Cayman 5.25% 11/3/2024	137,228,818	0.52
				USD 10,000,000	Tencent 2.39% 3/6/2030*	59,794,299	0.23
				USD 18,000,000	Tencent 3.24% 3/6/2050	80,275,579	0.31
				USD 10,000,000	Tencent 3.84% 22/4/2051	49,853,622	0.19
				USD 17,000,000	Weibo 3.375% 8/7/2030*	96,886,736	0.37
				USD 9,642,000	Weibo 3.5% 5/7/2024*	68,535,870	0.25

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

China Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
USD 8,100,000	Wynn Macau 5.5% 15/1/2026	55,312,322	0.21	CNY 4,578,400	Beijing Strong Biotechnologies 0.5% 30/6/2028	6,001,619	0.02
USD 3,200,000	Wynn Macau 5.5% 1/10/2027*	20,878,514	0.08	CNY 60,000,000	Beijing Tianheng Development 4.34% 9/3/2028	61,170,600	0.23
USD 3,865,000	Zhongsheng 3% 13/1/2026	25,731,772	0.10	CNY 8,503,000	Beijing Trust&Far Technology 1.5% 15/7/2026	11,511,319	0.04
		2,470,252,160	9.39	CNY 20,998,700	Bengang Steel Plates 2.9% 29/6/2026	25,482,342	0.10
	China			CNY 20,000,000	Brilliance Auto 5.8% 20/3/2024***	7,446,000	0.03
CNY 140,000,000	Agricultural Bank of China 3.45% 21/6/2032	141,957,830	0.54	CNY 10,000,000	C&D Real Estate 3.88% 22/5/2025	10,117,920	0.04
CNY 270,000,000	Agricultural Development Bank of China 2.83% 11/8/2029	272,804,474	1.04	CNY 30,000,000	C&D Real Estate 4.3% 30/7/2025	30,526,200	0.12
CNY 270,000,000	Agricultural Development Bank of China 2.96% 17/4/2030	274,555,888	1.04	CNY 20,000,000	C&D Real Estate 4.46% 21/10/2025	20,463,275	0.08
CNY 270,000,000	Agricultural Development Bank of China 3.01% 16/3/2030	275,100,932	1.05	CNY 30,000,000	CCCG Real Estate 4.07% 27/3/2025	29,953,500	0.11
CNY 80,000,000	Aluminum of China 3.15% 22/7/2024	80,511,720	0.30	CNY 30,000,000	CCCG Real Estate 4.09% 18/4/2025	29,909,100	0.11
CNY 12,255,400	Anhui Honglu Steel Construction 1% 9/10/2026	15,272,373	0.06	CNY 100,000,000	Central Huijin Investment 3.71% 18/9/2027	104,253,000	0.40
CNY 10,551,000	Anhui Province Natural Gas Development 0.4% 8/11/2027	13,121,857	0.05	CNY 30,000,000	Changchun Urban Development & Investment 3.8% 30/4/2025	29,254,529	0.11
CNY 50,000,000	Aoyuan 5.5% 3/3/2025	10,952,500	0.04	CNY 20,000,000	Changchun Urban Development & Investment 4.3% 26/10/2023	20,036,590	0.08
CNY 48,000,000	Aoyuan 5.65% 6/8/2025	10,500,000	0.04	CNY 20,000,000	Changchun Urban Development & Investment 5% 1/9/2024	20,206,600	0.08
CNY 11,108,000	Autel Intelligent Technology 0.5% 8/7/2028	13,777,697	0.05	USD 9,500,000	Changde Urban Construction and Investment 3% 4/11/2023	68,434,016	0.26
CNY 50,000,000	Bank of China 4.15% 19/3/2031	51,655,815	0.20	CNY 14,000,000	Changjiang & Jingong Steel Building 0.5% 22/4/2028	16,115,400	0.06
CNY 340,000,000	Bank of China 4.2% 21/9/2030	350,134,122	1.33	CNY 40,000,000	Chengdu Hi-tech Investment 3.65% 26/4/2024	40,539,980	0.16
CNY 90,000,000	Bank of Communications 3.24% 21/5/2030	90,978,340	0.35	CNY 40,000,000	Chengdu Hi-tech Investment 3.9% 21/11/2025	40,784,080	0.16
CNY 190,000,000	Bank of Communications 3.65% 27/9/2031	194,482,100	0.74	CNY 10,000,000	Chengdu Rail Transit 4.16% 16/6/2025	10,240,520	0.04
CNY 100,000,000	Bank of East Asia China 4.94% 25/4/2029	100,903,005	0.38	CNY 80,000,000	Chengdu Rail Transit 4.23% 23/3/2024	80,750,600	0.31
CNY 34,706,000	Bank of Hangzhou 0.8% 29/3/2027	40,350,237	0.15	USD 9,400,000	Chengdu Tianfu New Area Investment 4.65% 7/5/2024	67,552,262	0.26
CNY 30,000,000	Bank of Jiangsu 3.5% 14/3/2025	38,898,150	0.15	EUR 1,000,000	Chengdu Xiangcheng Investment 3.8% 23/10/2023	7,900,581	0.03
CNY 39,316,000	Bank of Nanjing 0.7% 15/6/2027	44,497,062	0.17	CNY 450,000,000	China Construction Bank 3.45% 10/8/2031	457,932,600	1.74
CNY 23,000,000	Bank of Shanghai 1.5% 25/1/2027	25,124,165	0.10	CNY 60,000,000	China Construction Bank 4.2% 14/9/2030	61,828,590	0.24
CNY 6,894,000	Bear Electric Appliance 0.6% 12/8/2028	9,239,718	0.03	CNY 60,000,000	China Datang 2.66% 3/11/2025	59,662,080	0.23
CNY 10,000,000	Beijing Capital Development 3.74% 12/4/2028	9,993,480	0.04	CNY 30,000,000	China Datang 2.79% 15/8/2025	30,028,500	0.11
CNY 20,000,000	Beijing Capital Development 3.76% 22/9/2027	20,100,800	0.08	CNY 70,000,000	China Datang 3.1% 26/7/2026	70,257,390	0.27
CNY 30,000,000	Beijing Capital Development 5% 21/2/2028	30,986,520	0.12	CNY 30,000,000	China Datang 3.32% 29/11/2024	30,279,300	0.12
CNY 15,000,000	Beijing Easyhome Investment 6.3% 5/9/2023	14,989,890	0.06				
CNY 50,000,000	Beijing Electronic Zone High-tech 3.55% 25/5/2025	50,159,452	0.19				
CNY 10,000,000	Beijing Electronic Zone High-tech 3.66% 20/6/2025	10,050,587	0.04				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 50,000,000	China Datang 3.79% 28/12/2024	50,758,975	0.19	CNY 20,000,000	China Orient Asset Management 3.15% 15/3/2025	20,115,260	0.08
CNY 70,000,000	China Development Bank 2.68% 13/9/2029	70,141,190	0.27	CNY 100,000,000	China Resources Land 2.84% 15/11/2027	99,557,050	0.38
CNY 300,000,000	China Development Bank 2.69% 16/6/2027	302,646,573	1.15	CNY 49,816,000	China Southern Airlines 0.6% 15/10/2026	64,726,178	0.25
CNY 25,000,000	China Development Bank 2.96% 18/7/2032	25,349,538	0.10	CNY 40,000,000	China Southern Power Grid 2.7% 27/5/2025	40,177,526	0.15
CNY 70,000,000	China Development Bank 3.07% 10/3/2030	71,700,154	0.27	CNY 20,000,000	China Suntien Green Energy 3.86% 15/5/2025	20,407,956	0.08
CNY 150,000,000	China Development Bank 3.12% 13/9/2031	153,888,579	0.58	CNY 35,741,000	China Three Gorges 0.1% 1/6/2027	40,030,456	0.15
CNY 200,000,000	China Development Bank 3.41% 7/6/2031	209,102,908	0.80	CNY 17,860,000	China Three Gorges 0.5% 9/4/2024	26,388,150	0.10
CNY 90,000,000	China Development Bank 3.43% 14/1/2027	92,802,609	0.35	CNY 14,000,000	Chongqing Construction Engineering 2% 20/12/2025	16,047,500	0.06
CNY 175,000,000	China Development Bank 3.45% 20/9/2029	182,990,237	0.70	CNY 40,000,000	Chongqing Fuling State-owned Asset Investment Operation 4.72% 19/11/2023	40,168,220	0.15
CNY 150,000,000	China Development Bank 3.49% 8/11/2041	162,031,551	0.62	CNY 1,500,000	Chongqing Longhu Development 3.35% 11/8/2026	1,388,114	0.01
CNY 70,000,000	China Development Bank 3.65% 21/5/2029	73,838,450	0.28	CNY 5,500,000	Chongqing Longhu Development 3.48% 17/2/2024	5,284,342	0.02
CNY 200,000,000	China Development Bank 4.88% 9/2/2028	219,637,726	0.84	CNY 6,000,000	Chongqing Longhu Development 3.49% 14/1/2028	5,320,860	0.02
CNY 9,000,000	China Galaxy 0.4% 24/3/2028	11,745,855	0.04	CNY 100,000	Chongqing Longhu Development 3.5% 21/2/2024	96,057	0.00
CNY 140,000,000	China Government Bond 2.6% 1/9/2032	139,654,263	0.53	CNY 20,000,000	Chongqing Longhu Development 3.5% 21/5/2026	18,866,200	0.07
CNY 300,000,000	China Government Bond 2.8% 15/11/2032	303,868,929	1.16	CNY 20,000,000	Chongqing Longhu Development 3.7% 9/12/2036	18,463,690	0.07
CNY 200,000,000	China Government Bond 3.12% 25/10/2052	207,493,386	0.79	CNY 27,700,000	Chongqing Longhu Development 3.8% 4/3/2027	22,175,138	0.08
CNY 260,000,000	China Government Bond 3.19% 15/4/2053	275,414,074	1.05	CNY 30,200,000	Chongqing Longhu Development 4.2% 17/1/2027	24,471,498	0.09
CNY 95,000,000	China Government Bond 3.32% 15/4/2052	102,138,348	0.39	CNY 800,000	Chongqing Longhu Development 4.44% 25/1/2024	774,000	0.00
CNY 40,000,000	China Huadian 3.25% 21/6/2026	40,308,240	0.15	CNY 16,600,000	Chongqing Longhu Development 4.67% 19/7/2026	14,795,406	0.06
CNY 80,000,000	China Huadian 3.5% 16/4/2025	81,115,794	0.31	USD 8,185,000	Chongqing Nan'an Urban Construction & Development 4.5% 17/8/2026	52,716,533	0.20
CNY 70,000,000	China Huadian 3.68% 14/2/2025	71,054,803	0.27	CNY 10,000,000	Cinda Real Estate 4.5% 21/7/2028	10,034,537	0.04
CNY 20,000,000	China Huadian 3.84% 13/1/2026	20,442,110	0.08	CNY 60,000,000	Cinda Real Estate 5.15% 25/3/2026	61,126,230	0.23
CNY 40,000,000	China International Capital 4.2% 26/4/2026	41,253,220	0.16	CNY 3,000,000	Country Garden 5.65% 2/9/2023	833,475	0.00
CNY 70,000,000	China International Capital 4.68% 29/1/2026	72,845,990	0.28	CNY 8,600,000	Dalian Wanda Commercial Management 5.58% 9/9/2025	8,213,000	0.03
CNY 80,000,000	China Merchants 2.7% 24/10/2025	79,700,800	0.30	CNY 10,000,000	Datang International Power Generation 2.75% 17/8/2025	9,999,930	0.04
CNY 60,000,000	China Merchants 2.8% 28/9/2025	60,087,420	0.23	CNY 60,000,000	Datang International Power Generation 3.99% 16/1/2026	61,602,540	0.23
CNY 21,918,000	China Merchants Expressway Network & Technology 1.5% 22/3/2025	28,053,944	0.11				
CNY 10,000,000	China National Building Material 3.65% 2/3/2025	10,138,525	0.04				
CNY 180,000,000	China National Petroleum 2.99% 23/3/2025	181,363,961	0.69				
CNY 60,000,000	China National Petroleum 2.99% 23/3/2025	60,340,335	0.23				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 150,000,000	DBS Bank China 4.7% 24/3/2031	154,775,625	0.59	CNY 30,000,000	HBIS 4.44% 9/7/2025	30,736,485	0.12
CNY 6,434,000	Dynagreen Environmental Protection 0.4% 25/2/2028	7,101,721	0.03	CNY 100,000,000	Hefei Industry Investment 3.5% 29/4/2025	101,447,248	0.38
CNY 35,000,000	Excellence Commercial Properties 6.66% 30/3/2024	34,846,035	0.13	CNY 10,000,000	Hefei Industry Investment 4.43% 20/8/2024	10,190,806	0.04
CNY 45,297,000	Flat Glass 0.5% 20/5/2028	52,825,814	0.20	CNY 1,000,000	Henan Mingtai AI Industrial 2% 10/4/2025	1,940,955	0.01
USD 1,000,000	Fujian Zhanglong 3.45% 19/12/2023	7,210,383	0.03	CNY 70,000,000	Huadian Power International 3.68% 20/2/2025	71,058,331	0.27
CNY 30,000,000	Futong 7% 26/4/2024	29,932,905	0.11	CNY 90,000,000	Huaneng Power International 2.66% 3/11/2025	89,760,195	0.34
USD 5,000,000	Gansu Province Electric Power Investment 3.7% 29/9/2024	33,925,876	0.13	CNY 230,000,000	Hubei Provincial Communications Investment 3.93% 9/3/2025	233,679,144	0.89
USD 8,000,000	Gansu Provincial Highway Aviation Tourism Investment 3.25% 3/11/2023*	57,560,257	0.22	CNY 20,000,000	Hubei Provincial Communications Investment 4.47% 3/12/2024	20,410,530	0.08
USD 1,300,000	Gansu Provincial Highway Aviation Tourism Investment 3.5% 10/6/2024	8,946,566	0.03	CNY 130,000,000	Hubei Science & Technology Investment 4.7% 17/3/2031	135,565,499	0.52
USD 2,000,000	Gansu Provincial Highway Aviation Tourism Investment 4.9% 30/3/2025	13,287,485	0.05	CNY 40,000,000	Huzhou Communications Investment 4.19% 19/4/2036	41,404,680	0.16
USD 13,395,000	Ganzhou Urban Investment 3% 12/10/2024	93,017,752	0.35	CNY 10,000,000	Huzhou Moganshan Hi-tech 4.75% 28/4/2026	10,156,195	0.04
CNY 10,000,000	Gemdale 3.93% 12/11/2023	9,068,677	0.03	CNY 270,000,000	Industrial & Commercial Bank of China 4.15% 16/11/2030	277,756,930	1.06
CNY 5,000,000	Gemdale 3.95% 12/10/2025	4,828,292	0.02	CNY 160,000,000	Industrial & Commercial Bank of China 4.2% 24/9/2030	164,772,234	0.63
CNY 9,707,000	Guangdong Great River Smarter Logistics 1.5% 17/7/2026	12,763,540	0.05	CNY 104,000,000	Industrial Bank 0.4% 27/12/2027	107,452,280	0.41
CNY 40,000,000	Guangxi Communications Investment 3.46% 10/4/2025	40,343,547	0.15	CNY 60,000,000	Inner Mongolia Transportation 4.77% 8/11/2024	61,408,579	0.23
USD 15,470,000	Guangxi Financial Investment 3.6% 18/11/2023	111,211,480	0.42	CNY 10,000,000	Inner Mongolia Transportation 5.34% 5/6/2024	10,209,760	0.04
CNY 14,000,000	Guangzhou Holike Creative Home 1.8% 1/8/2025	16,073,330	0.06	CNY 40,000,000	Jiangmen City Transportation Construction Investment 4.47% 19/5/2025	40,283,407	0.15
CNY 130,000,000	Guangzhou Metro 3.07% 26/1/2025	126,797,710	0.48	CNY 8,000,000	Jiangsu Dingsheng New Energy Materials 1.8% 9/4/2025	16,376,960	0.06
CNY 22,187,700	Guangzhou Tinci Materials Technology 0.3% 23/9/2027	25,725,973	0.10	CNY 25,000,000	Jiangsu Eastern Shenghong 0.6% 22/3/2027	31,338,375	0.12
CNY 35,000,000	Guiyang City Construction Investment 4.37% 25/3/2026	15,135,260	0.06	CNY 16,980,100	Jiangxi Wannianqing Cement 1.5% 3/6/2026	19,380,492	0.07
CNY 10,000,000	Guizhou Water Investment 4% 20/3/2025	10,079,622	0.04	USD 2,000,000	Jiaxing City Investment & Development 2.6% 29/10/2023	14,437,136	0.06
USD 20,610,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	129,157,380	0.49	CNY 50,000,000	Jilin Provincial Expressway 4.09% 8/5/2030	50,934,871	0.19
CNY 22,000,000	Hainan Jinpan Smart Technology 0.3% 16/9/2028	29,248,450	0.11	CNY 10,000,000	Jilin Provincial Expressway 4.1% 23/4/2030	10,218,260	0.04
CNY 20,000,000	Hangzhou Binjiang Real Estate 4.56% 24/2/2024	20,092,780	0.08	USD 6,930,000	Jinan Hi-tech 2.8% 22/11/2024	48,072,231	0.18
CNY 70,000,000	Hangzhou Binjiang Real Estate 4.8% 10/3/2024	70,467,600	0.27	CNY 30,000,000	Jingrui Real Estate 7% 7/8/2024	30,053,851	0.11
CNY 60,000,000	Hangzhou Binjiang Real Estate 5.8% 23/11/2024	60,461,550	0.23	CNY 11,000,000	Jining city Shizhong District Urban Construction Investment 3.52% 14/9/2023	2,198,927	0.01
CNY 40,000,000	Hangzhou Municipal Construction Investment 3.87% 1/2/2026	41,061,344	0.16	USD 7,000,000	Jinjiang Road & Bridge Construction Development 6.08% 18/6/2024	50,872,344	0.19
CNY 13,130,100	Hangzhou Shenhao Technology 0.5% 18/3/2028	15,616,613	0.06				
CNY 120,000,000	Harbin City Construction Investment 4.74% 19/10/2025	120,407,340	0.46				

*All or a portion of this security represents a security on loan.

China Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 11,542,000	Jinke Properties 5% 28/5/2024	2,770,080	0.01	CNY 20,000,000	Shanghai Fosun High Technology 4.8% 2/11/2025	20,000,670	0.08
CNY 6,091,000	Jinko Solar 0.2% 20/4/2029	7,052,708	0.03	CNY 50,000,000	Shanghai Fosun Pharmaceutical 3.5% 9/3/2026	49,865,050	0.19
CNY 30,000,000	Kaisa Group Shenzhen 7% 25/6/2023***	14,194,830	0.06	CNY 22,169,000	Shanghai Powerlong Industrial Development 6.5% 7/8/2023***	9,393,892	0.04
USD 5,030,000	Kunming Rail Transit 3.9% 12/12/2024	31,125,346	0.12	CNY 20,000,000	Shanghai Powerlong Industrial Development 6.5% 27/8/2023***	8,105,000	0.03
USD 5,100,000	Kunming Rail Transit 8.5% 7/12/2025	30,592,147	0.12	CNY 4,992,000	Shanghai Powerlong Industrial Development 6.6% 11/1/2024	2,741,272	0.01
CNY 19,000,000	Kunming Traffic Investment 5% 9/6/2024	18,745,732	0.07	CNY 85,068,000	Shanghai Pudong Development Bank 2.1% 28/10/2025	94,074,149	0.36
CNY 29,556,000	Legend 5.3% 15/1/2024	29,331,611	0.11	CNY 70,000,000	Shanghai Pudong Development Bank 4.27% 17/9/2030	71,946,734	0.27
CNY 8,300,000	Legend 5.5% 21/6/2024	8,179,725	0.03	CNY 42,600,000	Shanghai Shimao Jianshe 3.2% 11/5/2025	9,052,500	0.03
CNY 63,500,000	LONGi Green Energy Technology 0.4% 5/1/2028	67,916,425	0.26	CNY 16,900,000	Shanghai Shimao Jianshe 3.23% 25/3/2025	3,601,136	0.01
CNY 30,000,000	Midea Properties 4.6% 2/2/2026	30,027,045	0.11	CNY 119,699,000	Shanghai Shimao Jianshe 4.3% 11/11/2024	25,508,814	0.10
CNY 26,999,000	Muyuan Foods 0.8% 16/8/2027	32,032,559	0.12	CNY 25,000,000	Shanghai Shimao Jianshe 4.8% 11/11/2026	5,327,250	0.02
USD 5,000,000	Nanchang Jinkai 3.45% 29/6/2024	36,012,993	0.14	CNY 20,000,000	Shanghai Yuyuan Tourist Mart 4.2% 9/9/2023	20,004,000	0.08
CNY 16,000,000	Ningbo Tuopu 0.4% 14/7/2028	21,235,200	0.08	CNY 20,000,000	Shanghai Yuyuan Tourist Mart 4.7% 15/10/2024	20,001,475	0.08
CNY 14,796,000	Oppein Home 0.5% 5/8/2028	17,832,583	0.07	CNY 90,000,000	Shangrao Binjiang Investment 7% 2/7/2024	91,217,025	0.35
CNH 36,000,000	Pharmaron Beijing 0% 18/6/2026	35,423,640	0.14	CNY 110,000,000	Shangrao Investment 4.2% 31/7/2025	111,515,745	0.42
USD 4,800,000	Pharmaron Beijing 0% 18/6/2026	32,258,911	0.12	CNY 30,000,000	Shanxi Construction Investment 4.94% 22/6/2024	30,272,310	0.11
CNY 80,000,000	PICC Property & Casualty 3.59% 23/3/2030	81,168,960	0.31	CNY 50,000,000	Shanxi Road & Bridge Construction 4.85% 14/4/2025	50,472,800	0.19
CNY 16,404,000	Piesat Information Technology 0.4% 28/11/2028	21,316,506	0.08	CNY 20,000,000	Shenzhen Farben Information Technology 0.4% 21/10/2028	28,581,099	0.11
CNY 80,000,000	Ping An International Financial Leasing 3.8% 25/4/2025	80,919,040	0.31	CNY 7,071,000	Shenzhen Gas 0.2% 27/7/2029	8,726,286	0.03
CNY 80,000,000	Ping An Life Insurance of China 3.58% 1/4/2030	81,014,453	0.31	CNY 10,000,000	Shudao Investments 2.99% 31/10/2025	9,995,000	0.04
CNY 50,000,000	Ping An Real Estate 3.85% 22/10/2023	49,619,200	0.19	CNY 10,000,000	Shudao Investments 3.01% 7/11/2025	10,018,815	0.04
CNY 20,000,000	Pinghu State-owned Asset 3.5% 4/9/2023	20,001,690	0.08	CNY 40,000,000	Shudao Investments 3.5% 16/11/2025	40,251,080	0.15
CNY 240,000,000	Postal Savings Bank of China 3.44% 23/8/2031	243,627,206	0.93	CNY 8,500,000	Sichuan Chuantou Energy 1.5% 11/11/2025	15,420,445	0.06
CNY 30,000,000	Postal Savings Bank of China 3.54% 8/3/2032	30,528,195	0.12	CNY 40,000,000	Sichuan Energy Industry Investment 4.68% 23/3/2024	40,452,280	0.15
CNY 30,000,000	Powerchina Real Estate 4.18% 26/4/2026	30,315,915	0.12	CNY 13,200,000	Sino-Ocean Capital 5.3% 9/9/2023	6,667,650	0.03
USD 800,000	Rudong County Jinxin Transportation Engineering Construction Investment 2.68% 22/10/2024	5,554,091	0.02	CNY 40,000,000	State Power Investment 2.71% 28/10/2025	39,945,260	0.15
CNY 100,000,000	Shaanxi Transportation 3.33% 13/10/2026	100,038,625	0.38	CNY 20,000,000	State Power Investment 2.71% 31/10/2025	19,972,130	0.08
CNY 60,000,000	Shaanxi Yanchang Petroleum 4.25% 13/11/2023	60,223,320	0.23				
CNY 60,000,000	Shaanxi Yanchang Petroleum 4.63% 8/12/2023	60,340,290	0.23				
CNY 20,000,000	Shanghai Fosun High Technology 4.8% 22/9/2025	19,983,350	0.07				

***This security is in default, see Note 2(b)

China Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 40,000,000	State Power Investment 2.73% 18/8/2025	39,991,800	0.15	CNY 65,000,000	Xiamen Yuzhou Grand Future Real Estate Development 6.5% 15/9/2025	19,922,500	0.08
CNY 90,000,000	State Power Investment 2.8% 29/8/2025	90,050,400	0.34	CNY 30,000,000	Xi'an Hi-tech 3.99% 25/3/2025	30,247,800	0.11
CNY 30,000,000	State Power Investment 3.17% 5/6/2026	30,178,260	0.12	CNY 10,000,000	Xi'an Hi-tech 3.99% 20/4/2025	10,094,845	0.04
CNY 50,000,000	State Power Investment 3.57% 11/5/2025	50,692,258	0.19	CNY 22,325,000	Xi'an Triangle Defense 1% 25/5/2027	29,807,000	0.11
CNY 10,000,000	State Power Investment 4.07% 16/8/2024	10,146,755	0.04	CNY 20,000,000	Xiangtan High-Tech Infrastructure Construction 7.95% 29/12/2026	20,138,790	0.08
CNY 10,000,000	State Power Investment 4.2% 22/10/2024	10,183,270	0.04	CNY 10,000,000	Xinxiang Investment 3.7% 11/3/2025	10,102,647	0.04
CNY 58,310,000	Sunac Real Estate 7% 9/12/2025	8,232,643	0.03	CNY 30,000,000	Xinxing Cathay International 3.8% 22/4/2025	30,473,280	0.12
USD 17,790,000	Sunshine Life Insurance 4.5% 20/4/2026*	115,289,095	0.44	USD 1,000,000	Xuchang General Investment 5% 7/7/2024	7,057,091	0.03
CNY 9,490,400	Suzhou Huaya Intelligence Technology 0.4% 16/12/2028	12,252,059	0.05	CNY 20,000,000	Yiwu State-owned Capital Operation 3.78% 3/4/2025	20,356,305	0.08
CNY 20,000,000	Suzhou Rail Transit 3.82% 18/8/2025	20,494,849	0.08	CNY 10,000,000	Yiyang City Transportation Investment Development 5.58% 14/9/2025	10,056,900	0.04
CNY 30,000,000	Tianjin Binhai New Area Construction & Investment 5.8% 29/9/2023	30,052,275	0.11	CNY 20,000,000	Yiyang Province Area Innovative Plant Construction Collecting Bond 4.95% 13/10/2023	4,000,840	0.01
CNY 10,000,000	Tianjin Free Trade Zone Investment 5.5% 21/1/2024	10,050,170	0.04	CNY 110,000,000	Yiyang Province Area Innovative Plant Construction Collecting Bond 5.16% 23/11/2023	22,113,300	0.08
CNY 10,000,000	Tianjin Infrastructure Construction & Investment 4.3% 16/1/2024	10,057,400	0.04	CNY 8,000,000	Yunnan Energy New Material 1.5% 11/2/2026	10,625,040	0.04
CNY 10,000,000	Tianjin Infrastructure Construction & Investment 7.6% 19/4/2024	10,268,905	0.04	CNY 21,097,000	Zhangjiagang Guangda Special Material 0.3% 13/10/2028	23,472,628	0.09
CNY 10,000,000	Tianjin Infrastructure Construction & Investment 7.6% 20/4/2024	10,270,105	0.04	CNY 30,000,000	Zhangzhou Yuanshan Development 5.78% 23/6/2024	30,518,850	0.12
CNY 10,000,000	Tianjin Infrastructure Construction & Investment 7.7% 21/3/2024	10,251,045	0.04	CNY 12,628,000	Zhejiang Huahai Pharmaceutical 1% 2/11/2026	14,088,933	0.05
USD 9,000,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	65,314,473	0.25	CNY 50,000,000	Zhejiang Huayou Cobalt 0.4% 24/2/2028	54,646,250	0.21
CNY 30,000,000	TongLing Comprehensive Traffic Investment 5.36% 18/1/2026	30,316,020	0.11	CNY 70,000,000	Zhejiang Huzhou Huantaihu 4.7% 2/9/2025	70,815,710	0.27
CNY 18,905,000	Tongwei 0.4% 24/2/2028	22,741,770	0.09	CNY 50,000,000	Zhejiang Huzhou Huantaihu 5.08% 22/1/2026	50,509,550	0.19
CNY 12,306,700	Unigroup Guoxin Microelectronics 0.6% 10/6/2027	16,909,098	0.07	CNY 9,527,000	Zhejiang Wazam New Materials 0.4% 24/1/2028	11,685,199	0.04
CNY 25,000,000	Universal Scientific Industrial Shanghai 0.6% 4/3/2027	29,343,750	0.11	USD 11,300,000	Zhengzhou Urban Construction Investment 3.8% 16/1/2025	78,796,824	0.30
USD 250,000	Weifang Urban Construction & Development Investment 2.6% 27/9/2024	1,669,502	0.01	USD 24,262,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	154,940,978	0.59
CNY 17,000,000	Wens Foodstuffs 1% 29/3/2027	21,061,980	0.08	USD 5,920,000	ZhongAn Online P&C Insurance 3.5% 8/3/2026*	36,700,234	0.14
CNY 5,100,000	Wuhan Jingce Electronic 0.2% 2/3/2029	8,423,900	0.03	CNY 20,000,000	Zhuhai Huafa 5.3% 11/12/2024	20,458,330	0.08
CNY 150,000,000	Wuhan Metro 2.91% 27/9/2025	150,395,925	0.57	USD 10,000,000	Zhuzhou City Construction Development 4.6% 29/3/2025	69,206,786	0.26
CNY 230,000,000	Wuhan Metro 4.4% 24/3/2026	241,417,660	0.92				
CNY 95,000,000	Xiamen Yuzhou Grand Future Real Estate Development 6.5% 24/7/2025	29,122,250	0.11				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 7,923,000	Zhuzhou Kibing 0.6% 9/4/2027	9,802,692	0.04	USD 17,314,000	Yango Justice International 7.875% 4/9/2024	1,889,482	0.01
CNY 40,000,000	Zhuzhou State-owned Asset Investment 4.3% 3/7/2025	40,379,680	0.15	USD 3,825,000	Yango Justice International 8.25% 25/11/2023***	417,423	0.00
CNY 20,000,000	Zhuzhou State-owned Asset Investment 4.7% 18/8/2025	20,188,150	0.08	USD 6,000,000	Yanlord Land HK 5.125% 20/5/2026	24,990,834	0.10
		14,898,410,144	56.76			1,350,708,092	5.14
Hong Kong				India			
USD 6,450,000	China Taiping Insurance 6.4% 9/3/2028	47,978,337	0.18	USD 974,000	Axis Bank 4.1% 8/9/2026	6,180,258	0.02
USD 4,000,000	Chong Hing Bank 5.5% 3/8/2025	27,469,110	0.10	USD 5,735,000	GMR Hyderabad International Airport 4.25% 27/10/2027	37,259,452	0.14
USD 4,000,000	CNAC HK Finbridge 3.35% 22/9/2023	29,026,326	0.11	USD 3,672,000	HDFC Bank 3.7% 25/8/2026*	23,215,415	0.09
USD 5,000,000	Far East Horizon 2.625% 3/3/2024	34,166,144	0.13	USD 276,360	JSW Hydro Energy 4.125% 18/5/2031	1,697,000	0.01
USD 9,000,000	Far East Horizon 4.25% 26/10/2026*	52,973,148	0.20	USD 3,950,000	JSW Infrastructure 4.95% 21/1/2029*	25,218,717	0.10
CNY 34,893,000	GLP China 4.4% 2/5/2027	29,663,115	0.11	USD 1,521,000	Muthoot Finance 4.4% 2/9/2023	11,064,704	0.04
USD 15,000,000	Guoneng Environmental Protection Investment 6% 17/4/2024	108,791,977	0.41	USD 9,096,000	REC 5.25% 13/11/2023*	66,092,227	0.25
USD 5,100,000	Huatong International Investment 2.98% 4/3/2024	36,249,412	0.14	USD 2,750,000	Shriram Finance 4.4% 13/3/2024	19,692,605	0.08
USD 7,412,000	Huaxin Cement International Finance 2.25% 19/11/2025	48,511,927	0.18			190,420,378	0.73
USD 14,000,000	Jinan Urban Construction International Investment 2.3% 10/11/2024	96,914,455	0.37	Japan			
USD 12,600,000	Jinchuan Golden Ocean Capital 4% 10/2/2024	90,523,568	0.35	USD 5,830,000	Asahi Mutual Life Insurance 6.9% 26/1/2028*	42,989,874	0.16
USD 13,560,000	Lai Sun MTN 5% 28/7/2026	56,121,665	0.21	USD 17,000,000	Mizuho Financial 3.922% 11/9/2024	123,621,148	0.47
USD 6,801,000	Minsheng Hong Kong International Leasing Via Landmark Funding 2020 3.15% 10/3/2024	47,914,875	0.18			166,611,022	0.63
USD 12,620,000	Pingan Real Estate Capital 2.75% 29/7/2024	73,451,954	0.28	Kuwait			
USD 16,550,000	Pingan Real Estate Capital 3.45% 29/7/2026*	89,101,236	0.34	USD 7,378,000	Burgan Bank SAK 2.75% 15/12/2031	40,898,802	0.16
USD 19,500,000	SCI HK Development 2.95% 30/3/2024*	138,040,310	0.53	Luxembourg			
USD 5,000,000	Shanghai Hong Kong International Investments 5% 16/6/2025	33,814,381	0.13	USD 7,000,000	Greensaif Pipelines Bidco 6.129% 23/2/2038	51,187,194	0.20
CNH 80,000,000	Swire Properties MTN Financing 3.3% 25/7/2025	80,143,544	0.31	Mauritius			
CNH 28,000,000	Vanke Real Estate Hong Kong 3.45% 25/5/2024	25,496,992	0.10	USD 4,000,000	CA Magnum 5.375% 31/10/2026	26,140,049	0.10
USD 5,000,000	Vanke Real Estate Hong Kong 3.5% 12/11/2029*	24,424,084	0.09	USD 1,250,000	India Airport Infra 6.25% 25/10/2025	8,909,532	0.03
USD 6,000,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027*	33,469,384	0.13	USD 6,630,000	India Cleantech Energy 4.7% 10/8/2026	42,091,818	0.16
USD 10,000,000	Westwood 2.8% 20/1/2026*	65,911,779	0.25	USD 7,100,000	India Green Energy 5.375% 29/4/2024	50,880,174	0.20
USD 2,000,000	Westwood 3.8% 20/1/2031	11,449,731	0.04	USD 3,000,000	India Green Power 4% 22/2/2027	19,334,394	0.07
USD 7,500,000	Xiaomi Best Time International 2.875% 14/7/2031	41,463,504	0.16	USD 8,000,000	Network i2i 5.65% 15/1/2025	56,655,494	0.21
USD 3,110,000	Yango Justice International 7.5% 17/2/2025***	339,395	0.00			204,011,461	0.77
				Netherlands			
				USD 13,062,240	Greenko Dutch 3.85% 29/3/2026*	86,025,224	0.33
				USD 7,027,000	Minejesa Capital 4.625% 10/8/2030	46,349,182	0.17
						132,374,406	0.50
				Philippines			
				USD 7,900,000	Rizal Commercial Banking 6.5% 27/8/2025	52,649,656	0.20

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

China Bond Fund continued

Portfolio of Investments 31 August 2023

	Holding	Description	Market Value (CNH)	% of Net Assets		Holding	Description	Market Value (CNH)	% of Net Assets
Singapore									
	USD 3,683,000	Continuum Energy Aura 9.5% 24/2/2027	26,828,616	0.10		CNY 20,000,000	Huangshi Cihu High-tech Development 6.5% 28/11/2023	20,004,200	0.07
	USD 13,000,000	DBS 3.3% 27/2/2025	89,762,165	0.34		CNY 30,000,000	Shanxi Culture Tourism Investment 4.55% 17/3/2024	29,981,490	0.11
	USD 3,200,000	Medco Bell 6.375% 30/1/2027	21,650,454	0.08		CNY 10,000,000	Tianjin Binhai New Area Construction & Investment 6.95% 19/10/2023	10,045,640	0.04
	SGD 7,250,000	Straits Trading 3.25% 13/2/2028	34,338,987	0.13		CNY 30,000,000	Tianjin Infrastructure Construction & Investment 7.44% 21/4/2024	30,765,900	0.12
	USD 10,345,000	United Overseas Bank 3.875% 19/10/2023	74,954,560	0.29		CNY 10,000,000	Tianjin TEDA Investment 6.95% 14/10/2023	10,006,440	0.04
			247,534,782	0.94		CNY 20,000,000	Tianjin TEDA Investment 6.96% 26/10/2023	20,027,180	0.08
South Korea									
	USD 3,000,000	Hana Bank 4.25% 14/10/2024*	21,356,687	0.08		CNY 30,000,000	Tianjin Wuqing State-owned Asset Operation Investment 7% 1/1/2024	30,154,830	0.11
	USD 4,000,000	SK Hynix 2.375% 19/1/2031	22,564,795	0.09		CNY 30,000,000	Weigao 4.55% 24/10/2023	30,015,765	0.11
	USD 8,500,000	SK Hynix 6.25% 17/1/2026	62,095,893	0.24		CNY 28,000,000	XiAn Qujiang Cultural Industry Investment 5.8% 8/12/2023	27,747,762	0.11
	USD 4,100,000	SK Hynix 6.375% 17/1/2028*	30,185,996	0.11		CNY 20,000,000	Zhejiang Huayou Cobalt 4.68% 15/12/2023	20,098,786	0.08
			136,203,371	0.52		CNY 30,000,000	Zhuzhou Geckor 5.44% 22/1/2024	30,081,900	0.11
Thailand									
	USD 7,000,000	Bangkok Bank 3.733% 25/9/2034	43,314,318	0.17		Total Commercial Paper		328,985,203	1.25
	USD 1,004,000	Bangkok Bank 5% 23/9/2025	6,917,317	0.03	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				
	USD 6,000,000	Kasikornbank 3.343% 2/10/2031	39,170,568	0.15				24,804,194,831	94.47
	USD 7,000,000	Kasikornbank 5.458% 7/3/2028	50,868,643	0.19	Other Transferable Securities				
	USD 8,500,000	Thaioil Treasury Center 2.5% 18/6/2030	49,591,128	0.19	BONDS				
	USD 3,500,000	Thaioil Treasury Center 3.5% 17/10/2049	15,722,454	0.06					
			205,584,428	0.79		Bermuda			
United Kingdom									
	USD 9,100,000	HSBC 5.887% 14/8/2027	65,974,961	0.25		HKD 1,160,847	REXLot 4.5% 17/4/2019***	134,604	0.00
	USD 1,963,000	HSBC 6.332% 9/3/2044	14,428,795	0.06	China				
	USD 5,350,000	HSBC 6.905% 14/8/2027	39,096,867	0.15		CNY 10,000,000	China Fortune Land Development 7.4% 9/3/2021***	3,681,250	0.02
	USD 7,000,000	Standard Chartered 6.296% 6/7/2034*	50,721,060	0.19		CNY 42,000,000	Fantasia China 7.5% 17/12/2023**	18,577,650	0.07
			170,221,683	0.65		CNY 15,000,000	Ningxia Yuangao Industrial 7.5% 22/11/2020****	15,000,000	0.06
United States									
	USD 4,563,000	Periama 5.95% 19/4/2026	31,662,382	0.12		CNY 45,000,000	Shanghai Powerlong Industrial Development 7.4% 15/7/2023****	18,135,023	0.07
	USD 3,200,000	Resorts World Las Vegas / RWLV Capital 4.625% 16/4/2029	19,074,227	0.07		CNY 26,897,000	Shanghai Shimao Jianshe 4.15% 16/10/2024**	6,100,481	0.02
			50,736,609	0.19		CNY 11,850,000	Sunac Real Estate 6.48% 9/12/2025**	2,402,730	0.01
Vietnam									
	USD 2,200,000	BIM Land JSC 7.375% 7/5/2026	11,391,230	0.04		CNY 50,000,000	Zhongtian Financial 8.5% 16/8/2022****	50,000,000	0.19
	Total Bonds		23,368,890,497	89.01				113,897,134	0.44
COMMERCIAL PAPER									
China									
	CNY 10,000,000	Henan Airport Investment 2.85% 28/10/2023	9,990,270	0.04	Hong Kong				
	CNY 20,000,000	Henan Airport Investment 4.88% 26/12/2023	20,084,200	0.08		CNY 3,736,953	China City Construction International 5.35% 3/7/2017****	-	0.00
	CNY 40,000,000	Huangshi Cihu High-tech Development 4.5% 20/9/2023	39,980,840	0.15	Total Bonds				
								114,031,738	0.44

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets
COMMERCIAL PAPER			
China			
CNY 20,000,000	Tianjin Binhai New Area Construction & Investment 6.9% 18/11/2023**	19,977,340	0.08
CNY 40,000,000	Yunnan Provincial Investment 6.24% 19/12/2023**	40,067,600	0.15
Total Commercial Paper		60,044,940	0.23
Total Other Transferable Securities		174,076,678	0.67
Total Portfolio		24,978,271,509	95.14
Other Net Assets		1,275,186,351	4.86
Total Net Assets (CNH)		26,253,457,860	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
CNH	4,755,659,297	USD	662,745,000	Goldman Sachs	20/9/2023	(62,182,090)
CNH	4,722,300,971	USD	656,185,000	Bank of America	20/9/2023	(47,824,300)
CNH	4,820,961,214	USD	669,508,206	Deutsche Bank	20/9/2023	(46,011,189)
SGD	7,000,000	USD	5,169,936	Citigroup	20/9/2023	90,597
USD	2,199,008	EUR	2,000,000	Goldman Sachs	20/9/2023	199,850
USD	11,211,466	SGD	15,000,000	Goldman Sachs	20/9/2023	774,897
USD	10,390,127	HKD	81,060,756	Goldman Sachs	20/9/2023	339,436
USD	54,300,000	CNH	396,028,910	JP Morgan	20/9/2023	(1,306,755)
USD	93,300,000	CNH	676,938,150	Citigroup	20/9/2023	1,293,321
USD	100,000,000	CNH	725,510,800	UBS	20/9/2023	1,425,476
USD	134,000,000	CNH	976,665,016	Goldman Sachs	20/9/2023	(2,579,565)
USD	60,000,000	CNH	436,886,260	Barclays	20/9/2023	(727,724)
Net unrealised depreciation						(156,508,046)
AUD Hedged Share Class						
AUD	194,601,328	CNY	914,663,000	BNY Mellon	15/9/2023	2,273,805
CNY	17,242,080	AUD	3,669,822	BNY Mellon	15/9/2023	(49,666)
Net unrealised appreciation						2,224,139
CAD Hedged Share Class						
CAD	16,450,647	CNY	88,285,397	BNY Mellon	15/9/2023	147,343
CNY	11,358,260	CAD	2,105,487	BNY Mellon	15/9/2023	40,070
Net unrealised appreciation						187,413
EUR Hedged Share Class						
CNY	55,113,132	EUR	6,947,789	BNY Mellon	15/9/2023	274,316
EUR	301,322,185	CNY	2,386,038,688	BNY Mellon	15/9/2023	(7,697,307)
Net unrealised depreciation						(7,422,991)
GBP Hedged Share Class						
CNY	4,444,667	GBP	479,499	BNY Mellon	15/9/2023	24,799
GBP	26,814,005	CNY	246,212,884	BNY Mellon	15/9/2023	956,099
Net unrealised appreciation						980,898
HKD Hedged Share Class						
CNY	84,796,969	HKD	91,049,604	BNY Mellon	15/9/2023	340,398
HKD	1,440,678,689	CNY	1,332,188,095	BNY Mellon	15/9/2023	4,188,837
Net unrealised appreciation						4,529,235

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
JPY Hedged Share Class						
CNY	295	JPY	5,862	BNY Mellon	15/9/2023	3
JPY	486,756	CNY	24,664	BNY Mellon	15/9/2023	(406)
Net unrealised depreciation						(403)
NZD Hedged Share Class						
CNY	762,611	NZD	176,487	BNY Mellon	15/9/2023	(637)
NZD	13,917,780	CNY	60,685,075	BNY Mellon	15/9/2023	(496,635)
Net unrealised depreciation						(497,272)
SGD Hedged Share Class						
CNY	71,691,661	SGD	13,329,276	BNY Mellon	15/9/2023	(45,819)
SGD	543,610,999	CNY	2,914,510,346	BNY Mellon	15/9/2023	11,196,038
Net unrealised appreciation						11,150,219
USD Hedged Share Class						
CNY	369,889,892	USD	50,759,606	BNY Mellon	15/9/2023	808,065
USD	716,382,266	CNY	5,169,946,496	BNY Mellon	15/9/2023	39,123,903
Net unrealised appreciation						39,931,968
Total net unrealised depreciation (CNH underlying exposure - CNH 49,486,234,582)						(105,424,840)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure CNH	Unrealised appreciation/ (depreciation) CNH
(2,319)	USD	US Treasury 10 Year Note (CBT)	December 2023	1,870,895,766	(15,026,217)
(325)	USD	US Ultra 10 Year Note	December 2023	274,243,826	(2,438,306)
4,188	USD	US Treasury 5 Year Note (CBT)	December 2023	3,254,250,624	11,777,028
Total				5,399,390,216	(5,687,495)

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation CNH	Market Value CNH
643	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,700	15/9/2023	(4,895,717)	835,049
826	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	15/9/2023	(5,383,391)	689,598
1,040	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,900	15/9/2023	(7,111,862)	530,602
684	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,300	15/12/2023	(5,242,589)	2,569,711
Total (CNH underlying exposure - CNH 111,920,481)						(22,633,559)	4,624,960

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation CNH	Market Value CNH
(1,469)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,500	15/9/2023	2,225,707	(68,134)
(1,040)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,600	15/9/2023	1,649,290	(48,237)
(684)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 8,300	15/12/2023	1,481,235	(348,973)
Total (CNH underlying exposure - CNH 11,884,698)						5,356,232	(465,344)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Flexible Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				4,700	Kweichow Moutai	1,193,193	5.46
				57,141	LONGi Green Energy Technology	208,525	0.95
				172,800	NARI Technology	565,759	2.59
				56,500	Ping An Insurance of China	338,223	1.54
				31,200	Ping An Insurance of China	209,234	0.96
				17,743	Qingdao Hiron Commercial Cold Chain	42,849	0.20
				45,700	Shenzhen Inovance Technology	428,900	1.96
				11,800	Shenzhen Mindray Bio-Medical Electronics	437,917	2.00
				11,692	Sungrow Power Supply	160,305	0.73
				27,400	WuXi AppTec	300,098	1.37
				211,500	Yantai Zhenghai Magnetic Material	338,965	1.55
				118,580	Zhejiang Sanhua Intelligent Controls	484,076	2.21
						11,059,789	50.56
				Hong Kong			
				54,000	AIA	490,222	2.24
				48,000	China Resources Beer	282,138	1.29
				44,000	Galaxy Entertainment	291,165	1.33
						1,063,525	4.86
				Taiwan			
				13,000	Lotes	353,100	1.62
				26,000	Taiwan Semiconductor Manufacturing	448,212	2.05
				11,000	Wiwynn	538,834	2.46
						1,340,146	6.13
				United States			
				8,275	Yum China	445,360	2.04
				Total Common Stocks (Shares)		19,843,379	90.73
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		19,843,379	90.73
				Total Portfolio		19,843,379	90.73
				Other Net Assets		2,027,459	9.27
				Total Net Assets (USD)		21,870,838	100.00
				China			
				113,990	Anhui Honglu Steel Construction	419,902	1.92
				131,990	Bank of Ningbo	474,778	2.17
				112,015	Beijing Oriental Yuhong Waterproof Technology	442,188	2.02
				64,100	Beijing Tongrentang	495,330	2.26
				14,500	BYD	454,432	2.08
				114,500	China Merchants Bank	452,570	2.07
				63,500	China Merchants Bank	275,371	1.26
				412,000	China Oilfield Services	467,001	2.14
				826,000	China Petroleum & Chemical	483,406	2.21
				13,055	China Tourism Duty Free	195,448	0.89
				170,800	China Yangtze Power	517,892	2.37
				14,760	Contemporary Amperex Technology	479,905	2.19
				27,200	Ganfeng Lithium	130,053	0.59
				19,000	Haier Smart Home	61,398	0.28
				146,800	Haier Smart Home*	453,896	2.08
				100,600	Hangzhou Oxygen Plant	423,260	1.94
				35,850	Hangzhou Silan Microelectronics	124,915	0.57
				Total		5,934,559	27.14
				Cayman Islands			
				56,900	Alibaba	654,392	2.99
				7,707	Alibaba	714,901	3.27
				116,000	China Mengniu Dairy	390,464	1.79
				82,000	China Resources Land	346,590	1.59
				25,800	ENN Energy	202,309	0.92
				12,638	Kanzhun	191,592	0.87
				14,218	KE	244,550	1.12
				24,410	Meituan	399,936	1.83
				2,145	NetEase	224,195	1.03
				28,600	NetEase	597,309	2.73
				47,500	Tencent	1,968,321	9.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	6,046,766	USD	6,631,459	BNY Mellon	15/9/2023	(67,519)
USD	669,764	EUR	613,735	BNY Mellon	15/9/2023	3,538
Net unrealised depreciation						(63,981)
Total net unrealised depreciation (USD underlying exposure - USD 7,226,322)						(63,981)

China Flexible Equity Fund continued

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised depreciation USD
	Netherlands		
1,399	Prosus	JP Morgan	(3,661)
			(3,661)
	Total (USD underlying exposure - USD 97,795)		(3,661)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Communications	17.96
Consumer Non-cyclical	14.17
Industrial	14.07
Financials	12.95
Consumer Cyclical	10.89
Technology	8.84
Energy	6.03
Utilities	3.29
Basic Materials	2.53
Other Net Assets	9.27
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Fund

Portfolio of Investments 31 August 2023

Holding Description		Market Value (USD)	% of Net Assets	Holding Description		Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				2,757,885	CITIC	8,415,407	0.82
				14,799,000	CMOC	8,849,612	0.87
				3,474,115	CMOC	2,736,181	0.27
				840,318	Contemporary Amperex Technology	27,322,008	2.68
				1,662,800	Ganfeng Lithium	7,950,425	0.78
				3,882,600	Haier Smart Home	12,004,759	1.17
				71,845	Kweichow Moutai	18,239,353	1.79
				6,448,500	Ping An Insurance of China*	38,602,315	3.78
				18,559,000	Postal Savings Bank of China	9,157,661	0.90
				1,120,736	Shenzhen Inovance Technology	10,518,234	1.03
				303,762	Shenzhen Mindray Bio-Medical Electronics	11,273,096	1.10
				1,154,237	Sungrow Power Supply	15,825,370	1.55
				1,534,000	Tsingtao Brewery	12,781,741	1.25
				1,045,600	WuXi AppTec	11,713,028	1.15
				6,777,300	Zhejiang Sanhua Intelligent Controls	27,666,814	2.71
						370,748,063	36.33
				Hong Kong			
				1,724,600	AIA	15,656,238	1.53
				2,418,000	China Resources Beer	14,212,690	1.39
				13,670,000	Lenovo	15,460,060	1.52
						45,328,988	4.44
				Netherlands			
				152,997	Prosus	10,694,952	1.05
				Taiwan			
				224,000	Asia Vital Components	2,352,784	0.23
				271,000	eMemory Technology	15,444,855	1.51
				915,000	Lotes	24,852,788	2.44
				100,000	Wiwynn	4,898,494	0.48
						47,548,921	4.66
				United States			
				534,994	Yum China	28,747,351	2.82
						983,928,267	96.43
						1,006,282,980	98.62
						1,006,282,980	98.62
						14,049,722	1.38
						1,020,332,702	100.00
FUNDS							
United States							
607,300	iShares Gold Trust [†]	22,354,713	2.19				
Total Funds							
						22,354,713	2.19
COMMON STOCKS (SHARES)							
Cayman Islands							
8,305,512	Alibaba	95,519,490	9.36				
52,417	Alibaba	4,862,201	0.48				
63,932	Baidu*	9,125,654	0.90				
1,253,666	Baidu	22,282,487	2.18				
3,123,000	China Mengniu Dairy	10,512,232	1.03				
2,162,000	China Resources Land	9,138,150	0.90				
455,400	China Resources Mixc Lifestyle Services	1,965,490	0.19				
1,308,700	ENN Energy	10,262,054	1.01				
4,072,500	Longfor*	8,578,082	0.84				
3,239,638	Meituan	53,078,503	5.20				
97,340	NetEase	10,173,977	1.00				
1,873,000	NetEase	39,117,467	3.83				
475,960	New Oriental Education & Technology	25,825,590	2.53				
297,946	PDD	29,636,689	2.91				
5,345,200	Sands China*	18,094,539	1.77				
1,936,586	Tencent	80,248,920	7.87				
1,699,712	Tencent Music Entertainment	11,668,523	1.14				
839,222	Trip.com*	33,199,622	3.25				
191,900	Trip.com	7,570,322	0.74				
		480,859,992	47.13				
China							
432,668	Asymchem Laboratories Tianjin	7,912,535	0.78				
996,500	BYD	31,230,449	3.06				
82,628,000	China Construction Bank	44,248,197	4.34				
45,782,000	China Datang Renewable Power	11,382,782	1.11				
2,402,500	China Merchants Bank	9,496,075	0.93				
15,398,000	China Oilfield Services	17,453,604	1.71				
30,980,000	China Petroleum & Chemical	18,130,641	1.78				
4,012,500	CITIC	7,837,776	0.77				

[†]Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	58,290,514	USD	37,941,961	BNY Mellon	15/9/2023	(168,830)
USD	6,276,835	AUD	9,710,908	BNY Mellon	15/9/2023	(15,960)
Net unrealised depreciation						(184,790)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	251,481,154	USD	34,803,204	BNY Mellon	15/9/2023	(217,222)
USD	4,419,717	CNY	32,135,788	BNY Mellon	15/9/2023	125
Net unrealised depreciation						(217,097)
EUR Hedged Share Class						
EUR	67,137,515	USD	73,618,676	BNY Mellon	15/9/2023	(738,954)
USD	9,794,321	EUR	8,977,553	BNY Mellon	15/9/2023	48,954
Net unrealised depreciation						(690,000)
GBP Hedged Share Class						
GBP	26,216,990	USD	33,345,376	BNY Mellon	15/9/2023	(109,742)
USD	4,577,597	GBP	3,602,507	BNY Mellon	15/9/2023	10,652
Net unrealised depreciation						(99,090)
SGD Hedged Share Class						
SGD	25,727,619	USD	19,107,040	BNY Mellon	15/9/2023	(64,167)
USD	2,630,225	SGD	3,558,979	BNY Mellon	15/9/2023	(4,028)
Net unrealised depreciation						(68,195)
Total net unrealised depreciation (USD underlying exposure - USD 224,998,435)						(1,259,172)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised depreciation USD
China			
9,648,900	CMOC	Goldman Sachs	(121,393)
54,720	Contemporary Amperex Technology	HSBC Bank	(90,838)
			(212,231)
Total (USD underlying exposure - USD 9,360,280)			(212,231)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Communications	35.08
Financials	15.00
Consumer Cyclical	11.50
Consumer Non-cyclical	11.02
Technology	8.57
Industrial	6.18
Energy	5.04
Investment Funds	2.19
Utilities	2.12
Basic Materials	1.92
Other Net Assets	1.38
100.00	

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Impact Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				329,380	NARI Technology	1,078,413	4.18	
COMMON STOCKS (SHARES)				32,244	Ningbo Ronbay New Energy Technology	225,763	0.87	
Bermuda				1,007,000	Postal Savings Bank of China	496,889	1.93	
1,942,000	China Water Affairs	1,490,612	5.78	812,200	Postal Savings Bank of China	542,557	2.10	
Cayman Islands				170,821	Shandong Head	403,142	1.56	
62,220	Chailease	346,790	1.34	226,100	Shandong Sinocera Functional Material	927,664	3.60	
203,600	Hygeia Healthcare	1,029,295	3.99	23,946	Shenzhen Mindray Bio-Medical Electronics	888,675	3.44	
42,405	Kanzhun	642,860	2.49	91,684	Sungrow Power Supply	1,257,050	4.87	
				60,225	WuXi AppTec	674,653	2.61	
				53,200	WuXi AppTec	582,672	2.26	
China				355,154	Zhejiang Sanhua Intelligent Controls	1,449,837	5.62	
319,330	Aier Eye Hospital	790,934	3.07	333,033	Zhejiang Weixing New Building Materials	925,123	3.58	
245,704	Anhui Honglu Steel Construction	905,093	3.51					
25,440	Asymchem Laboratories Tianjin	320,474	1.24					
35,400	Bethel Automotive Safety Systems	366,682	1.42					
19,500	BYD	668,463	2.59					
3,035,000	China Datang Renewable Power	754,592	2.93					
271,600	China Yangtze Power	823,534	3.19					
37,460	Contemporary Amperex Technology	1,217,970	4.72					
173,000	Flat Glass	429,689	1.67					
106,460	Ganfeng Lithium	693,749	2.69					
156,038	Glodon	526,321	2.04					
93,840	Guangdong Haid	622,216	2.41					
172,701	Hongfa Technology	833,672	3.23					
337,400	Jiangsu Zhongtian Technology	675,695	2.62					
184,600	Ming Yang Smart Energy	378,824	1.47					
				Taiwan				
				160,000	Merida Industry	969,650	3.76	
				Total Common Stocks (Shares)			23,939,553	92.78
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			23,939,553	92.78
				Total Portfolio			23,939,553	92.78
				Other Net Assets			1,863,127	7.22
				Total Net Assets (USD)			25,802,680	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	3,358,991	USD	3,684,475	BNY Mellon	15/9/2023	(38,193)
USD	412,605	EUR	378,309	BNY Mellon	15/9/2023	1,942
Net unrealised depreciation						(36,251)
Total net unrealised depreciation (USD underlying exposure - USD 4,054,789)						(36,251)

China Impact Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Industrial	28.52
Consumer Non-cyclical	19.02
Consumer Cyclical	12.49
Energy	8.88
Basic Materials	7.85
Utilities	6.12
Financials	5.37
Communications	2.49
Technology	2.04
Other Net Assets	7.22
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Innovation Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				3,400	Harmonic Drive Systems	89,214	0.43
				5,300	Ibiden	318,823	1.53
				300	Keyence	124,224	0.60
				1,800	Lasertec	279,258	1.34
COMMON STOCKS (SHARES)				4,600	M3	91,383	0.44
Australia				6,000	Nexon	121,392	0.59
11,685	Altium	366,414	1.77	21,500	Nikon	231,542	1.12
87,294	SiteMinder	276,504	1.33	16,200	Renesas Electronics	271,617	1.31
3,471	WiseTech Global	156,260	0.75	2,500	Rohm	208,169	1.00
				4,893	Sony*	407,000	1.96
						3,283,255	15.80
Cayman Islands				Kazakhstan			
6,000	Alchip Technologies	465,357	2.24	5,141	Kaspi.KZ JSC	534,664	2.57
51,036	Alibaba	586,952	2.82	New Zealand			
31,100	ASMPPT	311,477	1.50	3,535	Xero	286,454	1.38
23,750	Baidu	422,129	2.03	South Korea			
6,494	Kanzhun	98,449	0.47	2,820	Kakao	102,623	0.50
9,700	Meituan	158,926	0.77	882	NAVER	143,135	0.69
21,300	NetEase	444,849	2.14	8,825	Samsung Electronics	446,675	2.15
3,019	New Oriental Education & Technology	163,811	0.79	735	Samsung SDI	341,434	1.64
3,446	PDD	342,774	1.65	3,434	SK Hynix	316,445	1.52
16,400	Tencent	679,589	3.27			1,350,312	6.50
23,905	Tencent Music Entertainment	164,108	0.79	Taiwan			
91,600	Tongcheng Travel	205,321	0.99	44,000	Accton Technology	660,417	3.18
16,250	Trip.com	641,051	3.09	16,000	AP Memory Technology	164,790	0.79
				53,000	ASE Technology	196,379	0.95
				23,000	Asia Vital Components	241,580	1.16
China				5,400	ASPEED Technology	457,821	2.20
4,845	Advanced Micro-Fabrication Equipment China	101,450	0.49	37,000	Delta Electronics	401,991	1.93
4,686	Beijing Huafeng Test & Control Technology	90,559	0.43	5,000	eMemory Technology	284,960	1.37
7,979	Beijing Kingsoft Office Software	432,765	2.08	3,000	Global Unichip	137,535	0.66
13,000	BYD	407,422	1.96	12,311	Lotes	334,385	1.61
502,000	China Datang Renewable Power	124,812	0.60	13,000	Phison Electronics	172,876	0.83
9,480	Contemporary Amperex Technology	308,232	1.48	68,000	Quanta Computer	541,283	2.60
362,000	CRRC	178,162	0.86	56,000	Taiwan Semiconductor Manufacturing	965,380	4.65
45,000	IKD	153,085	0.74	71,000	Unimicron Technology	413,562	1.99
115,224	NARI Technology	377,251	1.81	88,000	Wistron	323,301	1.56
37,920	Shanghai Baosight Software	249,817	1.20	7,000	Wiwynn	342,895	1.65
30,500	Shenzhen Inovance Technology	286,246	1.38	15,000	Yageo	228,439	1.10
3,022	Shenzhen Transsion	60,985	0.29			5,867,594	28.23
18,300	Sungrow Power Supply	250,905	1.21	United States			
24,364	Zhejiang Jingsheng Mechanical & Electrical	188,640	0.91	12,435	Coupang	234,400	1.13
43,200	Zhejiang Sanhua Intelligent Controls	176,355	0.85			20,633,721	99.29
13,100	Zhongji Innolight	206,385	0.99	Total Common Stocks (Shares)			
						20,633,721	99.29
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						20,633,721	99.29
Japan				Total Portfolio			
25,600	Appier	310,202	1.49			20,633,721	99.29
2,000	Disco	393,350	1.89	Other Net Assets			
11,300	Freee	235,038	1.13			148,535	0.71
3,200	GMO Payment Gateway	202,043	0.97	Total Net Assets (USD)			
						20,782,256	100.00

*All or a portion of this security represents a security on loan.

China Innovation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	471,508	USD	65,307	BNY Mellon	15/9/2023	(460)
USD	5,612	CNY	40,760	BNY Mellon	15/9/2023	7
Net unrealised depreciation						(453)
Total net unrealised depreciation (USD underlying exposure - USD 70,268)						(453)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Technology	48.14
Communications	23.75
Industrial	15.21
Consumer Cyclical	7.13
Consumer Non-cyclical	3.25
Energy	1.21
Utilities	0.60
Other Net Assets	0.71
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Multi-Asset Fund⁽²⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
Ireland							
31,947	BlackRock ICS US Treasury Fund [~]	3,534,360	18.12	250,000	Bank of Communications	143,122	0.73
Luxembourg				China			
157,017	BlackRock Global Funds - China Impact Fund ^{**}	1,496,369	7.67	15,500	Beijing Yanjing Brewery	22,114	0.11
333,361	BlackRock Global Funds - China Onshore Bond Fund ^{**}	3,473,620	17.81	200,900	BOE Technology	110,731	0.57
154,589	BlackRock Global Funds - Systematic China Environmental Tech Fund ^{**}	1,508,792	7.73	4,100	BYD	140,549	0.72
19,827	Lyxor MSCI China ESG Leaders Extra DR UCITS ETF	1,810,800	9.28	23,900	By-health	63,500	0.33
		8,289,581	42.49	168,000	China Construction Bank	89,966	0.46
Total Funds		11,823,941	60.61	39,000	China Merchants Bank	154,151	0.79
COMMON STOCKS (SHARES)							
Cayman Islands							
34,300	Alibaba	394,475	2.02	13,600	China Merchants Bank	58,977	0.30
750	Baidu	13,330	0.07	22,600	China Pacific Insurance	51,753	0.27
1,244	Baozun	4,964	0.03	52,000	China Petroleum & Chemical	30,432	0.16
200	BeiGene	3,244	0.02	80,800	China Petroleum & Chemical	67,413	0.34
83,000	China Lesso	45,717	0.23	30,100	China Southern Airlines	26,147	0.13
8,000	China Medical System	11,547	0.06	139,500	China State Construction Engineering	107,951	0.55
140,000	China Yuhua Education	14,816	0.08	300	China Tourism Duty Free	4,491	0.02
41,000	Fufeng	21,799	0.11	19,900	China United Network Communications	14,251	0.07
155,000	Geely Automobile	192,490	0.99	145,100	China Vanke	169,281	0.87
216	H World	8,731	0.04	45,400	CITIC	138,533	0.71
573	Hello	5,088	0.03	2,700	Contemporary Amperex Technology	87,787	0.45
11,500	HUTCHMED China	35,337	0.18	66,000	Dongfeng Motor	24,236	0.12
4,304	I-Mab	8,565	0.04	28,212	ENN Natural Gas	67,706	0.35
3,000	JD.com	49,267	0.25	170,400	Goldwind Science & Technology	89,513	0.46
16,200	Kuaishou Technology	132,608	0.68	123,600	Goldwind Science & Technology	161,394	0.83
2,400	Li Auto	49,451	0.25	34,700	Gree Electric Appliances of Zhuhai	170,701	0.88
2,100	Meituan	34,407	0.18	3,900	Haier Smart Home	12,603	0.06
1,688	MINISO	43,956	0.23	5,800	Heilongjiang Agriculture	10,699	0.06
270	NetEase	28,220	0.14	13,800	Hisense Home Appliances	46,510	0.24
4,000	NetEase	83,540	0.43	126,000	Industrial & Commercial Bank of China	57,835	0.30
3,100	New Oriental Education & Technology	16,739	0.09	7,900	Industrial Bank	17,167	0.09
467	NIO	4,962	0.03	42,500	Inner Mongolia MengDian HuaNeng Thermal Power	19,803	0.10
593	PDD	58,986	0.30	53,600	Inner Mongolia Yili Industrial	191,551	0.98
17,200	Tencent	712,740	3.65	1,300	Jiangsu Hengrui Pharmaceuticals	7,465	0.04
1,100	Trip.com	43,394	0.22	5,400	Jiangsu King's Luck Brewery JSC	44,460	0.23
6,132	Vipshop	97,253	0.50	300	Kweichow Moutai	76,161	0.39
4,500	Wuxi Biologics Cayman	25,332	0.13	5,900	Laobaixing Pharmacy Chain JSC	20,809	0.11
193,000	Xiabuxiabu Catering Management China	93,264	0.48	27,600	Lingyi iTech Guangdong	22,838	0.12
1,600	XPeng	15,005	0.08	16,500	Midea	128,161	0.66
		2,249,227	11.54	300	NAURA Technology	11,186	0.06
				93,600	Offshore Oil Engineering	74,877	0.38
				29,000	Ping An Insurance of China	173,601	0.89
				22,200	Ping An Insurance of China	148,878	0.76
				24,000	Postal Savings Bank of China	11,842	0.06
				36,700	Shanghai Pharmaceuticals	90,194	0.46
				14,400	Shanghai Tunnel Engineering	11,579	0.06
				128,100	Shanghai Yuyuan Tourist Mart	129,590	0.66
				5,900	Shenzhen Mindray Bio-Medical Electronics	218,958	1.12

^{**}Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[~]Investment in connected party fund, see further information in Note 10.

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Multi-Asset Fund⁽²⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,700	Shenzhen New Energy Technology	45,049	0.23	United States			
44,200	Sichuan Kelun Pharmaceutical	164,641	0.84	1,796	Yum China	96,661	0.50
38,700	Tasly Pharmaceutical	73,939	0.38	Total Common Stocks (Shares)			
1,000	Tsingtao Brewery	12,522	0.06	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
90,900	Weichai Power	147,432	0.76	18,553,279			
1,400	Wuliangye Yibin	30,002	0.15	95.11			
31,700	Yunnan Copper	50,630	0.26	Total Portfolio			
87,900	Yutong Bus	150,661	0.77	18,553,279			
38,400	ZTE	187,108	0.96	95.11			
		4,383,450	22.46	Other Net Assets			
				954,022			
				Total Net Assets (USD)			
				19,507,301			
				100.00			

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
CNH Hedged Share Class						
CNY	36,848	USD	5,107	BNY Mellon	15/9/2023	(39)
USD	247	CNY	1,796	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(39)
HKD Hedged Share Class						
HKD	40,049	USD	5,132	BNY Mellon	15/9/2023	(22)
USD	249	HKD	1,945	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(22)
Total net unrealised depreciation (USD underlying exposure - USD 10,655)						(61)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
(95)	USD	MSCI China Index	September 2023	2,181,200	79,705
5	USD	SGX FTSE China A50 Index	September 2023	63,255	31
Total				2,244,455	79,736

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CNY 1,000,000	Fund receives Fixed 2.26%; and pays Floating CNY CNRR 3 Month	BNP Paribas	20/9/2028	(295)	(295)
IRS	CNY 1,000,000	Fund receives Fixed 2.45%; and pays Floating CNY CNRR 3 Month	BNP Paribas	20/9/2028	936	936
IRS	CNY 50,000,000	Fund receives Fixed 2.458%; and pays Floating CNY CNRR 3 Month	BNP Paribas	20/9/2028	49,404	49,404
IRS	CNY 4,000,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.255%	BNP Paribas	20/9/2028	1,312	1,312
IRS	CNY 2,000,000	Fund receives Floating CNY CNRR 3 Month; and pays Fixed 2.422%	BNP Paribas	20/9/2028	(1,509)	(1,509)
Total (USD underlying exposure - USD 8,004,369)					49,848	49,848

IRS: Interest Rate Swaps

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Onshore Bond Fund⁽²⁾

Portfolio of Investments 31 August 2023

Holding Description		Market Value (CNH)	% of Net Assets	Holding Description		Market Value (CNH)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 10,000,000	China Energy Conservation & Environmental Protection 3.52% 15/4/2025	10,117,625	1.33
BONDS				CNY 10,000,000	China Government Bond 2.68% 21/5/2030	10,081,112	1.33
Bermuda				CNY 20,000,000	China Government Bond 2.91% 14/10/2028	20,466,566	2.69
USD 200,000	China Oil & Gas 4.7% 30/6/2026	1,218,694	0.16	CNY 9,000,000	China Government Bond 3.12% 25/10/2052	9,337,202	1.23
USD 250,000	Luye Pharma 6.25% 6/7/2028	1,633,931	0.21	CNY 10,000,000	China Government Bond 3.19% 15/4/2053	10,592,849	1.39
		2,852,625	0.37	CNY 2,000,000	China Government Bond 3.53% 18/10/2051	2,229,511	0.29
British Virgin Islands				CNY 5,000,000	China Government Bond 3.72% 12/4/2051	5,751,027	0.76
USD 200,000	Central Plaza Development 3.85% 14/7/2025	1,117,967	0.15	CNY 10,000,000	China Life Reinsurance 4.8% 29/11/2028	10,049,800	1.32
USD 200,000	Central Plaza Development 4.65% 19/1/2026	1,083,147	0.14	USD 750,000	China Merchants Bank 1.2% 10/9/2025	5,008,507	0.66
USD 200,000	China Cinda 2020 I Management 5.75% 7/2/2027	1,431,746	0.19	CNY 10,000,000	China Merchants Commerce Financial Leasing 3.43% 22/8/2027	10,125,775	1.33
USD 200,000	Franshion Brilliant 4% 21/6/2024	1,338,665	0.18	CNY 700,000	China Merchants Expressway Network & Technology 1.5% 22/3/2025	895,965	0.12
HKD 2,000,000	Link CB 1.6% 3/4/2024	1,801,914	0.24	CNY 10,000,000	China Railway 3.34% 28/5/2024	10,067,087	1.32
USD 200,000	Peak RE Bvi 5.35% 28/10/2025	1,219,043	0.16	CNY 400,000	China Southern Airlines 0.6% 15/10/2026	519,722	0.07
USD 200,000	SND International Bvi 2.7% 14/12/2023	1,439,734	0.19	CNY 1,500,000	China Three Gorges 0.1% 1/6/2027	1,680,023	0.22
USD 200,000	Vertex Capital Investment 4.75% 3/4/2024	1,431,629	0.19	CNY 500,000	China Three Gorges 0.5% 9/4/2024	738,750	0.10
USD 200,000	Zhongyuan Sincere Investment 4.25% 28/6/2024	1,431,368	0.19	CNY 10,000,000	China Three Gorges 4.09% 3/12/2023	10,057,507	1.32
		12,295,213	1.63	CNY 500,000	Chongqing Longhu Development 3.8% 4/3/2027	400,273	0.05
Cayman Islands				CNY 500,000	Chongqing Longhu Development 4.2% 17/1/2027	405,157	0.05
USD 200,000	AAC Technologies 2.625% 2/6/2026	1,214,984	0.16	CNY 1,000,000	Chongqing Longhu Development 4.67% 19/7/2026	891,290	0.12
USD 300,000	Baidu 2.375% 23/8/2031	1,735,226	0.23	CNY 10,000,000	Chongqing Rail Transit 3.79% 9/3/2024	10,078,912	1.33
USD 200,000	CDBL Funding 1 3.5% 24/10/2027	1,364,012	0.18	CNY 10,000,000	Chongqing Rail Transit 4.09% 20/9/2024	10,130,176	1.33
USD 200,000	China Overseas Finance Cayman VIII 3.05% 27/11/2029	1,237,967	0.16	CNY 20,000,000	Contemporary Amperex Technology 2.9% 14/12/2027	20,021,450	2.63
USD 800,000	ENN Energy 4.625% 17/5/2027	5,669,559	0.75	CNY 10,000,000	DBS Bank China 4.7% 24/3/2031	10,318,375	1.36
USD 400,000	Geely Automobile 4% 9/12/2024	2,777,875	0.36	CNY 10,000,000	Guangzhou Communications Investment 3.25% 12/7/2024	10,077,670	1.33
USD 200,000	Zhongsheng 3% 13/1/2026	1,331,527	0.18	CNY 10,000,000	Guangzhou Metro 2.74% 30/4/2025	10,046,975	1.32
		15,331,150	2.02	CNY 10,000,000	Guotai Junan Securities 4.2% 31/12/2079	10,169,325	1.34
China				USD 200,000	Henan Railway Construction & Investment 2.2% 26/1/2025	1,370,938	0.18
CNY 10,000,000	Bank of China 2.6% 23/2/2025	10,018,659	1.32	CNY 10,000,000	Huadian New Energy 3.08% 9/11/2024	10,077,945	1.32
CNY 10,000,000	Bank of China 3.25% 24/1/2032	10,081,858	1.33	CNY 10,000,000	Huatai 3.23% 6/2/2026	10,149,235	1.33
CNY 10,000,000	Bank of Communications 2.42% 9/8/2025	9,984,508	1.31				
CNY 10,000,000	Bank of Communications 3.45% 25/2/2032	10,186,115	1.34				
CNY 2,000,000	Bank of Shanghai 1.5% 25/1/2027	2,184,710	0.29				
CNY 10,000,000	Beijing Capital Development 3.76% 22/9/2027	10,050,400	1.32				
CNY 10,000,000	Beijing Infrastructure Investment 4.15% 11/9/2024	10,163,195	1.34				
CNY 10,000,000	Chengdu Rail Transit 3.97% 15/3/2027	10,290,625	1.35				
CNY 10,000,000	China Construction Bank 3.45% 17/6/2032	10,161,650	1.34				
CNY 50,000,000	China Development Bank 2.19% 14/12/2024	50,012,208	6.58				

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Onshore Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CNH)	% of Net Assets	Holding	Description	Market Value (CNH)	% of Net Assets
CNY 10,000,000	Hubei Provincial Communications Investment 3.75% 22/3/2024	10,078,480	1.33	USD 250,000	Nanyang Commercial Bank 6.5% 28/4/2027	1,757,534	0.23
CNY 10,000,000	Huzhou City Investment Development 3.32% 9/11/2026	10,075,500	1.33	CNH 10,000,000	Swire Properties MTN Financing 3.3% 25/7/2025	10,017,943	1.32
CNY 10,000,000	Industrial & Commercial Bank of China 2.6% 10/6/2025	10,013,800	1.32	USD 200,000	Westwood 2.8% 20/1/2026	1,318,235	0.17
CNY 10,000,000	Industrial & Commercial Bank of China 3.48% 15/12/2031	10,180,695	1.34			24,949,378	3.28
CNY 2,000,000	Industrial Bank 0.4% 27/12/2027	2,066,390	0.27		India		
CNY 10,000,000	Industrial Bank 3.62% 25/11/2031	10,217,755	1.34	USD 250,000	GMR Hyderabad International Airport 4.25% 27/10/2027	1,624,213	0.21
USD 200,000	Jinjiang Road & Bridge Construction Development 6.08% 18/6/2024	1,453,496	0.19		Japan		
CNY 1,300,000	LONGi Green Energy Technology 0.4% 5/1/2028	1,390,415	0.18	USD 250,000	Mitsubishi UFJ Financial 0.962% 11/10/2025	1,715,774	0.23
CNY 10,000,000	Nanjing Metro 3.45% 26/2/2025	10,142,000	1.33		Luxembourg		
CNY 10,000,000	Qingdao Metro 3.58% 17/6/2026	10,084,810	1.33	USD 250,000	Greensaif Pipelines Bidco 6.129% 23/2/2038	1,828,114	0.24
CNY 10,000,000	Shanghai Infrastructure Construction & Development 3.16% 22/8/2025	10,010,435	1.32		Singapore		
CNY 10,000,000	Shaoxing Shangyu State-owned Capital Investment Operation 4.49% 21/9/2025	10,023,560	1.32	SGD 500,000	Straits Trading 3.25% 13/2/2028	2,368,206	0.31
CNY 10,000,000	Shudao Investments 3.5% 16/11/2025	10,062,770	1.32		South Korea		
CNY 200,000	Sichuan Chuantou Energy 1.5% 11/11/2025	362,834	0.05	USD 200,000	SK Hynix 2.375% 19/1/2031	1,128,240	0.15
CNY 10,000,000	Sichuan Expressway Construction & Development 3.9% 26/2/2024	10,081,633	1.33	USD 300,000	SK Hynix 6.25% 17/1/2026	2,191,620	0.29
CNY 10,000,000	Suyin Financial Leasing 3.55% 21/4/2024	10,077,960	1.33			3,319,860	0.44
CNY 10,000,000	TCL Technology 2.95% 21/10/2024	10,013,650	1.32		Thailand		
CNY 10,000,000	Three Gorges Capital 2.99% 18/4/2025	10,069,805	1.32	USD 200,000	Kasikornbank 3.343% 2/10/2031	1,305,686	0.17
CNY 10,000,000	Tianjin Rail Transit 4.65% 16/9/2023	10,008,725	1.32		United Kingdom		
CNY 200,000	Wens Foodstuffs 1% 29/3/2027	247,788	0.03	USD 350,000	HSBC 5.887% 14/8/2027	2,537,499	0.33
CNY 10,000,000	Xinxing Cathay International 4.13% 14/4/2024	10,094,605	1.33	USD 350,000	HSBC 6.905% 14/8/2027	2,557,739	0.34
CNY 10,000,000	Yiwu State-owned Capital Operation 5% 30/6/2024	10,178,215	1.34	USD 200,000	Standard Chartered 6.296% 6/7/2034	1,449,173	0.19
CNY 10,000,000	Zhengzhou Urban Construction Investment 4.34% 30/3/2024	10,097,130	1.33			6,544,411	0.86
USD 500,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	3,193,079	0.42		United States		
CNY 10,000,000	Zhuhai Huafa 4.1% 16/1/2024	10,062,530	1.32	USD 500,000	Hyundai Capital America 5.5% 30/3/2026	3,614,618	0.47
		555,278,737	73.05	Total Bonds		633,027,985	83.28
	Hong Kong				CERTIFICATES OF DEPOSIT		
USD 500,000	CMB International Leasing Management 1.75% 16/9/2026	3,234,603	0.43		China		
USD 200,000	Far East Horizon 2.625% 3/3/2024	1,366,646	0.18	CNY 10,000,000	Bank of Shanghai 0% 18/7/2024	9,776,545	1.29
USD 1,100,000	ICBCIL Finance 2.25% 2/11/2026	7,254,417	0.95	CNY 10,000,000	China Everbright Bank 0% 24/10/2023	9,975,783	1.31
				CNY 10,000,000	Industrial Bank 0% 20/10/2023	9,801,940	1.29
				CNY 10,000,000	Ping An Bank 0% 13/10/2023	9,948,485	1.31
				CNY 10,000,000	Postal Savings Bank of China 0% 13/10/2023	9,976,119	1.31
				Total Certificates of Deposit		49,478,872	6.51
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		682,506,857	89.79
				Total Portfolio		682,506,857	89.79
				Other Net Assets		77,612,495	10.21
				Total Net Assets (CNH)		760,119,352	100.00

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

China Onshore Bond Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) CNH
CNH	41,260,275	USD	5,750,000	Goldman Sachs	20/9/2023	(538,394)
CNH	40,984,637	USD	5,695,000	Bank of America	20/9/2023	(414,218)
CNH	41,858,290	USD	5,813,288	Barclays	20/9/2023	(400,441)
USD	374,463	SGD	501,000	Goldman Sachs	20/9/2023	25,829
USD	281,989	HKD	2,200,000	Goldman Sachs	20/9/2023	9,194
USD	32,018	HKD	250,000	UBS	20/9/2023	854
USD	2,560,000	CNH	18,574,080	Citigroup	20/9/2023	35,414
USD	2,500,000	CNH	18,227,472	Barclays	20/9/2023	(54,138)
Net unrealised depreciation						(1,335,900)
EUR Hedged Share Class						
EUR	9,546	CNY	75,593	BNY Mellon	15/9/2023	(243)
Net unrealised depreciation						(243)
HKD Hedged Share Class						
CNY	779,316	HKD	835,595	BNY Mellon	15/9/2023	4,221
HKD	11,866,219	CNY	10,972,637	BNY Mellon	15/9/2023	34,426
Net unrealised appreciation						38,647
USD Hedged Share Class						
CNY	2,520,527	USD	345,555	BNY Mellon	15/9/2023	7,930
USD	82,642,368	CNY	596,402,906	BNY Mellon	15/9/2023	4,509,956
Net unrealised appreciation						4,517,886
Total net unrealised appreciation (CNH underlying exposure - CNH 1,397,229,602)						3,220,390

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure CNH	Unrealised appreciation/ (depreciation) CNH
(12)	USD	US Ultra 10 Year Note	December 2023	10,125,926	(90,030)
108	USD	US Treasury 5 Year Note (CBT)	December 2023	83,920,503	282,818
Total				94,046,429	192,788

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation CNH	Market Value CNH
16	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,700	15/9/2023	(95,022)	20,779
21	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	15/9/2023	(105,532)	17,532
26	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,900	15/9/2023	(177,797)	13,265
19	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,300	15/12/2023	(145,626)	71,381
Total (CNH underlying exposure - CNH 2,907,896)						(523,977)	122,957

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation CNH	Market Value CNH
(37)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,500	15/9/2023	38,934	(1,716)
(26)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,600	15/9/2023	41,234	(1,206)
(19)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 8,300	15/12/2023	41,145	(9,694)
Total (CNH underlying exposure - CNH 316,525)						121,313	(12,616)

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Circular Economy Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				188,762	Re:NewCell*	1,600,523	0.09
				27,517,668 1.65			
COMMON STOCKS (SHARES)				Switzerland			
	Australia			292,628	Nestle	35,365,479	2.12
5,538,693	Brambles	53,707,833	3.23	1,882,219	SIG*	50,251,661	3.02
14,131,398	Cleanaway Waste Management	23,982,528	1.44	129,771	Sika*	36,879,740	2.22
1,475,137	Sims	14,657,714	0.88	122,496,880 7.36			
				United Kingdom			
				952,641	Coca-Cola Europacific Partners	61,835,927	3.72
				United States			
Finland				376,749	AECOM*	33,300,844	2.00
1,339,042	UPM-Kymmene	46,169,578	2.78	212,174	Agilent Technologies*	26,080,428	1.57
France				260,949	Avery Dennison	49,319,361	2.97
1,438,273	Bureau Veritas	38,870,745	2.34	103,752	Badger Meter	17,326,584	1.04
234,120	Carbios SACA	6,375,585	0.38	722,988	Copart	32,628,448	1.96
1,161,149	Dassault Systemes	46,234,038	2.78	487,406	Crown*	45,299,514	2.73
103,799	L'Oreal	46,217,701	2.78	277,845	Ecolab	51,379,097	3.09
219,578	Schneider Electric*	37,992,937	2.28	1,848,087	Graphic Packaging*	41,397,149	2.49
1,909,449	Veolia Environnement	59,684,167	3.59	863,864	LKQ	46,354,942	2.79
235,375,173 14.15				219,162	Microsoft	72,117,448	4.33
Germany				130,235	Nucor	22,328,791	1.34
340,127	Aurubis*	28,200,444	1.70	454,256	Republic Services	66,212,355	3.98
476,955	Siemens Healthineers*	24,124,454	1.45	66,940	Thermo Fisher Scientific	37,616,933	2.26
52,324,898 3.15				419,312	TJX	38,836,678	2.33
Ireland				631,406	Trex*	44,962,421	2.70
859,619	CRH	49,653,728	2.99	259,872	Waste Management	41,111,750	2.47
614,135	Smurfit Kappa	26,005,800	1.56	489,712	Xylem	50,969,225	3.07
75,659,528 4.55				112,627	Zebra Technologies*	31,389,145	1.89
Japan				748,631,113 45.01			
92,100	Keyence*	38,136,862	2.29	Total Common Stocks (Shares)			
399,400	Kurita Water Industries*	15,530,024	0.94	1,628,169,283 97.89			
1,036,700	Unicharm	41,225,422	2.48	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
94,892,308 5.71				1,628,169,283 97.89			
Netherlands				Total Portfolio			
72,916	ASML	48,565,547	2.92	1,628,169,283 97.89			
Norway				Other Net Assets			
4,005,890	Norsk Hydro	22,352,588	1.34	35,072,409 2.11			
Sweden				Total Net Assets (USD)			
1,342,528	Epiroc*	25,917,145	1.56	1,663,241,692 100.00			

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	730,684	USD	475,797	BNY Mellon	15/9/2023	(2,301)
USD	27,411	AUD	42,425	BNY Mellon	15/9/2023	(81)
Net unrealised depreciation						(2,382)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Circular Economy Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD Hedged Share Class						
CAD	1,086,692	USD	807,936	BNY Mellon	15/9/2023	(4,543)
USD	104,078	CAD	140,776	BNY Mellon	15/9/2023	2
Net unrealised depreciation						(4,541)
CNH Hedged Share Class						
CNY	1,579,045	USD	218,710	BNY Mellon	15/9/2023	(1,545)
USD	12,389	CNY	90,015	BNY Mellon	15/9/2023	9
Net unrealised depreciation						(1,536)
EUR Hedged Share Class						
EUR	2,750,760	USD	3,017,171	BNY Mellon	15/9/2023	(31,140)
USD	174,668	EUR	160,089	BNY Mellon	15/9/2023	887
Net unrealised depreciation						(30,253)
GBP Hedged Share Class						
GBP	7,690,210	USD	9,784,061	BNY Mellon	15/9/2023	(35,078)
USD	715,774	GBP	563,273	BNY Mellon	15/9/2023	1,707
Net unrealised depreciation						(33,371)
HKD Hedged Share Class						
HKD	23,247,018	USD	2,978,261	BNY Mellon	15/9/2023	(12,607)
USD	323,039	HKD	2,528,387	BNY Mellon	15/9/2023	489
Net unrealised depreciation						(12,118)
JPY Hedged Share Class						
JPY	40,689,975,011	USD	285,430,956	BNY Mellon	15/9/2023	(6,525,600)
USD	23,364,222	JPY	3,381,026,051	BNY Mellon	15/9/2023	189,939
Net unrealised depreciation						(6,335,661)
NZD Hedged Share Class						
NZD	124,449	USD	75,153	BNY Mellon	15/9/2023	(1,136)
USD	4,325	NZD	7,251	BNY Mellon	15/9/2023	13
Net unrealised depreciation						(1,123)
SGD Hedged Share Class						
SGD	839,156	USD	623,345	BNY Mellon	15/9/2023	(2,224)
USD	43,904	SGD	59,365	BNY Mellon	15/9/2023	(38)
Net unrealised depreciation						(2,262)
Total net unrealised depreciation (USD underlying exposure - USD 320,822,690)						(6,423,247)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Industrial	39.67
Consumer Non-cyclical	23.35
Basic Materials	12.19
Technology	11.92
Consumer Cyclical	7.17
Utilities	3.59
Other Net Assets	2.11
	100.00

Climate Action Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Australia				Norway			
45,498	Cleanaway Waste Management	77,215	1.69	1,696	Salmar	82,659	1.81
4,187	Sims	41,604	0.91	South Korea			
		118,819	2.60	129	LG Chem	56,900	1.25
				131	Samsung SDI	60,854	1.33
				117,754 2.58			
Bermuda				Spain			
1,069	Bunge	122,603	2.69	9,922	EDP Renovaveis	182,787	4.00
Canada				Sweden			
1,836	Canadian Solar	52,326	1.15	19,970	Orron Energy	16,629	0.37
2,679	Growth International	114,776	2.51	Switzerland			
2,409	Maple Leaf Foods	52,904	1.16	648	DSM-Firmenich	59,928	1.31
1,069	Nutrien	68,715	1.50	362	SGS	32,871	0.72
3,956	SunOpta	17,723	0.39	3,525	SIG	94,111	2.06
		306,444	6.71	186,910 4.09			
China				United Kingdom			
1,500	Contemporary Amperex Technology	48,771	1.07	336	Spirax-Sarco Engineering	43,296	0.95
Denmark				United States			
2,854	Vestas Wind Systems	66,334	1.45	762	AECOM	67,353	1.48
Finland				569	AGCO	74,573	1.63
2,462	UPM-Kymmene	84,889	1.86	207	Albemarle	41,162	0.90
France				421	Analog Devices	76,677	1.68
3,097	Bureau Veritas	83,699	1.83	159	ANSYS	50,482	1.11
1,115	Dassault Systemes	44,397	0.97	790	Archer-Daniels-Midland	63,461	1.39
87	Robertet	80,515	1.77	206	Autodesk	45,806	1.00
391	Schneider Electric	67,654	1.48	269	Avery Dennison	50,841	1.11
3,301	Veolia Environnement	103,180	2.26	904	Crown	84,018	1.84
		379,445	8.31	1,248	Darling Ingredients	78,624	1.72
Germany				390	Deere	161,464	3.54
2,036	Infineon Technologies	73,248	1.60	618	Ecolab	114,281	2.50
799	Symrise*	83,792	1.84	357	First Solar	67,327	1.47
		157,040	3.44	817	FMC	71,635	1.57
Iceland				1,079	Ingersoll Rand	75,422	1.65
5,991	Marel	21,580	0.47	545	John Bean Technologies	59,950	1.31
Ireland				2,621	NextEra Energy	176,996	3.88
1,307	Kerry	122,375	2.68	236	Quanta Services	49,985	1.09
904	Kingspan	76,306	1.67	767	Republic Services	111,798	2.45
1,551	Smurfit Kappa	65,678	1.44	268	Rogers	38,605	0.85
		264,359	5.79	341	Union Pacific	75,876	1.66
Isle of Man				633	Waste Management	100,140	2.19
331,357	Agronomics	40,408	0.89	774	Xylem	80,558	1.77
Italy				1,817,034 39.79			
20,990	Enel	142,012	3.11	Total Common Stocks (Shares)			
Japan				4,359,334 95.48			
100	Keyence	41,408	0.91	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,000	Kurita Water Industries	38,883	0.85	4,359,334 95.48			
		80,291	1.76	Total Portfolio			
Netherlands				4,359,334 95.48			
1,663	STMicroelectronics	79,270	1.74	Other Net Assets			
				206,582 4.52			
				Total Net Assets (USD)			
				4,565,916 100.00			

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Climate Action Equity Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Industrial	33.02
Basic Materials	16.79
Consumer Non-cyclical	16.59
Utilities	13.62
Technology	8.10
Energy	4.07
Communications	1.33
Consumer Cyclical	1.07
Financials	0.89
Other Net Assets	4.52
	100.00

Climate Action Multi-Asset Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				9,801	Lojas Renner	29,484	0.07
				6,732	Sendas Distribuidora	14,987	0.03
						106,127	0.23
FUNDS				Canada			
Ireland				1,405	BCE	55,289	0.12
51,000	iShares Physical Gold ETC [~]	1,778,392	3.90	258	Canadian National Railway	26,989	0.06
Jersey				5,250	Canadian Solar	137,910	0.30
570,346	Foresight Solar Fund	618,412	1.36	116	Canfor	1,577	0.00
United Kingdom				661	CGI	63,872	0.14
1,530,612	Aquila European Renewables Income Fund	1,270,408	2.79	5,776	Growth International	228,084	0.50
755,776	Greencoat UK Wind Fund [*]	1,252,163	2.75	2,799	Hydro One	69,318	0.15
446,211	Gresham House Energy Storage Fund	693,250	1.52	4,894	Maple Leaf Foods	99,062	0.22
				278	Northland Power [*]	4,807	0.01
				2,279	Nutrien	135,009	0.30
				1,289	Shopify	77,053	0.17
Total Funds				11,500	SunOpta	47,486	0.10
				3,297	TELUS	53,843	0.12
COMMON / PREFERRED STOCKS (SHARES)				802	Thomson Reuters	95,255	0.21
Australia				1,356	Wheaton Precious Metals	54,682	0.12
2,410	Brambles	21,540	0.05	399	WSP Global	51,908	0.12
76,341	Cleanaway Waste Management	119,415	0.26			1,202,144	2.64
8,070	Costa	13,731	0.03	Cayman Islands			
221	CSL	36,091	0.08	3,500	3SBio	2,698	0.01
2,147	Dexus	9,934	0.02	18,000	Ausnutria Dairy	6,917	0.02
472	Goodman	6,583	0.01	1,900	BeiGene	28,402	0.06
11,067	Pilbara Minerals	30,857	0.07	7,600	Budweiser Brewing APAC	15,184	0.03
357	REA	35,185	0.08	6,000	China Conch Venture	5,437	0.01
2,714	Scentre	4,456	0.01	4,000	China Medical System	5,321	0.01
9,256	Sims	84,772	0.19	14,000	China Mengniu Dairy	43,435	0.10
7,141	Transurban	56,533	0.12	32,000	Country Garden	3,347	0.01
				1,000	East Buy	4,672	0.01
				4,100	GDS	5,454	0.01
Austria				2,000	Hansoh Pharmaceutical	2,397	0.01
256	ANDRITZ	12,667	0.03	200	Hygeia Healthcare	932	0.00
378	Verbund	28,747	0.06	313	KE	4,962	0.01
				4,000	Kingdee International Software	5,697	0.01
				1,100	Li Auto	20,890	0.05
				1,400	Microport Scientific	2,208	0.00
Belgium				2,500	New Oriental Education & Technology	12,443	0.03
1,259	Anheuser-Busch InBev	66,740	0.15	1,200	NIO	11,752	0.03
44	Elia	4,704	0.01	6,000	Sino Biopharmaceutical	2,101	0.00
187	Groupe Bruxelles Lambert	13,909	0.03	895	TAL Education	5,775	0.01
3,070	Umicore	75,276	0.16	6,000	Want Want China	3,660	0.01
				1,000	XPeng	8,644	0.02
						202,328	0.45
Bermuda				Chile			
68,000	Beijing Enterprises Water	14,464	0.03	22,155	Empresas CMPC	37,040	0.08
3,145	Bunge	332,459	0.73	218	Sociedad Quimica y Minera de Chile	12,517	0.03
31,000	Luye Pharma	10,492	0.02			49,557	0.11
				China			
				1,500	BYD	43,329	0.09
Brazil							
14,213	Atacadao	27,706	0.06				
627	Cia de Saneamento Basico do Estado de Sao Paulo SABESP	6,859	0.01				
15,759	Hapvida Participacoes e Investimentos	12,972	0.03				
978	Hypera	7,167	0.01				
1,620	Klabin	6,952	0.02				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Climate Action Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
5,700	China Vanke	6,129	0.01	139	LVMH Moet Hennessy Louis Vuitton	110,366	0.24
1,200	China Vanke	2,074	0.01	87	Pernod Ricard	16,012	0.03
4,220	Contemporary Amperex Technology	126,466	0.28	119	Publicis Groupe	8,644	0.02
900	Dajin Heavy Industry	2,813	0.01	202	Robertet	172,306	0.38
200	Eve Energy	1,252	0.00	2,153	Schneider Electric	343,360	0.75
1,520	Ganfeng Lithium	9,130	0.02	208	Unibail-Rodamco-Westfield	10,304	0.02
3,200	Ganfeng Lithium	14,102	0.03	1,737	Veolia Environnement	50,043	0.11
14,400	Goldwind Science & Technology	6,972	0.02	264	Vinci	27,361	0.06
4,000	Hengdian DMEGC Magnetics	8,316	0.02			1,064,033	2.34
2,700	Jiangsu Hengrui Pharmaceuticals	14,291	0.03		Germany		
2,900	LONGi Green Energy Technology	9,754	0.02	566	Bayerische Motoren Werke	55,253	0.12
3,200	Ming Yang Smart Energy	6,053	0.01	951	DHL	41,145	0.09
12,400	Nongfu Spring	64,192	0.14	102	HelloFresh	3,015	0.01
255,000	Postal Savings Bank of China*	115,975	0.26	4,408	Infineon Technologies	146,169	0.32
69,100	Postal Savings Bank of China	42,545	0.09	360	SAP*	46,793	0.10
49,100	Shanghai Electric	27,805	0.06	561	Siemens	78,170	0.17
1,500	Shanghai Fosun Pharmaceutical	3,254	0.01	134	SMA Solar Technology	10,030	0.03
290	Shanghai Putailai New Energy Technology	1,202	0.00	1,795	Symrise	173,505	0.38
700	Sungrow Power Supply	8,846	0.02	489	Vonovia*	10,870	0.02
1,400	WuXi AppTec	14,133	0.03	163	Zalando	4,735	0.01
3,500	Yunnan Baiyao	24,232	0.05			569,685	1.25
1,300	Zhuzhou CRRC Times Electric	4,178	0.01		Greece		
		557,043	1.22	23,924	Piraeus Financial	77,275	0.17
	Denmark				Hong Kong		
52	Chr Hansen	3,132	0.01	12,000	China Everbright Environment	4,033	0.01
216	Genmab	77,103	0.17	2,000	CSPC Pharmaceutical	1,387	0.00
962	Novo Nordisk	164,958	0.36	2,000	Henderson Land Development	5,065	0.01
498	Novozymes	19,922	0.04	16,000	Lenovo	16,679	0.04
368	Orsted	21,783	0.05	300	Link REIT	1,371	0.00
88	ROCKWOOL	20,855	0.05	6,500	MTR	25,017	0.06
8,738	Vestas Wind Systems	187,193	0.41	7,000	New World Development	13,705	0.03
		494,946	1.09	1,500	Sun Hung Kai Properties	15,566	0.04
	Finland			14,000	Swire Properties	26,983	0.06
456	Kesko	8,240	0.02			109,806	0.25
129	Kone	5,476	0.01		Iceland		
8,291	Nokia	30,676	0.07	40,780	Marel	135,390	0.30
5,992	UPM-Kymmene	190,426	0.42		Indonesia		
		234,818	0.52	169,500	Bank Rakyat Indonesia Persero	56,932	0.12
	France				Ireland		
11	Air Liquide	1,852	0.00	1,475	Bank of Ireland	13,538	0.03
23	Alstom	590	0.00	113	CRH	6,016	0.01
7,416	Bureau Veritas	184,733	0.41	1,244	Eaton	265,106	0.58
138	Carrefour	2,444	0.01	1,255,884	Greencoat Renewables	1,250,860	2.75
528	Cie Generale des Etablissements Michelin	15,370	0.04	75	Horizon Therapeutics	7,815	0.02
41	Covivio	1,847	0.01	25	Jazz Pharmaceuticals	3,368	0.01
2,401	Dassault Systemes	88,117	0.19	2,810	Kerry	242,503	0.53
317	Eurazeo	17,387	0.04	2,308	Kingspan	179,563	0.40
17	Gecina	1,677	0.00	101	Linde	36,195	0.08
152	Klepierre	3,744	0.01	678	Medtronic	51,524	0.11
86	Legrand	7,876	0.02	3,216	Pentair	208,176	0.46

*All or a portion of this security represents a security on loan.

Climate Action Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
3,621	Smurfit Kappa	141,328	0.31	14,500	Z	40,033	0.09
87	STERIS	18,601	0.04	3,100	ZOZO	56,880	0.12
		2,424,593	5.33			1,101,819	2.42
	Isle of Man				Jersey		
874,774	Agronomics	98,325	0.22	2,254	WPP	20,115	0.04
	Israel				Malaysia		
1,980	Teva Pharmaceutical Industries	17,784	0.04	114,400	Public Bank	96,126	0.21
	Italy				Mexico		
24,823	Enel [*]	154,796	0.34	39,168	America Movil	35,205	0.08
1,896	Nexi	12,707	0.03	4,117	Cemex	3,170	0.01
268	Prysmian	10,187	0.02	24,210	Grupo Rotoplas	34,174	0.07
6,604	Terna - Rete Elettrica Nazionale	50,494	0.11			72,549	0.16
		228,184	0.50		Netherlands		
	Japan			129	Akzo Nobel	9,719	0.02
100	Advantest	11,547	0.03	103	ASML	63,231	0.14
800	Aeon	15,231	0.03	384	Corbion	8,517	0.02
300	Asahi	10,738	0.02	921	Koninklijke Ahold Delhaize	27,939	0.06
200	Azbil	6,130	0.01	248	NXP Semiconductors	47,150	0.10
400	Central Japan Railway	47,146	0.10	3,877	STMicroelectronics	170,336	0.37
7,100	Chiba Bank	46,633	0.10			326,892	0.71
3,400	Chugai Pharmaceutical	95,565	0.21		New Zealand		
13,200	Concordia Financial	53,809	0.12	970	Auckland International Airport	4,153	0.01
100	Dai Nippon Printing	2,512	0.01	1,656	Fisher & Paykel Healthcare	20,616	0.04
500	Daiichi Sankyo	13,556	0.03	3,190	Meridian Energy	9,382	0.02
600	East Japan Railway	31,148	0.07			34,151	0.07
1,000	FANUC	26,190	0.06		Norway		
300	Hitachi	18,340	0.04	2,603	Leroy Seafood	9,922	0.02
1,100	KDDI [*]	30,003	0.07	3,913	Mowi	65,265	0.14
300	Keyence	114,498	0.25	6,431	NEL [*]	6,448	0.01
1,000	Komatsu	26,171	0.06	4,276	Orkla	30,038	0.07
1,400	Kubota	20,616	0.04	4,114	Salmar	184,808	0.41
2,900	Kurita Water Industries	103,933	0.23	2,873	Telenor	28,411	0.06
400	Kyocera	18,864	0.04	960	TOMRA Systems	12,223	0.03
300	Mitsui Fudosan	6,039	0.02			337,115	0.74
1,400	Murata Manufacturing	72,265	0.16		Singapore		
100	NGK Insulators	1,220	0.00	700	CapitaLand Investment	1,546	0.00
100	Nidec	4,813	0.01		South Africa		
500	Nippon Yusen	12,253	0.03	250	Aspen Pharmacare	2,106	0.00
200	Nomura Research Institute	5,279	0.01	59,864	Life Healthcare	62,988	0.14
300	Obayashi	2,496	0.01	671	Shoprite	8,688	0.02
200	Omron	8,877	0.02	2,074	Vodacom	11,050	0.03
1,100	Ono Pharmaceutical	19,157	0.04			84,832	0.19
900	Renesas Electronics	13,908	0.03		South Korea		
700	Ricoh	5,244	0.01	1,645	Coway	49,556	0.11
400	Seiko Epson	5,758	0.01	1,405	Hana Financial	38,749	0.08
1,300	Shionogi	52,608	0.12	10,244	Hanon Systems	65,077	0.14
500	Sony	38,295	0.08	509	Hanwha Solutions	12,938	0.03
5,800	Sumitomo Chemical	14,755	0.03	6,573	Industrial Bank of Korea	49,320	0.11
1,000	Sumitomo Forestry	25,894	0.06	1,695	KB Financial	63,945	0.14
100	TOTO	2,519	0.01	168	LG Chem	68,300	0.15
200	Toyota Motor	3,172	0.01	1,002	LS Electric	69,733	0.15
400	West Japan Railway	15,902	0.03	391	Samsung SDI	167,413	0.37
100	Yokogawa Electric	1,822	0.00				

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Climate Action Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
2,196	Shinhan Financial	54,440	0.12		Turkey		
1	SK IE Technology	63	0.00	1,740	BIM Birlesik Magazalar	15,317	0.03
		639,534	1.40		United Kingdom		
	Spain			374	AstraZeneca	46,993	0.11
180	Acciona	23,796	0.05	12,127	Auto Trader*	86,290	0.19
430	ACCIONA Energias Renovables	11,808	0.02	790	Barratt Developments	4,195	0.01
114	Aena SME	16,598	0.04	682	British Land	2,619	0.01
23,848	EDP Renovaveis	404,939	0.89	6,800	BT	9,145	0.02
1,456	Iberdrola	16,052	0.03	151	Bunzl	5,025	0.01
4,272	Telefonica	16,469	0.04	229	Burberry	5,918	0.01
		489,662	1.07	398	Compass*	9,355	0.02
	Sweden			115	Croda International	7,468	0.02
528	Atlas Copco	6,495	0.01	1,212	Diageo	46,392	0.10
209	Atlas Copco	2,235	0.01	754	Halma	18,967	0.04
720	EQT	13,426	0.03	371	Informa	3,202	0.01
60	H & M Hennes & Mauritz	851	0.00	8,644	ITM Power	8,936	0.02
849	Holmen	29,797	0.07	2,531	JD Sports Fashion*	4,328	0.01
171	Husqvarna	1,365	0.00	574	Johnson Matthey	10,965	0.02
42,987	Orron Energy	32,992	0.07	7,960	Kingfisher	21,819	0.05
3,220	Svenska Cellulosa	39,747	0.09	1,498	Liberty Global	25,467	0.06
		126,908	0.28	1,620	Liberty Global	29,550	0.07
	Switzerland			356	London Stock Exchange	33,975	0.07
1,625	ABB	57,150	0.13	157	Pearson	1,552	0.00
1,432	DSM-Firmenich*	122,063	0.27	781	RELX	23,561	0.05
12	Givaudan	37,156	0.08	570	Schroders	2,777	0.01
20	Kuehne + Nagel International	5,550	0.01	1,220,079	Sdcl Energy Efficiency Income Trust	1,056,326	2.32
806	Novartis	75,365	0.17	765	Segro	6,618	0.01
138	Roche	37,754	0.08	573	Sensata Technologies	20,032	0.04
47	Roche	13,616	0.03	575	Severn Trent	16,257	0.03
776	SGS	64,948	0.14	937	Spirax-Sarco Engineering	111,286	0.24
9,938	SIG	244,552	0.54	1,854	SSE	35,331	0.08
144	Sika	37,719	0.08	2,860	United Utilities*	31,558	0.07
800	TE Connectivity	98,003	0.22	21,562	Vodafone	18,552	0.04
		793,876	1.75			1,704,459	3.74
	Taiwan				United States		
66,000	Cathay Financial	87,104	0.19	746	A O Smith	50,153	0.11
8,000	Delta Electronics	80,112	0.18	557	Adobe	286,328	0.63
21,629	E.Sun Financial	15,305	0.03	1,253	Advanced Micro Devices	124,036	0.27
47,000	Fubon Financial	86,514	0.19	1,616	AECOM	131,655	0.29
40,638	Taishin Financial	20,936	0.05	2,380	AGCO	287,501	0.63
3,000	Taiwan Semiconductor Manufacturing	47,667	0.10	20	Agilent Technologies	2,266	0.00
19,000	Tatung	27,825	0.06	286	Airbnb	34,672	0.08
15,000	United Renewable Energy	7,141	0.02	528	Albemarle	96,772	0.21
1,000	Wiywyn	45,150	0.10	85	Alexandria Real Estate Equities	9,194	0.02
		417,754	0.92	24	Alnylam Pharmaceuticals	4,413	0.01
	Thailand			211	American Tower	35,498	0.08
172,000	Charoen Pokphand Foods	93,714	0.21	220	Amgen	52,111	0.11
6,500	Delta Electronics Thailand	18,563	0.04	1,807	Analog Devices	303,341	0.67
27,500	Energy Absolute	45,782	0.10	439	ANSYS	128,470	0.28
42,300	Thai Union	15,922	0.03	7,703	Apple	1,335,207	2.93
		173,981	0.38	1,607	Archer-Daniels-Midland	118,983	0.26
				11,534	AT&T	157,444	0.35

*All or a portion of this security represents a security on loan.

Climate Action Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
1,137	Autodesk	233,029	0.51	1,418	Hologic	99,134	0.22
119	AvalonBay Communities	20,246	0.04	304	Hormel Foods	10,819	0.02
953	Avery Dennison	166,015	0.36	83	Host Hotels & Resorts	1,220	0.00
263	Badger Meter	40,482	0.09	4,348	HP	117,743	0.26
450	Ball	22,555	0.05	108	Illumina	16,646	0.04
323	Baxter International	12,325	0.03	1,293	Incyte	77,203	0.17
344	Best Buy	24,046	0.05	3,259	Ingersoll Rand	209,968	0.46
90	Biogen	22,106	0.05	39	Insulet	7,056	0.02
4	BioMarin Pharmaceutical	348	0.00	577	International Flavors & Fragrances*	37,776	0.08
439	Block	23,469	0.05	359	Intuit	179,023	0.39
954	Bloom Energy	13,568	0.03	61	Iron Mountain	3,574	0.01
368	Boston Properties	22,821	0.05	119	J M Smucker	15,733	0.03
1,319	Boston Scientific	66,209	0.15	80	Jack Henry & Associates	11,743	0.03
221	Cadence Design Systems	49,185	0.11	2,107	John Bean Technologies	213,624	0.47
662	Campbell Soup*	25,853	0.06	644	Kellogg	36,315	0.08
61	CF Industries	4,323	0.01	2,153	Keurig Dr Pepper	67,094	0.15
14	Charles River Laboratories International	2,712	0.01	255	Kimberly-Clark	30,489	0.07
217	Church & Dwight	19,229	0.04	1,161	Kraft Heinz	35,474	0.08
6,058	Cisco Systems	319,862	0.70	126	Lam Research	80,722	0.18
144	Clorox	20,738	0.05	134	Lennox International	46,407	0.10
1,702	Cognizant Technology Solutions	112,463	0.25	199	LKQ	9,842	0.02
1,047	Conagra Brands	29,153	0.06	405	Lucid	2,382	0.01
1,474	Corcept Therapeutics	44,643	0.10	54	Lululemon Athletica	18,983	0.04
2,161	Crown	185,118	0.41	497	Masco	27,192	0.06
209	Cummins	44,672	0.10	527	MasTec	48,316	0.11
281	Danaher	69,026	0.15	1,027	Mastercard	392,343	0.86
3,238	Darling Ingredients*	188,022	0.41	340	McCormick	26,017	0.06
47	DaVita	4,501	0.01	23	MercadoLibre	28,661	0.06
1,476	Deere	563,235	1.24	1,358	Merck	137,572	0.30
297	Dell Technologies	15,396	0.03	21	Mettler-Toledo International	23,704	0.05
162	Dexcom	15,381	0.03	3,681	Microsoft	1,116,434	2.45
225	Digital Realty Trust*	27,298	0.06	648	Molson Coors Beverage	37,783	0.08
1,449	Dover	198,957	0.44	281	Moody's	87,477	0.19
1,844	eBay	76,211	0.17	109	MSCI	54,772	0.12
2,049	Ecolab	349,235	0.77	1,055	Nasdaq	51,508	0.11
1,271	Edwards Lifesciences	90,872	0.20	272	Netflix	109,182	0.24
264	Eli Lilly	133,588	0.29	407	Newmont	14,964	0.03
129	Enphase Energy	15,200	0.03	4,081	NextEra Energy	254,013	0.56
30	Equinix	21,822	0.05	347	Nucor	54,835	0.12
243	Estee Lauder	36,980	0.08	1,063	NVIDIA	487,133	1.07
227	Etsy	15,527	0.03	253	Okta	19,765	0.04
1,244	Exelon	46,506	0.10	51	ON Semiconductor	4,663	0.01
1,319	First Solar	229,274	0.51	840	Ormat Technologies	58,718	0.13
2,458	FMC	198,644	0.44	191	Owens Corning	25,180	0.06
940	General Mills	58,959	0.13	455	Palo Alto Networks	101,363	0.22
458	General Motors	14,159	0.03	1,239	PayPal	72,220	0.16
329	Global Payments*	38,651	0.09	2,249	Pfizer	74,418	0.16
3,390	Graphic Packaging	69,991	0.15	494	Prologis	57,038	0.13
2,305	Hain Celestial	23,349	0.05	581	Quanta Services	113,421	0.25
104	Healthpeak Properties	1,984	0.00	210	Regeneron Pharmaceuticals	160,785	0.35
405	Hershey	80,791	0.18	2,606	Republic Services	350,110	0.77
295	Hilton Worldwide	40,818	0.09	63	ResMed	9,523	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Climate Action Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
451	Rivian Automotive*	9,623	0.02	USD 590,000	CDP Financial 1% 26/5/2026	490,227	1.07
586	Rogers	77,804	0.17	USD 250,000	National Bank of Canada 0.55% 15/11/2024	227,888	0.50
297	S&P Global	107,654	0.24	CAD 182,000	National Bank of Canada 1.534% 15/6/2026	111,751	0.24
1,011	Salesforce	211,193	0.46			965,400	2.11
62	SBA Communications	13,007	0.03		International		
316	Sealed Air	10,858	0.02	USD 442,000	Asian Development Bank 1.75% 14/8/2026	375,482	0.82
329	ServiceNow	179,725	0.39	USD 137,000	Asian Development Bank 2.125% 19/3/2025	120,596	0.26
281	Sherwin-Williams	70,386	0.16	USD 496,000	Asian Development Bank 3.125% 26/9/2028	430,757	0.95
64	Simon Property	6,688	0.01	EUR 130,000	European Investment Bank 0.375% 15/5/2026	120,842	0.27
3,704	Snap	35,011	0.08	USD 165,000	European Investment Bank 0.625% 21/10/2027	130,559	0.29
20	SolarEdge Technologies	3,033	0.01	USD 641,000	European Investment Bank 0.75% 23/9/2030	466,222	1.02
177	Splunk	19,841	0.04	USD 336,000	European Investment Bank 0.875% 17/5/2030	248,905	0.55
277	Stanley Black & Decker	24,462	0.05	USD 586,000	European Investment Bank 1.625% 9/10/2029	464,943	1.02
470	Steel Dynamics	46,158	0.10	USD 329,000	European Investment Bank 2.875% 13/6/2025	292,126	0.64
281	Stryker	74,862	0.16	USD 342,000	International Bank for Reconstruction & Development 2.125% 3/3/2025	301,447	0.66
890	SunPower	5,939	0.01	USD 384,000	International Finance 2.125% 7/4/2026	331,849	0.73
691	Sunrun*	10,044	0.02			3,283,728	7.21
405	Target	47,024	0.10		Italy		
51	Teleflex	10,221	0.02	EUR 172,000	Assicurazioni Generali 1.713% 30/6/2032	131,455	0.29
1,196	Tesla	283,560	0.62		Luxembourg		
1,315	Texas Instruments	205,332	0.45	USD 8	Ensemble Investment 0% 11/8/2028	73,264	0.16
146	Thermo Fisher Scientific	75,621	0.17		New Zealand		
858	TJX	73,246	0.16	NZD 210,000	Housing New Zealand 2.247% 5/10/2026	105,375	0.23
3,466	Trimble	174,331	0.38		Saudi Arabia		
736	Union Pacific	150,945	0.33	USD 200,000	Arab Petroleum Investments 1.483% 6/10/2026	164,732	0.36
208	United Therapeutics	43,772	0.10		Slovenia		
19	Veeva Systems	3,585	0.01	EUR 367,000	Slovenia Government Bond 0.125% 1/7/2031	285,900	0.63
309	Ventas	12,514	0.03		South Korea		
7,291	Verizon Communications	234,265	0.51	USD 555,000	Kookmin Bank 2.5% 4/11/2030	414,711	0.91
117	Vertex Pharmaceuticals	37,481	0.08	USD 200,000	Kookmin Bank 4.35% 2/7/2024	179,872	0.40
495	VF	8,915	0.02			594,583	1.31
3,411	Viatis	34,505	0.08		Spain		
1,926	Visa*	438,422	0.96	EUR 358,000	Basque Government 0.25% 30/4/2031	281,102	0.62
960	VMware	149,776	0.33	EUR 127,000	Basque Government 0.85% 30/4/2030	107,643	0.24
1,648	Waste Management	240,301	0.53	EUR 120,000	Basque Government 1.125% 30/4/2029	106,078	0.23
398	Welltower	30,550	0.07			494,823	1.09
839	Western Digital	35,132	0.08				
1,337	Westrock	40,235	0.09				
498	Workday	112,264	0.25				
4,137	Xylem	396,867	0.87				
663	Yum China	32,889	0.07				
619	Yum! Brands	74,421	0.17				
115	Zebra Technologies	29,541	0.07				
276	Zimmer Biomet	30,636	0.07				
265	Zoetis*	47,143	0.10				
		16,595,453	36.44				
	Total Common / Preferred Stocks (Shares)	31,639,614	69.47				
BONDS							
	Austria						
EUR 200,000	Erste Bank 0.125% 17/5/2028	168,359	0.37				
	Canada						
USD 154,000	Bank of Nova Scotia/The 0.65% 31/7/2024	135,534	0.30				

*All or a portion of this security represents a security on loan.

Climate Action Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
United Kingdom				United States			
GBP 321,000	Paragon Treasury 2% 7/5/2036	244,563	0.54	7	Contra Abiomed**	18	0.00
Total Bonds		6,512,182	14.30	Total Common Stocks (Shares)		12,275	0.03
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				RIGHTS			
				France			
				1,613	Fermentalg (31/12/2049)**	-	0.00
				Total Rights		-	0.00
Other Transferable Securities				Total Other Transferable Securities		12,275	0.03
COMMON STOCKS (SHARES)				Total Portfolio		43,776,696	96.13
Netherlands				Other Net Assets		1,763,828	3.87
134	DSM BV**	12,257	0.03	Total Net Assets (EUR)		45,540,524	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	3,445,468	GBP	2,958,000	BNP Paribas	18/10/2023	(3,691)
EUR	4,725,870	USD	5,304,000	Standard Chartered Bank	18/10/2023	(152,286)
INR	212,200,000	USD	2,539,880	HSBC Bank	18/7/2024	(10,654)
JPY	65,000,000	EUR	424,147	BNP Paribas	18/10/2023	(12,176)
JPY	206,110,000	USD	1,508,805	Morgan Stanley	18/10/2023	(81,340)
USD	2,260,550	TWD	70,337,000	Goldman Sachs	18/10/2023	44,579
USD	1,521,940	GBP	1,165,000	BNP Paribas	18/10/2023	41,306
USD	293,208	TWD	9,200,000	UBS	18/10/2023	3,560
USD	1,427,251	JPY	206,110,000	Morgan Stanley	18/10/2023	6,334
Net unrealised depreciation						(164,368)
USD Hedged Share Class						
EUR	122	USD	133	BNY Mellon	15/9/2023	-
USD	5,032	EUR	4,587	BNY Mellon	15/9/2023	48
Net unrealised appreciation						48
Total net unrealised depreciation (EUR underlying exposure - EUR 26,189,034)						(164,320)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
12	EUR	Euro Bund	September 2023	1,596,000	(14,280)
(9)	EUR	Euro-BTP	September 2023	1,043,190	(3,510)
41	USD	US Treasury 10 Year Note (CBT)	December 2023	4,190,549	32,194
Total				6,829,739	14,404

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
2,000,000	Call	OTC USD/JPY	Goldman Sachs	USD 136	1/3/2033	12,949	30,574

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Climate Action Multi-Asset Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
928,108	Put	S&P 500 Index	BNP Paribas	USD 125	15/12/2023	(9,614)	128
5	Put	S&P 500 Index	Exchange Traded	USD 4,400	15/12/2023	(18,359)	32,720
Total (EUR underlying exposure - EUR 872,690)						(15,024)	63,422

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(5)	Put	S&P 500 Index	Exchange Traded	USD 3,950	15/12/2023	9,945	(10,116)
Total (EUR underlying exposure - EUR 192,392)						9,945	(10,116)

Continental European Flexible Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,774,425	BE Semiconductor Industries*	190,573,245	3.58
				476,185	Ferrari	140,760,286	2.65
				792,126	IMCD*	101,352,522	1.91
				4,827,873	STMicroelectronics	212,112,600	3.99
COMMON STOCKS (SHARES)						1,168,524,458	21.97
Belgium				Spain			
1,856,861	Azelis	37,582,867	0.71	19,564,767	CaixaBank*	73,993,949	1.39
Denmark				Sweden			
1,168,134	DSV*	203,549,524	3.82	3,624,936	Atlas Copco	44,592,246	0.84
3,003,748	Novo Nordisk	515,064,778	9.68	3,668,283	Epiroc*	65,270,784	1.22
929,897	Pandora	88,848,544	1.67	2,414,226	EQT*	45,017,139	0.85
		807,462,846	15.17			154,880,169	2.91
France				Switzerland			
1,924,573	BNP Paribas	115,570,609	2.17	401,949	Bachem*	34,648,119	0.65
2,247,998	Cie de Saint-Gobain	134,947,320	2.54	607,232	Cie Financiere Richemont	79,814,442	1.50
88,737	Hermes International	170,144,324	3.20	434,951	Lonza*	223,141,766	4.20
523,970	LVMH Moet Hennessy Louis Vuitton	416,032,180	7.82	335,921	Nestle	37,419,072	0.70
162,605	Sartorius Stedim Biotech	42,700,073	0.80	457,716	Sika*	119,894,283	2.25
731,407	Schneider Electric	116,644,788	2.19	546,649	Straumann*	76,728,993	1.44
5,863,596	Societe Generale*	154,476,436	2.90			571,646,675	10.74
		1,150,515,730	21.62	United Kingdom			
Germany				1,307,083	Allfunds	7,156,279	0.13
14,188,566	Commerzbank	144,794,316	2.72	1,715,380	Ashtead	111,476,385	2.10
589,496	CTS Eventim*	33,896,020	0.64			118,632,664	2.23
85,360	Hypoport	14,588,024	0.27	Total Common Stocks (Shares)			
493,993	MTU Aero Engines*	107,196,481	2.01			5,171,828,940	97.19
29,475	Rational*	20,765,138	0.39	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
884,262	Siemens	123,213,067	2.32			5,171,828,940	97.19
		444,453,046	8.35	Other Transferable Securities			
Ireland				COMMON STOCKS (SHARES)			
14,646,853	AIB	61,604,664	1.16	Denmark			
13,590,723	Bank of Ireland	124,735,655	2.34	997,833	Coloplast**	101,097,470	1.90
326,395	Kingspan	25,393,531	0.48	Total Common Stocks (Shares)			
703,066	Linde	251,956,583	4.73			101,097,470	1.90
		463,690,433	8.71	Total Other Transferable Securities			
Italy						101,097,470	1.90
7,929,954	UniCredit*	180,446,103	3.39	Total Portfolio			
Netherlands						5,272,926,410	99.09
27,398	Adyen	21,345,782	0.40	Other Net Assets			
348,620	ASM International*	156,565,242	2.94			48,273,796	0.91
563,308	ASML	345,814,781	6.50	Total Net Assets (EUR)			
						5,321,200,206	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	20,680,529	GBP	17,748,139	BNY Mellon	15/9/2023	(46,417)
GBP	257,985,880	EUR	299,230,832	BNY Mellon	15/9/2023	2,055,445
Net unrealised appreciation						2,009,028

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Continental European Flexible Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD Hedged Share Class						
EUR	45,268,553	USD	49,317,144	BNY Mellon	15/9/2023	(163,217)
USD	589,807,210	EUR	537,716,024	BNY Mellon	15/9/2023	5,626,085
Net unrealised appreciation						5,462,868
Total net unrealised appreciation (EUR underlying exposure - EUR 911,265,819)						7,471,896

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised depreciation EUR
Ireland			
1,168,114	Bank of Ireland	HSBC Bank	(471,918)
1,500,971	Bank of Ireland	JP Morgan	(606,392)
			(1,078,310)
Total (EUR underlying exposure - EUR 24,496,862)			(1,078,310)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Cyclical	20.49
Consumer Non-cyclical	20.37
Industrial	17.67
Technology	17.01
Financials	16.92
Basic Materials	4.73
Health Care	1.90
Other Net Assets	0.91
	100.00

Developed Markets Sustainable Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				19,989	RELX	654,254	3.78
				71,556	Rentokil Initial	547,876	3.17
						1,752,739	10.13
COMMON STOCKS (SHARES)				United States			
Denmark				6,431	Alphabet	879,375	5.08
1,721	Novo Nordisk	320,175	1.85	3,276	American Express	524,913	3.03
France				2,579	Analog Devices	469,713	2.72
7,377	BNP Paribas*	480,619	2.78	1,118	Cadence Design Systems	269,952	1.56
2,939	Schneider Electric	508,526	2.94	8,274	Colgate-Palmolive	611,531	3.54
				8,773	eBay	393,381	2.28
				1,231	Elevance Health	562,075	3.25
Germany				4,969	Intercontinental Exchange	586,292	3.39
5,463	Puma	368,544	2.13	1,050	Intuit	568,082	3.28
4,462	Symrise	467,934	2.70	2,047	Mastercard	848,441	4.90
				4,261	Microsoft	1,402,125	8.10
Ireland				6,829	Otis Worldwide	591,186	3.41
1,086	Linde	422,248	2.44	3,356	Republic Services	489,171	2.83
2,217	STERIS	514,278	2.97	1,065	Thermo Fisher Scientific	598,477	3.46
				2,401	Verisk Analytics	581,954	3.36
				4,903	Walt Disney	413,862	2.39
						9,790,530	56.58
				Total Common Stocks (Shares)		17,153,173	99.12
Netherlands				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
944	ASML	628,749	3.63			17,153,173	99.12
Switzerland				Total Portfolio			
579	Lonza*	322,275	1.86			17,153,173	99.13
5,696	Nestle	688,389	3.98	Other Net Assets		151,290	0.87
						1,010,664	5.84
United Kingdom				Total Net Assets (USD)			
4,039	AstraZeneca	550,609	3.18			17,304,463	100.00

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
USD	577,332	GBP	457,007	Deutsche Bank	15/9/2023	(2,022)
Net unrealised depreciation						(2,022)
Total net unrealised depreciation (USD underlying exposure - USD 579,296)						(2,022)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Developed Markets Sustainable Equity Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	37.23
Technology	19.29
Financials	14.10
Communications	9.75
Industrial	9.18
Basic Materials	5.14
Consumer Cyclical	4.44
Other Net Assets	0.87
	100.00

Dynamic High Income Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				33,763	Alibaba	3,131,856	0.11
				503,000	China Mengniu Dairy	1,693,133	0.06
				634,000	CK Asset	3,500,227	0.12
				142,400	ENN Energy	1,116,617	0.04
				578,000	Sands China	1,956,642	0.07
				5,183,000	SUNeVision	2,478,172	0.09
				10,400	Tencent	430,959	0.02
				1,677,600	Wynn Macau*	1,636,323	0.06
						19,927,783	0.71
FUNDS				Chile			
				22,407	Sociedad Quimica y Minera de Chile	1,394,164	0.05
				China			
				5,346,000	Bank of China	1,813,133	0.06
				2,858,000	China Petroleum & Chemical	1,672,607	0.06
				897,800	GF	1,282,084	0.05
				3,289,000	Industrial & Commercial Bank of China	1,509,682	0.05
				355,500	Joinn Laboratories China	1,172,727	0.04
				7,500	Kweichow Moutai	1,904,032	0.07
				71,000	Maxscend Microelectronics	1,211,089	0.04
				69,100	Wuliangye Yibin	1,480,805	0.05
				1,164,000	Zijin Mining	1,831,417	0.07
						13,877,576	0.49
				Colombia			
				88,267	Ecopetrol	1,055,673	0.04
				Curacao			
				11,737	Schlumberger	690,605	0.02
				Denmark			
				23,210	Novo Nordisk	4,317,987	0.15
				1,583	Novo Nordisk*	294,564	0.01
						4,612,551	0.16
				Finland			
				259,317	Nokia	1,037,268	0.04
				France			
				12,779	Aeroports de Paris	1,708,108	0.06
				26,147	Air Liquide*	4,775,480	0.17
				13,270	Danone*	781,769	0.03
				3,220	Eiffage	321,963	0.01
				23,966	EssilorLuxottica	4,573,196	0.16
				23,501	Getlink	394,826	0.01
				5,180	Kering	2,801,297	0.10
				2,706	LVMH Moet Hennessy Louis Vuitton	2,331,074	0.08
				82,850	Sanofi	8,944,726	0.32
						26,632,439	0.94
				Germany			
				46,360	Bayer	2,561,177	0.09
				18,069	Fraport Frankfurt Airport Services Worldwide*	974,313	0.03
				4,851	Siemens	733,356	0.03
				151,843	Vonovia*	3,662,200	0.13
						7,931,046	0.28
Transferrable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
				Ireland			
723,292	iShares EUR High Yield Corp Bond UCITS ETF ^{1,2}	72,077,653	2.55				
2,626,649	iShares MSCI USA Quality Dividend ESG UCITS ETF ²	111,553,783	3.94				
854,141	iShares USD High Yield Corp Bond UCITS ETF ^{1,2}	77,923,283	2.75				
		261,554,719	9.24				
				Luxembourg			
859,447	BlackRock Global Funds - US Dollar High Yield Bond Fund ³	8,259,286	0.29				
	Total Funds	269,814,005	9.53				
COMMON / PREFERRED STOCKS (SHARES)							
Australia							
307,862	Atlas Arteria*	1,212,462	0.04				
231,237	Goodman	3,498,958	0.12				
403,533	NEXTDC*	3,539,209	0.13				
443,048	Transurban	3,805,422	0.14				
		12,056,051	0.43				
Belgium							
13,533	VGP*	1,422,006	0.05				
115,294	Warehouses De Pauw CVA	3,312,322	0.12				
		4,734,328	0.17				
Bermuda							
114,500	CK Infrastructure	579,582	0.02				
Brazil							
642,479	Ambev	1,833,481	0.07				
864,543	B3 - Brasil Bolsa Balcao	2,284,703	0.08				
484,105	Banco Bradesco	1,468,970	0.05				
436,643	Cyrela Brazil Realty Empreendimentos e Participacoes	2,022,433	0.07				
2,188,059	Hapvida Participacoes e Investimentos	1,954,087	0.07				
704,301	Sendas Distribuidora	1,701,130	0.06				
		11,264,804	0.40				
Canada							
69,598	Barrick Gold	1,139,319	0.04				
13,289	Boralex	324,942	0.01				
16,872	Canadian Pacific Kansas City	1,345,412	0.05				
40,626	Enbridge	1,437,825	0.05				
6,162	Fortis	243,864	0.01				
44,383	Pembina Pipeline*	1,391,339	0.05				
41,689	Rogers Communications	1,717,348	0.06				
16,010	TC Energy	584,137	0.02				
248,025	TELUS	4,394,520	0.15				
		12,578,706	0.44				
Cayman Islands							
346,400	Alibaba	3,983,854	0.14				

¹Cross umbrella holding and investment in connected party fund, see further information in Note 10.

²Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Greece				361,196	Grupo Financiero Banorte	3,195,308	0.11
86,518	OPAP	1,468,084	0.05	40,872	Inmobiliaria Vesta	1,559,267	0.06
Hong Kong				1,055,585	Wal-Mart de Mexico	4,309,889	0.15
70,000	CLP	548,899	0.02	12,809,052 0.45			
1,031,000	Hang Lung Properties	1,377,650	0.05	Netherlands			
965,160	Link REIT	4,787,050	0.17	16,423	Airbus*	2,424,325	0.09
6,713,599 0.24				1,303,423	Koninklijke KPN	4,569,095	0.16
Hungary				77,973	Koninklijke Philips*	1,763,835	0.07
170,976	MOL Hungarian Oil & Gas	1,306,258	0.04	9,507	Koninklijke Vopak	342,341	0.01
47,118	OTP Bank	1,934,332	0.07	32,292	Prosus	2,257,308	0.08
3,240,590 0.11				11,356,904 0.41			
India				New Zealand			
206,050	Axis Bank	2,422,983	0.09	177,626	Auckland International Airport	825,072	0.03
122,559	Godrej Consumer Products	1,488,051	0.05	Poland			
171,170	HDFC Bank	3,249,151	0.11	232,812	Powszechna Kasa Oszczednosci Bank Polski	2,116,124	0.08
95,740	Infosys*	1,670,663	0.06	34,957	Powszechny Zaklad Ubezpieczen	351,855	0.01
56,759	InterGlobe Aviation	1,669,458	0.06	2,467,979 0.09			
17,796	Maruti Suzuki India	2,150,449	0.07	Saudi Arabia			
130,350	SBI Cards & Payment Services	1,285,688	0.05	63,620	Saudi Basic Industries	1,499,479	0.05
53,711	Tata Consultancy Services	2,177,863	0.08	Singapore			
16,114,306 0.57				229,700	BOC Aviation	1,723,560	0.06
Indonesia				1,144,020	Cromwell European Real Estate Investment Trust	1,762,503	0.06
4,372,100	Astra International	1,851,612	0.06	98,900	DBS	2,436,440	0.09
11,430,550	Bank Rakyat Indonesia Persero	4,165,433	0.15	5,922,503 0.21			
6,017,045 0.21				South Africa			
Ireland				153,815	Absa	1,506,101	0.05
20,944	Accenture	6,813,502	0.24	22,115	Gold Fields*	285,063	0.01
2,856	Allegion	325,984	0.01	59,216	Gold Fields	766,467	0.03
101,036	Medtronic	8,330,418	0.30	527,251	Truworths International	1,994,798	0.07
8,895	Willis Towers Watson	1,857,543	0.07	4,552,429 0.16			
17,327,447 0.62				South Korea			
Italy				984,841	ESR Kendall Square REIT	2,924,533	0.10
111,535	Terna - Rete Elettrica Nazionale	925,238	0.03	7,772	Hansol Chemical	949,633	0.03
Japan				14,465	Samsung Electronics	732,142	0.03
331,900	Hulic	2,970,308	0.11	3,625	Samsung Electronics	4,585,625	0.16
6,700	Japan Airport Terminal*	316,629	0.01	147,849	Samsung Electronics	6,040,360	0.21
177,400	Komatsu	5,037,187	0.18	1,967	Samsung SDI	913,742	0.03
22,680	Sony*	1,886,522	0.07	28,242	S-Oil	1,559,800	0.06
27,700	Tokyo Gas	640,026	0.02	17,705,835 0.62			
8,200	West Japan Railway*	353,685	0.01	Spain			
11,204,357 0.40				15,016	Aena SME	2,372,048	0.08
Jersey				125,114	Cellnex Telecom	4,824,265	0.17
7,156	Amcor	70,164	0.00	7,196,313 0.25			
20,128	Ferguson*	3,297,847	0.12	Switzerland			
3,368,011 0.12				7,681	Flughafen Zurich	1,594,974	0.06
Kazakhstan				6,954	Lonza	3,870,642	0.14
22,080	Kaspi.KZ JSC	2,296,320	0.08	54,130	Nestle	6,541,867	0.23
Luxembourg				24,198	TE Connectivity	3,216,156	0.11
53,643	SES*	392,266	0.01	9,237	Zurich Insurance	4,356,991	0.15
Mexico				19,580,630 0.69			
1,155,700	Fibra Uno Administracion	1,774,070	0.06				
101,940	Grupo Aeroportuario del Pacifico	1,970,518	0.07				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Taiwan				3,369	Avery Dennison	636,741	0.02
144,000	Accton Technology	2,161,366	0.08	132,866	Baker Hughes	4,799,785	0.17
127,000	Delta Electronics	1,379,805	0.05	10,303	Ball	560,277	0.02
55,000	Lotes	1,493,884	0.05	103,856	Baxter International	4,299,638	0.15
171,000	MediaTek	3,785,499	0.13	3,637	Best Buy	275,830	0.01
886,000	Taiwan Semiconductor Manufacturing	15,273,690	0.54	55,834	Boston Properties*	3,756,511	0.13
15,964	Taiwan Semiconductor Manufacturing	1,498,541	0.05	1,589	Brown & Brown	118,429	0.00
		25,592,785	0.90	5,629	Capital One Financial	581,307	0.02
Thailand				38,333	Cardinal Health	3,387,104	0.12
1,011,100	CP ALL	1,884,037	0.07	90,016	Carlyle	2,918,319	0.10
United Arab Emirates				74,870	Carrier Global	4,320,748	0.15
466,798	Abu Dhabi Commercial Bank	1,096,761	0.04	151	CDW	31,754	0.00
440,440	Salik	401,702	0.01	3,246	Cencora	576,912	0.02
		1,498,463	0.05	7,335	CenterPoint Energy	205,967	0.01
United Kingdom				8,137	Cheniere Energy	1,339,187	0.05
9,827,977	Assura*	5,723,405	0.20	11,076	Cigna	3,115,125	0.11
59,882	AstraZeneca	8,163,299	0.29	952	Cintas	481,731	0.02
540,910	BAE Systems	6,937,777	0.25	66,695	Cisco Systems	3,820,623	0.14
749,873	BP	4,662,103	0.16	110,830	Citigroup	4,602,770	0.16
112,072	British American Tobacco	3,760,542	0.13	155,939	Citizens Financial	4,391,242	0.15
1,078,163	LondonMetric Property	2,475,154	0.09	32,622	CMS Energy	1,854,887	0.07
2,330,989	LXI REIT	2,767,243	0.10	61,214	Cognizant Technology Solutions	4,388,432	0.15
185,257	National Grid	2,342,774	0.08	79,660	Comcast	3,764,732	0.14
539,955	Prudential	6,735,717	0.24	22,384	Community Healthcare Trust	750,759	0.03
12,041	Reckitt Benckiser*	877,056	0.03	11,098	ConocoPhillips	1,318,775	0.05
144,794	RELX	4,745,796	0.17	1,461	Costco Wholesale	794,930	0.03
303,493	Shell*	9,368,671	0.33	37,564	Crown Castle	3,801,101	0.13
23,919	SSE	494,534	0.02	35,315	CSX	1,074,283	0.04
3,237,967	Target Healthcare REIT	2,970,440	0.10	20,687	Digital Realty Trust*	2,723,030	0.10
2,946,661	Taylor Wimpey	4,299,371	0.15	18,882	Dollar General	2,476,186	0.09
37,832	Unilever*	1,952,888	0.07	4,641	Dominion Energy	228,662	0.01
47,948	United Utilities	574,019	0.02	974	Domino's Pizza	381,282	0.01
2,600,007	Vodafone	2,427,100	0.08	12,779	DT Midstream*	670,770	0.02
		71,277,889	2.51	13,556	DTE Energy	1,423,651	0.05
United States				30,212	Duke Energy	2,721,799	0.10
35,610	AbbVie	5,292,002	0.19	247,740	Dun & Bradstreet	2,702,843	0.09
5,477	Advance Auto Parts	375,338	0.01	12,360	Edison International	867,177	0.03
5,085	Agilent Technologies	625,049	0.02	5,612	Elevance Health	2,562,439	0.09
59,706	Alexandria Real Estate Equities	7,006,499	0.25	2,122	Eli Lilly	1,164,978	0.04
30,721	Alliant Energy	1,560,933	0.06	19,404	Entergy	1,880,248	0.06
95,000	Allstate	1,913,300	0.07	95,291	EPR Properties*	4,261,414	0.15
4,568	Alphabet	629,607	0.02	4,074	Equinix	3,215,119	0.11
11,869	Ameren	955,811	0.03	62,542	Equitable	1,830,605	0.07
39,271	American Electric Power	3,124,794	0.11	20,461	Eversource Energy	1,321,576	0.04
20,889	American Express	3,347,045	0.12	88,485	Exelon	3,588,952	0.12
55,891	American International	3,265,712	0.11	7,544	Exxon Mobil	836,177	0.03
36,986	American Tower	6,751,055	0.24	1,497	FactSet Research Systems	652,033	0.02
7,299	Amphenol	646,984	0.02	11,201	Fastenal	650,330	0.02
40,967	Apple	7,704,254	0.27	91,090	Fidelity National Financial	3,748,353	0.13
23,053	Assurant	3,205,059	0.11	66,386	Fidelity National Information Services	3,738,196	0.13
98,199	AT&T	1,454,327	0.05	2,452	First Citizens BancShares	3,342,811	0.12
				21,733	Fortrea	595,701	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
46,195	Fox	1,545,685	0.06	52,120	Sempra	3,717,199	0.13
72,190	General Motors	2,421,253	0.08	66,238	SL Green Realty*	2,563,410	0.09
5,493	Globe Life	619,720	0.02	32,000	SLM	1,968,000	0.07
16,119	Halliburton	626,706	0.02	20,400	Southern	1,402,703	0.05
2,142	HCA Healthcare	599,503	0.02	120,919	Spirit Realty Capital	4,674,728	0.17
169,413	Healthpeak Properties	3,506,002	0.12	66,736	SS&C Technologies	3,864,682	0.14
2,681	Home Depot	889,717	0.03	8,648	State Street	593,858	0.02
30,360	HP	891,977	0.03	40,920	Sun Communities	5,068,760	0.18
2,205	Humana	1,040,209	0.04	65,904	Synchrony Financial	2,142,539	0.08
18,042	Huntington Ingalls Industries	3,998,648	0.14	15,386	Targa Resources	1,326,427	0.04
25,533	Intel	880,889	0.03	1,041	Tractor Supply	226,927	0.01
48,432	Intercontinental Exchange	5,714,492	0.20	3,517	Travelers	568,840	0.02
34,080	International Flavors & Fragrances	2,420,703	0.09	164,736	UDR	6,622,387	0.23
2,985	Jack Henry & Associates	475,391	0.02	18,611	Union Pacific	4,141,133	0.15
254,047	Kosmos Energy	1,864,705	0.07	24,823	United Parcel Service	4,271,542	0.15
129,205	Kraft Heinz	4,283,146	0.15	14,102	UnitedHealth	6,909,980	0.25
15,303	Laboratory of America	3,254,335	0.12	4,289	Universal Health Services	577,943	0.02
16,474	Lear	2,406,522	0.08	48,423	Ventas	2,127,707	0.08
47,553	Leidos	4,689,677	0.17	110,209	Verizon Communications	3,841,886	0.13
24,364	M&T Bank	3,062,312	0.11	215,121	VICI Properties	6,627,878	0.23
1,563	McKesson	655,054	0.02	8,588	Visa	2,120,978	0.08
1,837	Meta Platforms	548,638	0.02	4,944	Walmart	800,483	0.03
44,725	Microsoft	14,717,208	0.52	3,905	Waste Management	617,771	0.02
664	Mid-America Apartment Communities	96,871	0.00	126,877	Wells Fargo	5,286,964	0.19
88,913	Mondelez International	6,333,273	0.22	25,641	Welltower	2,135,383	0.08
408	Monolithic Power Systems	212,551	0.01	6,927	Westrock	226,166	0.01
7,550	MSC Industrial Direct*	770,326	0.03	101,467	Williams	3,539,677	0.13
1,194	MSCI	650,944	0.02	32,959	Xcel Energy	1,910,963	0.07
148,755	Newell Brands	1,567,134	0.06	1,785	Xylem	185,783	0.01
38,233	NextEra Energy	2,581,875	0.08	38,355	Yum China	2,064,266	0.07
60,374	NiSource	1,623,457	0.06	3,979	Zebra Technologies	1,108,947	0.04
5,383	Norfolk Southern	1,117,026	0.04	29,627	Zimmer Biomet	3,567,980	0.13
147,057	Omega Healthcare Investors*	4,705,824	0.17			379,326,536	13.40
46,161	Oracle	5,580,865	0.20			750,935,745	26.52
57,554	Otis Worldwide	4,982,450	0.18	BONDS			
2,677	Packaging of America	399,114	0.01		Austria		
48,144	Paychex	5,882,716	0.20	USD 600,000	Klabn Austria 3.2% 12/1/2031	480,888	0.02
116,978	PG&E	1,932,476	0.07	USD 816,000	Suzano Austria 3.125% 15/1/2032	643,693	0.02
55,938	Philip Morris International	5,446,124	0.19			1,124,581	0.04
337,257	Physicians Realty Trust*	4,708,107	0.17		Bahamas		
16,500	Portland General Electric*	733,425	0.03	USD 820,000	Intercorp Peru 3.875% 15/8/2029	696,024	0.02
58,712	Prologis	7,354,852	0.26		Bahrain		
11,449	Public Service Enterprise	708,922	0.03	USD 676,000	Bahrain Government International Bond 5.45% 16/9/2032	608,289	0.02
3,883	Ralph Lauren*	448,254	0.02	USD 597,000	Bahrain Government International Bond 7.5% 20/9/2047	551,398	0.02
19,670	Raymond James Financial	2,063,186	0.07			1,159,687	0.04
24,829	Republic Services	3,619,075	0.13		Bermuda		
2,636	ResMed	432,304	0.01	USD 6,740,000	Carnival Bermuda 10.375% 1/5/2028	7,343,263	0.26
79,921	Rexford Industrial Realty*	4,286,962	0.15				
6,028	Robert Half	454,029	0.02				
9,615	SBA Communications	2,188,422	0.08				
83,680	Sealed Air	3,119,590	0.11				

* All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,133	Digicel 8.75% 25/5/2024	18,441	0.00	USD 93,000	Garda World Security 4.625% 15/2/2027	86,118	0.00
USD 278,000	Inkia Energy 5.875% 9/11/2027	267,855	0.01	USD 857,000	Garda World Security 7.75% 15/2/2028	855,723	0.03
USD 369,000	Nabors Industries 7.25% 15/1/2026	355,505	0.01	USD 176,000	Garda World Security 9.5% 1/11/2027	170,302	0.01
USD 861,000	Nabors Industries 7.5% 15/1/2028	793,198	0.03	USD 567,000	GFL Environmental 4% 1/8/2028	508,831	0.02
USD 488,000	NCL 5.875% 15/3/2026	460,377	0.02	USD 1,931,000	GFL Environmental 4.375% 15/8/2029	1,718,066	0.06
USD 224,000	NCL 7.75% 15/2/2029	213,920	0.01	USD 1,050,000	GFL Environmental 4.75% 15/6/2029	962,915	0.03
USD 99,000	NCL 8.375% 1/2/2028	102,067	0.00	USD 755,000	Husky III 13% 15/2/2025	753,113	0.03
USD 732,000	NCL Finance 6.125% 15/3/2028	656,816	0.02	USD 1,288,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,316,001	0.05
USD 1,000,000	OHA Credit Funding 11 8.92% 19/7/2033	983,502	0.04	USD 815,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	830,482	0.03
USD 608,000	Seadrill Finance 8.375% 1/8/2030	623,577	0.02	USD 607,000	Mattamy 4.625% 1/3/2030	535,963	0.02
USD 1,893,000	Valaris 8.375% 30/4/2030	1,931,617	0.07	USD 287,000	Mattamy 5.25% 15/12/2027	270,178	0.01
USD 491,000	Viking Cruises 5.875% 15/9/2027	459,559	0.02	USD 1,641,000	New Gold 7.5% 15/7/2027	1,567,109	0.06
USD 106,000	Viking Cruises 7% 15/2/2029	100,530	0.00	USD 422,000	Ontario Gaming GTA 8% 1/8/2030	427,161	0.02
USD 1,685,000	Viking Cruises 9.125% 15/7/2031	1,736,760	0.06	USD 31,000	Precision Drilling 6.875% 15/1/2029	29,499	0.00
USD 327,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	305,418	0.01	USD 161,000	Tervita 11% 1/12/2025	168,396	0.00
USD 501,000	Weatherford International 6.5% 15/9/2028*	502,284	0.02	USD 3,088,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	3,000,433	0.11
USD 791,000	Weatherford International 8.625% 30/4/2030*	811,401	0.03	USD 272,000	TransAlta 7.75% 15/11/2029	280,221	0.01
		17,666,090	0.63	USD 517,000	Vermilion Energy 6.875% 1/5/2030	492,796	0.02
						32,435,844	1.15
	Brazil				Cayman Islands		
USD 801,000	Banco do Brasil 6.25% 18/4/2030	795,513	0.03	USD 484,185	ABRA Global Finance 11.5% 2/3/2028*	408,609	0.01
USD 559,000	Banco Votorantim 4.5% 24/9/2024	547,608	0.02	USD 1,000,000	AGL CLO 11 7.62% 15/4/2034	996,847	0.04
USD 800,000	BRF 4.875% 24/1/2030*	692,292	0.03	USD 500,000	AGL CLO 11 8.72% 15/4/2034	493,281	0.02
		2,035,413	0.08	USD 1,000,000	AGL CLO 12 8.438% 20/7/2034	975,603	0.03
	Canada			USD 1,500,000	AGL CLO 17 7.434% 21/1/2035	1,475,009	0.05
USD 1,259,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,156,948	0.04	USD 1,000,000	AGL CLO 17 8.434% 21/1/2035	983,622	0.04
USD 1,264,000	Air Canada 3.875% 15/8/2026	1,169,136	0.04	USD 1,000,000	AGL CLO 17 11.684% 21/1/2035	964,984	0.03
USD 387,000	Baytex Energy 8.5% 30/4/2030	392,683	0.02	USD 1,000,000	AGL CLO 9 8.088% 20/1/2034	1,009,362	0.04
USD 1,431,000	Bombardier 6% 15/2/2028	1,337,691	0.05	USD 3,380,000	Aimco CLO 11 7.57% 17/10/2034	3,354,499	0.12
USD 5,302,000	Bombardier 7.125% 15/6/2026	5,217,472	0.18	USD 1,750,000	Aimco CLO 12 7.358% 17/1/2032	1,722,052	0.06
USD 219,000	Bombardier 7.45% 1/5/2034	249,441	0.01	USD 1,000,000	Aimco CLO 12 8.208% 17/1/2032	996,117	0.04
USD 36,000	Bombardier 7.5% 15/3/2025	36,033	0.00	USD 2,500,000	Aimco CLO 15 8.47% 17/10/2034	2,428,295	0.09
USD 1,944,000	Bombardier 7.875% 15/4/2027	1,941,249	0.07	USD 500,000	AIMCO CLO Series 2018-A 7.32% 17/4/2031	491,828	0.02
USD 1,520,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,253,554	0.04	USD 1,000,000	AIMCO CLO Series 2018-A 8.12% 17/4/2031	982,135	0.03
USD 828,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	690,763	0.02	USD 515,000	Alinea CLO 2018-1 7.488% 20/7/2031	506,969	0.02
USD 3,400,000	Enbridge 6% 15/1/2077	3,210,400	0.11	USD 1,000,000	Allegany Park CLO 7.376% 20/1/2035	972,553	0.03
USD 650,000	Enerflex 9% 15/10/2027	646,756	0.02				
USD 521,000	ERO Copper 6.5% 15/2/2030	455,414	0.02				
USD 692,000	First Quantum Minerals 8.625% 1/6/2031	704,997	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Allegany Park CLO 8.426% 20/1/2035	954,465	0.03	USD 1,000,000	Cedar Funding IX CLO 8.188% 20/4/2031	977,954	0.03
USD 1,000,000	Allegany Park CLO 11.726% 20/1/2035	948,622	0.03	USD 1,000,000	Chenango Park CLO 7.42% 15/4/2030	969,616	0.03
USD 1,000,000	Allegro CLO VIII 7.72% 15/7/2031	995,028	0.04	USD 500,000	CIFC Funding 2013-IV 8.419% 27/4/2031	489,428	0.02
USD 2,000,000	ANCHORAGE CAPITAL CLO 1-R 7.363% 13/4/2031	1,962,678	0.07	USD 1,000,000	CIFC Funding 2015-I 7.507% 22/1/2031	984,343	0.04
USD 1,000,000	ANCHORAGE CAPITAL CLO 1-R 11.063% 13/4/2031	927,383	0.03	USD 1,000,000	CIFC Funding 2018-V 7.72% 15/1/2032	1,001,434	0.04
USD 800,000	Anchorage Capital CLO 4-R 7.477% 28/1/2031	781,908	0.03	USD 800,000	DP World Salaam 6% 1/10/2025	796,746	0.03
USD 1,000,000	Annisa CLO 2016-2 8.588% 20/7/2031	981,343	0.03	USD 3,500,000	Dryden 41 Senior Loan Fund 8.17% 15/4/2031	3,257,662	0.12
USD 1,000,000	Apidos CLO XXIX 7.513% 25/7/2030	979,665	0.03	USD 1,000,000	Dryden 65 CLO 7.672% 18/7/2030	959,770	0.03
USD 1,000,000	Apidos CLO XXXVII 6.737% 22/10/2034	993,750	0.04	USD 500,000	Dryden 65 CLO 8.672% 18/7/2030	479,738	0.02
USD 750,000	Ares XLIX CLO 7.257% 22/7/2030	742,138	0.03	USD 450,000	Eaton Vance CLO 2014-1R 8.62% 15/7/2030	435,017	0.02
USD 500,000	Ares XLVIII CLO 7.388% 20/7/2030	487,882	0.02	USD 1,000,000	Eaton Vance CLO 2015-1 7.488% 20/1/2030	975,610	0.03
USD 1,800,000	Ares XXXVIII CLO 7.338% 20/4/2030	1,770,746	0.06	USD 500,000	Eaton Vance CLO 2018-1 7.77% 15/10/2030	491,701	0.02
USD 1,500,000	Atrium XIV 7.52% 23/8/2030	1,485,396	0.05	USD 570,000	Fantasia 7.95% 5/7/2022***	27,326	0.00
USD 500,000	Atrium XV 7.357% 23/1/2031	497,634	0.02	USD 800,000	Fantasia 9.25% 28/7/2023***	40,000	0.00
USD 1,750,000	Bain Capital Credit CLO 2019-2 7.67% 17/10/2032	1,717,110	0.06	USD 2,336,000	Fantasia 11.75% 17/4/2022***	116,800	0.01
USD 1,000,000	Bain Capital Credit CLO 2020-5 7.938% 20/1/2032	1,001,403	0.04	USD 600,000	Fantasia 11.875% 1/6/2023***	30,000	0.00
USD 2,500,000	Bain Capital Credit CLO 2021-6 7.245% 21/10/2034	2,450,532	0.09	USD 450,000	Fantasia 12.25% 18/10/2022***	22,500	0.00
USD 3,500,000	Ballyrock CLO 2020-2 8.538% 20/10/2031	3,510,759	0.12	USD 200,000	Fantasia 15% 18/12/2021***	10,899	0.00
USD 3,000,000	Bardot CLO 8.607% 22/10/2032	2,938,441	0.10	USD 3,000,000	Galaxy XV CLO 8.57% 15/10/2030	2,888,009	0.10
USD 2,500,000	Beechwood Park CLO 11.808% 17/1/2035	2,434,394	0.09	USD 1,000,000	Galaxy XX CLO 7.338% 20/4/2031	983,333	0.03
USD 1,000,000	Benefit Street Partners CLO XI 7.97% 15/4/2029	1,000,188	0.04	USD 4,000,000	Galaxy XX CLO 8.188% 20/4/2031	3,896,457	0.14
USD 1,000,000	Betony CLO 2 7.231% 30/4/2031	989,765	0.04	USD 1,000,000	Galaxy XXII CLO 7.27% 16/4/2034	980,798	0.03
USD 5,000,000	BSL CLO 4 6.957% 20/4/2036	5,038,253	0.18	USD 1,000,000	Galaxy XXII CLO 8.92% 16/4/2034	965,300	0.03
USD 1,000,000	Canyon Capital CLO 2016-1 7.47% 15/7/2031	977,728	0.03	USD 1,000,000	Generate CLO 2 7.457% 22/1/2031	982,397	0.03
USD 2,000,000	Canyon Capital CLO 2022-1 7.51% 15/4/2035	1,922,258	0.07	USD 2,000,000	Generate CLO 2 9.188% 20/10/2029	1,991,197	0.07
USD 1,000,000	Canyon Capital CLO 2022-1 8.51% 15/4/2035	972,830	0.03	USD 2,000,000	Generate CLO 5 8.957% 22/10/2031	1,996,535	0.07
USD 1,000,000	Canyon CLO 2020-1 8.72% 15/7/2034	970,669	0.03	USD 750,000	Gilbert Park CLO 8.52% 15/10/2030	722,552	0.03
USD 750,000	Carbone CLO 7.388% 20/1/2031	734,309	0.03	USD 921,348	Global Aircraft Leasing 6.5% 15/9/2024	864,781	0.03
USD 1,000,000	Carlyle C17 CLO 7.481% 30/4/2031	978,018	0.03	USD 4,000,000	Goldentree Loan Management US CLO 1 7.388% 20/4/2034	3,919,884	0.14
USD 750,000	Carlyle US CLO 2017-2 7.988% 20/7/2031	751,052	0.03	USD 1,400,000	Goldentree Loan Management US CLO 10 8.638% 20/7/2034	1,363,559	0.05
USD 1,000,000	CarVal CLO I 8.46% 16/7/2031	974,904	0.03	USD 1,000,000	Goldentree Loan Management US CLO 3 7.488% 20/4/2030	980,195	0.03
USD 1,000,000	Cedar Funding IX CLO 7.338% 20/4/2031	981,521	0.03	USD 1,500,000	Goldentree Loan Management US CLO 3 8.438% 20/4/2030	1,487,580	0.05

***This security is in default, see Note 2(b)

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000,000	Goldentree Loan Management US CLO 5 7.638% 20/10/2032	1,981,028	0.07	USD 3,500,000	Neuberger Berman Loan Advisers CLO 26 8.222% 18/10/2030	3,410,244	0.12
USD 2,500,000	Goldentree Loan Management US CLO 5 8.738% 20/10/2032	2,455,762	0.09	USD 1,000,000	Neuberger Berman Loan Advisers CLO 27 8.17% 15/1/2030	976,822	0.03
USD 875,000	Goldentree Loan Management US CLO 6 7.126% 20/4/2035	863,232	0.03	USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 7.188% 20/4/2030	990,308	0.04
USD 1,400,000	GoldenTree Loan Opportunities IX 7.231% 29/10/2029	1,394,963	0.05	USD 1,000,000	Neuberger Berman Loan Advisers CLO 28 8.438% 20/4/2030	956,914	0.03
USD 1,000,000	Goldentree Loan Opportunities XII 8.495% 21/7/2030	990,030	0.04	USD 500,000	Neuberger Berman Loan Advisers CLO 31 7.538% 20/4/2031	492,515	0.02
USD 1,000,000	GoldenTree Loan Management US CLO 1 8.588% 20/10/2034	974,810	0.03	USD 400,000	Neuberger Berman Loan Advisers CLO 37 7.388% 20/7/2031	390,926	0.01
USD 1,000,000	Golub Capital Partners CLO 50B-R 8.776% 20/4/2035	996,249	0.04	USD 1,000,000	Neuberger Berman Loan Advisers CLO 40 7.32% 16/4/2033	983,505	0.03
USD 2,000,000	Grippen Park CLO 7.888% 20/1/2030	2,006,931	0.07	USD 1,000,000	Neuberger Berman Loan Advisers CLO 42 8.37% 16/7/2035	972,091	0.03
USD 1,400,000	GT Loan Financing I 2013-1 7.727% 28/7/2031	1,399,955	0.05	USD 1,500,000	Neuberger Berman Loan Advisers CLO 44 8.42% 16/10/2034	1,468,297	0.05
USD 385,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	356,455	0.01	USD 1,500,000	Neuberger Berman Loan Advisers CLO 47 7.361% 14/4/2035	1,464,387	0.05
USD 778,000	IHS 5.625% 29/11/2026	671,834	0.03	USD 4,000,000	OCP CLO 2014-7 7.838% 20/7/2029	3,971,450	0.14
USD 400,000	IHS 6.25% 29/11/2028	321,918	0.01	USD 6,750,000	OCP CLO 2016-11 8.062% 26/10/2030	6,732,252	0.24
USD 2,000,000	Invesco CLO 8.47% 15/7/2034	1,961,420	0.07	USD 1,000,000	Octagon Investment Partners 26 7.37% 15/7/2030	969,058	0.03
USD 3,000,000	Invesco CLO 2022-1 7.476% 20/4/2035	2,894,232	0.10	USD 1,000,000	Octagon Investment Partners 33 7.438% 20/1/2031	981,462	0.03
USD 1,000,000	Invesco CLO 2022-1 8.376% 20/4/2035	969,812	0.03	USD 1,000,000	Octagon Investment Partners XVI 7.42% 17/7/2030	974,576	0.03
USD 1,500,000	Invesco CLO 2022-1 11.626% 20/4/2035	1,402,294	0.05	USD 1,000,000	Octagon Investment Partners XXII 7.507% 22/1/2030	980,015	0.03
USD 1,000,000	KKR CLO 23 7.838% 20/10/2031	992,174	0.04	USD 700,000	OHA Credit Partners XI 8.538% 20/1/2032	689,052	0.02
USD 500,000	LCM XXV 7.238% 20/7/2030	494,806	0.02	USD 1,700,000	OHA Loan Funding 2013-1 8.657% 23/7/2031	1,679,737	0.06
USD 776,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	780,695	0.03	USD 500,000	OHA Loan Funding 2013-2 7.489% 23/5/2031	493,423	0.02
USD 1,000,000	Madison Park Funding XIII 7.482% 19/4/2030	994,530	0.04	USD 1,000,000	OZLM XX 7.538% 20/4/2031	969,603	0.03
USD 750,000	Madison Park Funding XXXI 7.307% 23/1/2031	743,063	0.03	USD 1,300,000	Palmer Square CLO 2014-1 7.42% 17/1/2031	1,285,203	0.05
USD 800,000	Madison Park Funding XXXI 7.757% 23/1/2031	800,910	0.03	USD 1,000,000	Palmer Square CLO 2014-1 8.22% 17/1/2031	989,308	0.04
USD 400,000	MAF Global 6.375% 20/3/2026	389,326	0.01	USD 2,250,000	Palmer Square CLO 2020-3 8.576% 15/11/2031	2,224,490	0.08
USD 920,000	MAF Sukuk 4.638% 14/5/2029*	896,439	0.03	USD 1,700,000	Park Avenue Institutional Advisers CLO 2016-1 7.439% 23/8/2031	1,677,200	0.06
USD 300,000	Melco Resorts Finance 4.875% 6/6/2025	284,905	0.01	USD 1,000,000	Peace Park CLO 8.538% 20/10/2034	977,836	0.03
USD 1,400,000	Melco Resorts Finance 5.375% 4/12/2029	1,172,514	0.04				
USD 400,000	Melco Resorts Finance 5.75% 21/7/2028*	354,842	0.01				
USD 200,000	MGM China 4.75% 1/2/2027	180,818	0.01				
USD 200,000	MGM China 5.875% 15/5/2026	191,477	0.01				
USD 1,150,000	Neuberger Berman CLO XXII 7.22% 17/10/2030	1,144,598	0.04				
USD 700,000	Neuberger Berman CLO XXII 7.77% 17/10/2030	696,866	0.02				
USD 1,850,000	Neuberger Berman Loan Advisers CLO 25 8.422% 18/10/2029	1,816,068	0.06				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Pikes Peak CLO 6 7.691% 18/5/2034	973,894	0.03	USD 750,000	Webster Park CLO 8.488% 20/7/2030	716,370	0.03
USD 1,250,000	Pikes Peak CLO 6 8.741% 18/5/2034	1,226,454	0.04	USD 2,500,000	Whetstone Park CLO 8.488% 20/1/2035	2,391,797	0.08
USD 1,000,000	Pikes Peak CLO 6 12.071% 18/5/2034	990,171	0.04	USD 1,789,000	Wynn Macau 5.625% 26/8/2028*	1,571,556	0.05
USD 2,600,000	Pikes Peak CLO 8 7.588% 20/7/2034	2,544,050	0.09	USD 595,000	Wynn Macau 5.625% 26/8/2028	522,681	0.02
USD 1,700,000	Pikes Peak CLO 8 8.688% 20/7/2034	1,685,234	0.06			222,534,656	7.84
USD 1,500,000	PPM CLO 3 8.67% 17/4/2034	1,436,365	0.05		Chile		
USD 1,000,000	PPM CLO 4 8.722% 18/10/2034	935,723	0.03	USD 1,093,000	Chile Government International Bond 4.34% 7/3/2042	940,013	0.03
USD 1,250,000	PPM CLO 5 7.572% 18/10/2034	1,221,987	0.04	USD 560,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	526,812	0.02
USD 1,250,000	PPM CLO 5 8.622% 18/10/2034	1,202,788	0.04	USD 515,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	509,762	0.02
USD 6,700,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	6,004,583	0.21	USD 651,000	Engie Energia Chile 3.4% 28/1/2030*	545,649	0.02
USD 1,000,000	Regatta XI Funding 8.42% 17/7/2031	986,610	0.04			2,522,236	0.09
USD 2,000,000	Regatta XII Funding 8.67% 15/10/2032	1,969,469	0.07		Colombia		
USD 1,750,000	Regatta XV Funding 8.913% 25/10/2031	1,728,115	0.06	USD 2,200,000	Colombia Government International Bond 3.125% 15/4/2031	1,696,750	0.06
USD 1,000,000	Regatta XVI Funding 8.27% 15/1/2033	1,012,432	0.04	EUR 304,000	Colombia Government International Bond 3.875% 22/3/2026	317,704	0.01
USD 2,688,000	Regatta XVI Funding 9.47% 15/1/2033	2,682,624	0.10	USD 873,000	Colombia Government International Bond 3.875% 25/4/2027	805,657	0.03
USD 1,000,000	Riserva CLO 8.822% 18/1/2034	967,477	0.03	USD 1,419,000	Colombia Government International Bond 4.5% 28/1/2026	1,369,463	0.05
USD 1,250,000	RR 3 7.37% 15/1/2030	1,225,000	0.04	USD 1,015,000	Colombia Government International Bond 8% 20/4/2033*	1,050,484	0.04
USD 286,000	Sands China 4.3% 8/1/2026	267,925	0.01	USD 1,094,000	Ecopetrol 4.125% 16/1/2025	1,060,031	0.04
USD 465,000	Sands China 5.65% 8/8/2028	437,925	0.01	USD 670,000	Ecopetrol 5.875% 28/5/2045	468,595	0.01
USD 906,000	Seagate HDD Cayman 8.25% 15/12/2029	951,978	0.04	USD 1,056,000	Ecopetrol 8.875% 13/1/2033	1,069,200	0.04
USD 1,161,000	Seagate HDD Cayman 8.5% 15/7/2031	1,217,083	0.04	USD 435,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	366,923	0.01
USD 1,000,000	Silver Creek CLO 8.938% 20/7/2030	996,239	0.04	USD 1,038,000	SURA Asset Management 4.875% 17/4/2024	1,026,587	0.04
USD 75,881	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	75,964	0.00			9,231,394	0.33
USD 439,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	440,345	0.02		Costa Rica		
USD 300,000	Sunac China 7% 9/7/2025	33,000	0.00	USD 530,000	Costa Rica Government International Bond 6.55% 3/4/2034	534,746	0.02
USD 2,000,000	TICP CLO IX 8.488% 20/1/2031	1,978,509	0.07		Cote d'Ivoire (Ivory Coast)		
USD 2,500,000	TICP CLO V 2016-1 8.72% 17/7/2031	2,462,460	0.09	EUR 357,000	Ivory Coast Government International Bond 5.875% 17/10/2031	324,741	0.01
USD 1,534,000	Transocean 7.5% 15/1/2026	1,509,223	0.05	USD 1,864,000	Ivory Coast Government International Bond 6.375% 3/3/2028	1,766,681	0.06
USD 643,000	Transocean 8% 1/2/2027	625,957	0.02			2,091,422	0.07
USD 2,283,800	Transocean 8.75% 15/2/2030	2,346,942	0.08		Denmark		
USD 1,577,000	Transocean 11.5% 30/1/2027	1,662,134	0.06	USD 6,365,000	Danske Bank 7% 26/6/2025	6,077,550	0.21
USD 551,000	Transocean Titan Financing 8.375% 1/2/2028	566,842	0.02		Dominican Republic		
USD 750,000	TRESTLES CLO II 7.283% 25/7/2031	746,578	0.03	USD 600,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	586,854	0.02
USD 500,000	TRESTLES CLO II 7.513% 25/7/2031	490,742	0.02				
USD 750,000	TRESTLES CLO II 8.513% 25/7/2031	750,142	0.03				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,141,000	Dominican Republic International Bond 4.5% 30/1/2030	997,759	0.03	USD 3,800,000	Deutsche Bank 6% 30/10/2025	3,074,041	0.11
	Dominican Republic International Bond 4.875% 23/9/2032	1,562,642	0.06	USD 2,256,000	TK Elevator Holdco 7.625% 15/7/2028	2,080,648	0.07
USD 1,842,000	Dominican Republic International Bond 5.95% 25/1/2027	978,985	0.03			8,294,051	0.29
USD 712,000	Dominican Republic International Bond 6.875% 29/1/2026	717,760	0.03	Guatemala			
USD 375,000	Dominican Republic International Bond 7.05% 3/2/2031*	372,613	0.01	USD 953,000	Guatemala Government Bond 3.7% 7/10/2033	771,058	0.03
		5,216,613	0.18	USD 1,283,000	Guatemala Government Bond 4.65% 7/10/2041	1,011,132	0.03
				USD 522,000	Guatemala Government Bond 5.25% 10/8/2029	497,351	0.02
				USD 515,000	Guatemala Government Bond 6.6% 13/6/2036	517,318	0.02
						2,796,859	0.10
	Egypt			Hungary			
USD 600,000	Egypt Government International Bond 7.5% 16/2/2061	304,161	0.01	USD 1,060,000	Hungary Government International Bond 5.25% 16/6/2029	1,037,655	0.04
USD 530,000	Egypt Government International Bond 8.5% 31/1/2047	282,514	0.01	USD 178,000	Hungary Government International Bond 5.375% 25/3/2024	177,696	0.00
		586,675	0.02			1,215,351	0.04
	Finland			Indonesia			
USD 1,245,000	Nordea Bank 3.75% 1/3/2029	939,181	0.03	USD 1,069,000	Freeport Indonesia 4.763% 14/4/2027	1,031,478	0.04
USD 2,550,000	Nordea Bank 6.625% 26/3/2026	2,422,462	0.09	USD 1,090,000	Indonesia Government International Bond 4.1% 24/4/2028*	1,044,932	0.04
		3,361,643	0.12	USD 895,000	Indonesia Government International Bond 6.75% 15/1/2044*	1,026,261	0.03
	France			USD 1,112,000	Pertamina Persero 3.65% 30/7/2029*	1,018,694	0.03
USD 996,000	Altice France 5.125% 15/1/2029	714,163	0.03	USD 555,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027*	543,190	0.02
USD 1,773,000	Altice France 5.125% 15/7/2029	1,261,141	0.04			4,664,555	0.16
USD 2,754,000	Altice France 5.5% 15/1/2028	2,068,335	0.07	Ireland			
USD 2,094,000	Altice France 5.5% 15/10/2029	1,512,555	0.05	USD 685,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	588,679	0.02
USD 5,750,000	BNP Paribas 4.625% 25/2/2031*	4,198,421	0.15	USD 600,000	ASG Finance Designated Activity 7.875% 3/12/2024	585,540	0.02
USD 790,000	BNP Paribas 7% 16/8/2028	730,957	0.03	USD 70,000	Castlelake Aviation Finance 5% 15/4/2027	64,425	0.01
USD 495,000	BNP Paribas 8.5% 14/8/2028*	495,148	0.02	USD 980,000	Jazz 4.375% 15/1/2029	879,457	0.03
USD 3,136,000	Constellium 3.75% 15/4/2029	2,695,609	0.09	USD 2,050,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,933,344	0.07
USD 543,000	Constellium 5.625% 15/6/2028	513,774	0.02	USD 383,000	Motion Bondco 6.625% 15/11/2027	356,103	0.01
USD 1,020,000	Constellium 5.875% 15/2/2026	1,005,321	0.04	USD 2,602,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	2,304,882	0.08
USD 3,595,000	Credit Agricole 4.75% 23/3/2029	2,821,437	0.10			6,712,430	0.24
USD 3,264,000	Credit Agricole 8.125% 23/12/2025	3,261,960	0.11	Isle of Man			
USD 200,000	Electricite de France 9.125% 15/3/2033	208,840	0.01	USD 901,000	AngloGold Ashanti 3.75% 1/10/2030	749,452	0.03
USD 3,717,000	Iliad 6.5% 15/10/2026	3,544,793	0.13	Israel			
USD 1,783,000	Iliad 7% 15/10/2028	1,661,146	0.06	USD 533,000	Bank Leumi Le-Israel 7.129% 18/7/2033	527,603	0.02
USD 3,200,000	Societe Generale 5.375% 18/11/2030*	2,419,850	0.08	USD 1,158,000	Energian Israel Finance 8.5% 30/9/2033	1,173,923	0.04
USD 2,300,000	Societe Generale 8% 29/9/2025	2,262,214	0.08				
		31,375,664	1.11				
	Germany						
USD 1,000,000	Allianz 3.2% 30/10/2027*	760,719	0.03				
USD 2,000,000	Allianz 3.5% 17/11/2025	1,679,967	0.06				
USD 771,000	Cheplapharm Arzneimittel 5.5% 15/1/2028	698,676	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 925,000	Leviathan Bond 6.75% 30/6/2030*	868,547	0.03	USD 2,824,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,389,778	0.08
		2,570,073	0.09	USD 1,392,000	Altice Financing 5% 15/1/2028*	1,134,179	0.04
	Italy			USD 2,033,000	Altice Financing 5.75% 15/8/2029*	1,613,030	0.06
USD 1,608,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,477,922	0.05	USD 3,252,949	ARD Finance 6.5% 30/6/2027	2,621,883	0.09
USD 6,270,000	UniCredit 8% 3/6/2024	6,183,788	0.22	USD 349,000	Atento Luxco 1 8% 10/2/2026	3,490	0.00
		7,661,710	0.27	USD 5,788,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,494,051	0.20
	Jamaica			USD 1,179,000	EIG Pearl 3.545% 31/8/2036*	982,325	0.04
USD 467,000	Digicel International Finance/Digicel international 8.75% 25/5/2024	427,765	0.01	USD 2,804,000	Herens Holdco 4.75% 15/5/2028*	2,156,759	0.08
	Jersey			USD 549,000	ION Trading Technologies 5.75% 15/5/2028	482,767	0.02
USD 2,000,000	Boyce Park CLO 7.434% 21/4/2035	1,954,986	0.07	USD 622,000	Kenbourne Invest 6.875% 26/11/2024	523,575	0.02
USD 5,000,000	Golub Capital Partners CLO 66B 6.926% 25/4/2036	5,034,941	0.18	USD 1,259,992	MC Brazil Downstream Trading 7.25% 30/6/2031	818,289	0.03
USD 4,000,000	Golub Capital Partners CLO 66B 7.676% 25/4/2036	4,015,658	0.14	USD 404,000	MHP Lux 6.25% 19/9/2029	223,974	0.01
USD 2,000,000	Golub Capital Partners CLO 66B 8.276% 25/4/2036	2,008,717	0.07	USD 200,000	MHP Lux 6.95% 3/4/2026	117,136	0.00
USD 1,300,000	Golub Capital Partners CLO 66B 10.476% 25/4/2036	1,306,429	0.05	USD 720,000	Millicom International Cellular 5.125% 15/1/2028*	648,450	0.02
USD 5,000,000	Pikes Peak CLO 14 2023 7.145% 20/4/2036	5,021,000	0.18	USD 917,000	Puma International Financing 5% 24/1/2026	844,383	0.03
USD 4,000,000	Pikes Peak CLO 14 2023 7.695% 20/4/2036	4,002,728	0.14	USD 124,000	Puma International Financing 5.125% 6/10/2024	122,883	0.00
USD 2,000,000	Pikes Peak CLO 14 2023 10.645% 20/4/2036	2,015,269	0.07	USD 1,198,000	SK Invictus Intermediate II 5% 30/10/2029*	975,982	0.03
		25,359,728	0.90	USD 1,803,000	Telecom Italia Capital 6% 30/9/2034	1,497,636	0.05
	Jordan			USD 745,000	Telecom Italia Capital 6.375% 15/11/2033	651,814	0.02
USD 507,000	Jordan Government International Bond 4.95% 7/7/2025	495,047	0.02	USD 2,000	Telecom Italia Capital 7.2% 18/7/2036	1,800	0.00
	Liberia			USD 96,000	Telecom Italia Capital 7.721% 4/6/2038	88,405	0.00
USD 511,000	Royal Caribbean Cruises 5.375% 15/7/2027	480,456	0.02			26,225,113	0.93
USD 160,000	Royal Caribbean Cruises 5.5% 31/8/2026	153,880	0.01		Malta		
USD 588,000	Royal Caribbean Cruises 5.5% 1/4/2028	552,653	0.02	USD 428,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	351,170	0.01
USD 907,000	Royal Caribbean Cruises 7.25% 15/1/2030	921,465	0.03	USD 265,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	240,356	0.01
USD 282,000	Royal Caribbean Cruises 8.25% 15/1/2029	294,882	0.01			591,526	0.02
USD 719,000	Royal Caribbean Cruises 9.25% 15/1/2029	766,328	0.03		Mauritius		
USD 115,000	Royal Caribbean Cruises 11.5% 1/6/2025	121,661	0.00	USD 1,999,000	CA Magnum 5.375% 31/10/2026	1,795,582	0.06
USD 573,000	Royal Caribbean Cruises 11.625% 15/8/2027	624,983	0.02	USD 450,000	Diamond II 7.95% 28/7/2026	443,316	0.02
		3,916,308	0.14	USD 1,000,000	HTA 7% 18/12/2025	949,020	0.03
	Luxembourg			USD 400,000	India Green Energy 5.375% 29/4/2024	394,000	0.02
USD 437,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	412,400	0.02			3,581,918	0.13
USD 2,861,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,420,124	0.09		Mexico		
				USD 500,000	Banco Mercantil del Norte 5.875% 24/1/2027	441,525	0.02
				USD 845,000	Braskem Idesa SAPI 6.99% 20/2/2032	504,325	0.02

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,056,000	Comision Federal de Electricidad 4.875% 15/1/2024	1,049,701	0.04	USD 223,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	224,222	0.01
USD 1,335,000	Mexico Government International Bond 2.659% 24/5/2031	1,105,473	0.04	USD 476,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	496,956	0.02
USD 982,000	Mexico Government International Bond 3.75% 11/1/2028	931,648	0.03	USD 205,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	217,475	0.01
USD 215,000	Mexico Government International Bond 6.338% 4/5/2053*	214,355	0.01	USD 1,247,000	Trivium Packaging Finance 5.5% 15/8/2026	1,178,567	0.04
USD 235,000	Mexico Government International Bond 6.35% 9/2/2035	244,070	0.01	USD 4,351,000	Trivium Packaging Finance 8.5% 15/8/2027*	4,131,368	0.15
EUR 242,000	Petroleos Mexicanos 3.75% 21/2/2024	258,834	0.01	USD 1,245,000	UPC Broadband Finco 4.875% 15/7/2031	1,029,117	0.04
USD 563,000	Petroleos Mexicanos 4.25% 15/1/2025*	532,826	0.02	USD 1,018,000	Ziggo 4.875% 15/1/2030	856,393	0.03
USD 1,200,000	Petroleos Mexicanos 5.95% 28/1/2031	869,460	0.03	USD 601,000	Ziggo Bond 5.125% 28/2/2030	466,438	0.02
USD 1,000,000	Petroleos Mexicanos 6.5% 13/3/2027*	878,400	0.03	USD 150,000	Ziggo Bond 6% 15/1/2027	139,707	0.00
USD 1,380,000	Petroleos Mexicanos 6.7% 16/2/2032	1,044,798	0.04			19,976,478	0.70
USD 1,071,000	Petroleos Mexicanos 8.75% 2/6/2029	958,288	0.03	Nigeria			
USD 663,000	Trust Fibra Uno 5.25% 30/1/2026	641,098	0.02	USD 966,000	Nigeria Government International Bond 7.625% 28/11/2047*	663,497	0.02
		9,674,801	0.35	USD 644,000	Nigeria Government International Bond 8.375% 24/3/2029	567,532	0.02
						1,231,029	0.04
				Oman			
	Morocco			USD 1,000,000	Oman Government International Bond 6.5% 8/3/2047	941,265	0.03
USD 592,000	Morocco Government International Bond 2.375% 15/12/2027	516,239	0.02	USD 1,200,000	Oman Government International Bond 6.75% 17/1/2048	1,160,442	0.04
USD 550,000	Morocco Government International Bond 5.95% 8/3/2028	550,775	0.02	USD 553,000	Oman Sovereign Sukuk 4.397% 1/6/2024*	544,575	0.02
USD 600,000	OCP 5.125% 23/6/2051	424,788	0.01	USD 400,000	OQ SAOC 5.125% 6/5/2028	383,084	0.01
		1,491,802	0.05			3,029,366	0.10
				Panama			
	Netherlands			USD 400,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	300,192	0.01
USD 432,000	Braskem Netherlands Finance 7.25% 13/2/2033	411,053	0.01	USD 615,440	AES Panama Generation 4.375% 31/5/2030	536,202	0.02
USD 400,000	Braskem Netherlands Finance 8.5% 23/1/2081	400,422	0.01	USD 1,659,000	Carnival 4% 1/8/2028	1,489,490	0.05
	Clear Channel International 6.625% 1/8/2025	2,940,859	0.10	USD 3,247,000	Carnival 5.75% 1/3/2027	3,049,863	0.11
USD 2,965,000	Elastic 4.125% 15/7/2029	1,237,431	0.04	USD 733,000	Carnival 6% 1/5/2029	659,124	0.02
USD 1,437,000	Embraer Netherlands Finance 7% 28/7/2030	1,686,146	0.06	USD 374,000	Carnival 7.625% 1/3/2026	373,158	0.01
USD 1,665,000	ING Groep 3.875% 16/5/2027*	2,160,935	0.08	USD 324,000	Carnival 9.875% 1/8/2027	342,695	0.01
USD 2,900,000	MEGlobal 2.625% 28/4/2028*	506,059	0.02	USD 1,297,000	Panama Government International Bond 3.16% 23/1/2030*	1,128,734	0.04
USD 573,000	MEGlobal 2.625% 28/4/2028*	529,022	0.02	USD 487,000	Panama Government International Bond 3.875% 17/3/2028	458,503	0.02
USD 599,000	MEGlobal 4.25% 3/11/2026	508,094	0.02				
USD 529,000	Metinvest 7.65% 1/10/2027	249,096	0.01				
USD 400,000	Metinvest 8.5% 23/4/2026	385,425	0.01				
USD 571,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	35,321	0.00				
USD 39,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	186,372	0.00				
USD 200,000							

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,105,000	Panama Government International Bond 6.4% 14/2/2035	1,134,734	0.04	USD 37,645	JGC Ventures 0% 30/6/2025	7,568	0.00
USD 915,000	Panama Government International Bond 6.853% 28/3/2054	932,202	0.03	USD 483,502	JGC Ventures 3% 30/6/2025	145,051	0.00
		10,404,897	0.36	USD 62,888	Modernland Overseas 3% 30/4/2027	16,975	0.00
				USD 1,510,203	Modernland Overseas 4% 30/4/2027	453,061	0.02
						1,159,625	0.04
	Paraguay				South Africa		
USD 847,000	Paraguay Government International Bond 5.6% 13/3/2048	727,895	0.03	USD 870,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	767,749	0.03
	Peru			USD 1,389,000	Republic of South Africa Government International Bond 5% 12/10/2046	924,018	0.03
USD 1,062,000	Financiera de Desarrollo 4.75% 15/7/2025	1,041,572	0.04	USD 840,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	745,408	0.03
USD 1,877,000	Peruvian Government International Bond 1.862% 1/12/2032	1,417,323	0.05			2,437,175	0.09
USD 985,000	Peruvian Government International Bond 2.783% 23/1/2031	836,260	0.03		South Korea		
		3,295,155	0.12	USD 352,000	POSCO 5.625% 17/1/2026	352,326	0.01
				USD 381,000	POSCO 5.75% 17/1/2028	383,785	0.01
				USD 200,000	POSCO 5.875% 17/1/2033	206,239	0.01
	Poland					942,350	0.03
EUR 680,000	Republic of Poland Government International Bond 4.25% 14/2/2043	721,174	0.02		Spain		
USD 506,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	491,293	0.02	USD 477,000	AI Candelaria Spain 7.5% 15/12/2028	443,266	0.02
USD 774,000	Republic of Poland Government International Bond 5.5% 4/4/2053	754,333	0.03	USD 4,400,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/11/2027	3,772,761	0.13
		1,966,800	0.07			4,216,027	0.15
					Switzerland		
	Romania			USD 990,000	UBS 4.375% 10/2/2031	733,095	0.03
EUR 100,000	RCS & RDS 2.5% 5/2/2025	104,097	0.00	USD 835,000	UBS 7% 31/1/2024	829,055	0.03
EUR 1,362,000	Romanian Government International Bond 2.124% 16/7/2031*	1,125,745	0.04			1,562,150	0.06
EUR 1,153,000	Romanian Government International Bond 2.5% 8/2/2030	1,047,276	0.04		Ukraine		
EUR 1,096,000	Romanian Government International Bond 2.875% 11/3/2029*	1,049,476	0.04	USD 1,470,000	Ukraine Government International Bond 7.253% 15/3/2035	398,091	0.01
USD 1,056,000	Romanian Government International Bond 5.25% 25/11/2027	1,037,805	0.03	USD 600,000	Ukraine Government International Bond 7.75% 1/9/2025	195,000	0.01
		4,364,399	0.15	USD 933,000	Ukraine Government International Bond 8.994% 1/2/2026	284,565	0.01
				USD 765,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	566,100	0.02
						1,443,756	0.05
	Saudi Arabia				United Arab Emirates		
USD 1,231,000	Saudi Government International Bond 4.5% 17/4/2030	1,201,475	0.04	USD 248,000	Abu Dhabi National Energy 4.696% 24/4/2033	243,660	0.01
USD 1,129,000	Saudi Government International Bond 5% 18/1/2053	1,005,233	0.04	USD 731,000	MDGH GMTN RSC 4.375% 22/11/2033	691,161	0.02
		2,206,708	0.08			934,821	0.03
	Senegal				United Kingdom		
USD 627,000	Senegal Government International Bond 6.25% 23/5/2033*	514,334	0.02	USD 300,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029	304,957	0.01
	Singapore			USD 3,675,000	Barclays 6.125% 15/12/2025	3,265,725	0.12
USD 540,000	Continuum Energy Aura 9.5% 24/2/2027	536,970	0.02	USD 3,420,000	Barclays 8% 15/3/2029*	3,053,410	0.11

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Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,800,000	BP Capital Markets 4.875% 22/3/2030*	1,637,036	0.06	USD 505,000	Alexander Funding Trust II 7.467% 31/7/2028	510,540	0.02
USD 558,000	eG Global Finance 6.75% 7/2/2025	548,734	0.02	USD 372,000	Allegiant Travel 7.25% 15/8/2027	364,487	0.01
USD 963,000	eG Global Finance 8.5% 30/10/2025	954,546	0.03	USD 1,631,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	1,485,497	0.05
USD 200,000	EnQuest 11.625% 1/11/2027	189,451	0.01	USD 3,984,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,488,643	0.12
USD 200,000	Harbour Energy 5.5% 15/10/2026	186,930	0.01	USD 8,996,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	8,505,721	0.30
USD 2,250,000	HSBC 4.6% 17/12/2030	1,745,901	0.06	USD 3,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,959	0.00
USD 825,000	HSBC 6% 22/5/2027	740,448	0.03	USD 4,081,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,124,428	0.11
USD 976,000	HSBC 6.375% 30/3/2025*	942,108	0.03	USD 3,680,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	3,507,358	0.12
USD 2,540,000	HSBC 6.5% 23/3/2028	2,331,772	0.08	USD 2,551,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027*	2,344,112	0.08
USD 619,000	HSBC 8% 7/3/2028*	619,038	0.02	USD 6,250,000	Ally Financial 4.7% 15/5/2026	4,402,151	0.16
USD 1,645,000	Lloyds Banking 6.75% 27/6/2026	1,515,692	0.05	USD 607,000	Alteryx 8.75% 15/3/2028*	587,273	0.02
USD 1,305,000	Lloyds Banking 8% 27/9/2029	1,184,472	0.04	USD 236,000	AMC Networks 4.25% 15/2/2029	150,896	0.01
USD 224,000	Macquarie Airfinance 8.375% 1/5/2028	228,641	0.01	USD 208,000	American Airlines 7.25% 15/2/2028	204,660	0.01
USD 596,000	Merlin Entertainments 5.75% 15/6/2026	574,865	0.02	USD 590,409	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	580,612	0.02
USD 2,660,000	Rolls-Royce 5.75% 15/10/2027	2,586,810	0.09	USD 2,128,917	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029*	2,045,935	0.07
USD 709,337	SCC Power 4% 17/5/2032	76,254	0.00	USD 4,720,000	American Express 3.55% 15/9/2026	3,930,469	0.14
USD 1,309,547	SCC Power 8% 31/12/2028	487,806	0.01	USD 882,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	902,032	0.03
USD 1,950,000	Standard Chartered 4.3% 19/8/2028	1,439,747	0.05	USD 154,000	AMN Healthcare 4% 15/4/2029	131,816	0.00
USD 912,000	Vedanta Resources Finance II 8.95% 11/3/2025	598,226	0.02	USD 1,408,000	AmWINS 4.875% 30/6/2029	1,264,253	0.04
USD 2,049,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,707,048	0.06	USD 396,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	371,505	0.01
USD 1,210,000	Vodafone 3.25% 4/6/2081	1,066,909	0.04	USD 296,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	287,245	0.01
USD 3,105,000	Vodafone 7% 4/4/2079	3,127,904	0.11	USD 72,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	69,029	0.00
		31,114,430	1.09	USD 334,000	Antero Resources 7.625% 1/2/2029	340,810	0.01
	United States			USD 848,800	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	771,554	0.03
USD 73,000	Acadia Healthcare 5% 15/4/2029	67,428	0.00	USD 346,000	Apache 5.35% 1/7/2049	277,992	0.01
USD 263,000	Acadia Healthcare 5.5% 1/7/2028	248,792	0.01	USD 268,000	APi DE 4.125% 15/7/2029	231,861	0.01
USD 675,000	ACI Worldwide 5.75% 15/8/2026	660,910	0.02	USD 251,000	APi DE 4.75% 15/10/2029	227,183	0.01
USD 304,000	Acrisure / Acrisure Finance 6% 1/8/2029	264,177	0.01	USD 912,000	APX 5.75% 15/7/2029	787,367	0.03
USD 1,555,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,261,020	0.04	USD 1,089,000	APX 6.75% 15/2/2027	1,054,917	0.04
USD 60,000	AdaptHealth 5.125% 1/3/2030	49,485	0.00	USD 2,304,000	Aramark Services 5% 1/2/2028	2,152,175	0.08
USD 166,000	AdaptHealth 6.125% 1/8/2028	149,977	0.01	USD 547,000	Aramark Services 6.375% 1/5/2025*	549,006	0.02
USD 1,204,000	ADT Security 4.875% 15/7/2032	1,040,325	0.04	USD 225,000	Arches Buyer 4.25% 1/6/2028	196,186	0.01
USD 1,553,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	1,562,163	0.06				
USD 269,000	Ahead DB 6.625% 1/5/2028	232,569	0.01				
USD 1,025,000	AHP Health Partners 5.75% 15/7/2029	875,972	0.03				
USD 1,156,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,122,647	0.04				

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,448,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,300,253	0.12	USD 4,481,704	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	4,440,187	0.16
USD 856,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	842,860	0.03	USD 258,744	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	208,392	0.01
USD 678,000	Arcosa 4.375% 15/4/2029	607,047	0.02	USD 3,750,000	Bank of New York Mellon 3.7% 20/3/2026	3,371,001	0.12
USD 5,999,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029*	4,877,008	0.17	USD 2,137,655	Bayview Commercial Asset Trust 2006-3 5.679% 25/10/2036	1,975,716	0.07
USD 973,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	953,915	0.03	USD 2,504,064	Bayview Commercial Asset Trust 2007-4 6.104% 25/9/2037	2,293,635	0.08
USD 456,000	Arko 5.125% 15/11/2029	375,101	0.01	USD 1,570,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	1,032,411	0.04
USD 362,000	Arsenal AIC Parent 8% 1/10/2030	369,229	0.01	USD 1,325,000	BCPE Empire 7.625% 1/5/2027	1,250,005	0.04
USD 175,000	Asbury Automotive 4.5% 1/3/2028	159,767	0.01	USD 1,940,000	BDS 2022-FL12 7.45% 19/8/2038	1,937,189	0.07
USD 79,000	Asbury Automotive 4.75% 1/3/2030	69,256	0.00	USD 4,414,000	Benchmark 2018-B5 Mortgage Trust 3.257% 15/7/2051	2,816,248	0.10
USD 433,000	Asbury Automotive 5% 15/2/2032	371,161	0.01	USD 4,708,000	Big River Steel / BRS Finance 6.625% 31/1/2029	4,687,496	0.17
USD 2,827,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,576,851	0.09	USD 51,000	Block Communications 4.875% 1/3/2028	42,254	0.00
USD 1,052,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	1,327,124	0.05	USD 555,000	Blue Owl Credit Income 5.5% 21/3/2025	538,044	0.02
USD 3,852,000	Ashford Hospitality Trust 2018-ASHF 7.583% 15/4/2035	3,704,532	0.13	USD 632,000	Blue Owl Credit Income 7.75% 16/9/2027	628,061	0.02
USD 1,180,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	1,017,573	0.04	USD 883,000	Boxer Parent 7.125% 2/10/2025	884,899	0.03
USD 169,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	144,244	0.01	USD 1,936,000	Boxer Parent 9.125% 1/3/2026	1,939,386	0.07
USD 120,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	115,033	0.00	USD 157,000	Boyd Gaming 4.75% 1/12/2027	147,238	0.01
USD 284,372	Asset Backed Home Equity Loan Trust Series 2004-HE9 6.404% 25/12/2034	250,660	0.01	USD 1,630,000	Boyd Gaming 4.75% 15/6/2031	1,442,077	0.05
USD 6,981,000	AthenaHealth 6.5% 15/2/2030	6,053,929	0.21	USD 606,000	Boyne USA 4.75% 15/5/2029	546,895	0.02
USD 253,000	ATI 4.875% 1/10/2029	228,670	0.01	USD 4,391,000	Brand Industrial Services 10.375% 1/8/2030	4,509,626	0.16
USD 796,000	ATI 5.125% 1/10/2031	704,508	0.02	USD 402,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GCSI Sellco LL 4.5% 1/4/2027	336,148	0.01
USD 863,000	Avantor Funding 3.875% 1/11/2029	756,937	0.03	USD 14,000	Buckeye Partners 4.125% 1/3/2025	13,471	0.00
USD 1,043,000	Avantor Funding 4.625% 15/7/2028	968,821	0.03	USD 245,000	Buckeye Partners 5.6% 15/10/2044	180,362	0.01
USD 396,000	Avient 7.125% 1/8/2030	396,881	0.01	USD 343,000	Buckeye Partners 5.85% 15/11/2043	265,199	0.01
USD 502,000	Axalta Coating Systems 3.375% 15/2/2029	426,201	0.01	USD 275,000	Cable One 0% 15/3/2026	227,406	0.01
USD 1,152,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	1,084,549	0.04	USD 140,000	Cable One 4% 15/11/2030	109,317	0.00
USD 599,000	Azul Investments 5.875% 26/10/2024	551,080	0.02	USD 254,000	Cablevision Lightpath 3.875% 15/9/2027	211,544	0.01
USD 537,000	Azul Secured Finance 11.93% 28/8/2028*	534,774	0.02	USD 665,000	Cablevision Lightpath 5.625% 15/9/2028	511,798	0.02
				USD 2,633,000	Caesars Entertainment 4.625% 15/10/2029	2,310,066	0.08
				USD 2,802,000	Caesars Entertainment 6.25% 1/7/2025	2,782,044	0.10
				USD 3,678,000	Caesars Entertainment 8.125% 1/7/2027*	3,741,328	0.13
				USD 400,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	400,477	0.01
				USD 539,000	Callon Petroleum 6.375% 1/7/2026	532,451	0.02

* All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,232,000	Callon Petroleum 7.5% 15/6/2030	2,197,434	0.08	USD 58,000	Chesapeake Energy 5.875% 1/2/2029	55,549	0.00
USD 1,717,000	Callon Petroleum 8% 1/8/2028	1,741,712	0.06	USD 2,224,000	Chesapeake Energy 6.75% 15/4/2029	2,209,743	0.08
USD 342,000	Calpine 4.625% 1/2/2029	297,550	0.01	USD 1,774,000	Chobani / Chobani Finance 4.625% 15/11/2028	1,593,423	0.06
USD 198,000	Calpine 5% 1/2/2031	168,021	0.01	USD 3,270,000	Chobani / Chobani Finance 7.5% 15/4/2025	3,265,293	0.12
USD 2,622,000	Calpine 5.125% 15/3/2028*	2,397,782	0.08	USD 1,638,000	CHS/Community Health Systems 4.75% 15/2/2031	1,232,431	0.04
USD 544,000	Camelot Return Merger Sub 8.75% 1/8/2028*	539,332	0.02	USD 2,085,000	CHS/Community Health Systems 5.25% 15/5/2030	1,644,954	0.06
USD 2,700,000	Capital One Financial 3.95% 1/9/2026	2,045,714	0.07	USD 1,407,000	CHS/Community Health Systems 5.625% 15/3/2027	1,244,225	0.04
USD 812,000	Capstone Borrower 8% 15/6/2030	800,441	0.03	USD 2,026,000	CHS/Community Health Systems 6% 15/1/2029	1,699,064	0.06
USD 640,000	Carpenter Technology 7.625% 15/3/2030	645,169	0.02	USD 1,912,000	Churchill Downs 4.75% 15/1/2028	1,767,226	0.06
USD 693,839	Carrington Mortgage Loan Trust Series 2007-FRE1 5.689% 25/2/2037	644,414	0.02	USD 671,000	CITGO Petroleum 6.375% 15/6/2026	655,695	0.02
USD 191,000	CCM Merger 6.375% 1/5/2026	185,584	0.01	USD 593,000	CITGO Petroleum 7% 15/6/2025	587,752	0.02
USD 1,469,000	CCO / CCO Capital 4.25% 1/2/2031	1,209,526	0.04	USD 2,000,000	Citigroup Mortgage Loan Trust 7.929% 25/7/2037	1,904,943	0.07
USD 668,000	CCO / CCO Capital 4.25% 15/1/2034	512,257	0.02	USD 2,101,000	Civitas Resources 8.375% 1/7/2028	2,159,835	0.08
USD 706,000	CCO / CCO Capital 4.5% 15/8/2030	595,180	0.02	USD 1,666,000	Civitas Resources 8.75% 1/7/2031	1,721,997	0.06
USD 344,000	CCO / CCO Capital 4.75% 1/3/2030	296,941	0.01	USD 905,000	Clarios Global 6.75% 15/5/2025	906,676	0.03
USD 681,000	CCO / CCO Capital 4.75% 1/2/2032	565,376	0.02	USD 1,962,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	1,944,208	0.07
USD 197,000	CCO / CCO Capital 5% 1/2/2028	181,718	0.01	USD 8,860,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	8,965,709	0.32
USD 1,056,000	CCO / CCO Capital 6.375% 1/9/2029	1,002,095	0.04	USD 3,480,000	Clarivate Science 3.875% 1/7/2028	3,068,942	0.11
USD 5,718,000	CCO / CCO Capital 7.375% 1/3/2031	5,689,037	0.20	USD 2,281,000	Clarivate Science 4.875% 1/7/2029	1,992,666	0.07
USD 568,000	CD&R Smokey Buyer 6.75% 15/7/2025*	553,573	0.02	USD 3,931,000	Clear Channel Outdoor 5.125% 15/8/2027	3,529,306	0.13
USD 1,334,000	CDI Escrow Issuer 5.75% 1/4/2030	1,246,538	0.04	USD 3,953,000	Clear Channel Outdoor 7.5% 1/6/2029*	2,949,637	0.10
USD 62,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	60,029	0.00	USD 88,000	Clear Channel Outdoor 7.75% 15/4/2028	68,969	0.00
USD 12,000	Central Garden & Pet 4.125% 15/10/2030	10,340	0.00	USD 2,461,000	Clear Channel Outdoor 9% 15/9/2028	2,473,059	0.09
USD 330,000	Central Garden & Pet 4.125% 30/4/2031	281,866	0.01	USD 9,011,000	Cloud Software 6.5% 31/3/2029	8,060,002	0.29
USD 2,570,000	Central Parent / CDK Global 7.25% 15/6/2029	2,539,844	0.09	USD 3,798,000	Cloud Software 9% 30/9/2029	3,396,751	0.12
USD 1,144,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,159,449	0.04	USD 1,000,000	Clover CLO 2021-3 8.713% 25/1/2035	995,477	0.03
USD 3,775,000	Charles Schwab 4% 1/6/2026	3,261,028	0.12	USD 2,266,000	Clydesdale Acquisition 6.625% 15/4/2029	2,159,400	0.08
USD 4,220,000	Charles Schwab 4% 1/12/2030	3,170,274	0.11	USD 1,784,000	Clydesdale Acquisition 8.75% 15/4/2030	1,614,138	0.06
USD 1,449,000	Chart Industries 7.5% 1/1/2030	1,488,697	0.05	USD 918,000	CMG Media 8.875% 15/12/2027	721,068	0.03
USD 795,000	Chart Industries 9.5% 1/1/2031	857,769	0.03	USD 1,248,000	CNX Midstream Partners 4.75% 15/4/2030	1,078,134	0.04
USD 182,000	Chemours 4.625% 15/11/2029	151,454	0.01	USD 304,000	CNX Resources 7.375% 15/1/2031	303,428	0.01
USD 288,000	Chemours 5.75% 15/11/2028	258,117	0.01				
USD 1,084,000	Cheniere Energy Partners 4.5% 1/10/2029	1,000,636	0.04				

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,537,000	Coherent 5% 15/12/2029	1,361,172	0.05	USD 424,000	Dealer Tire / DT Issuer 8% 1/2/2028	396,216	0.01
USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,776,995	0.10	USD 1,864,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	1,655,940	0.06
USD 962,000	CommScope 4.75% 1/9/2029	715,565	0.03	USD 3,600,000	Discover Financial Services 5.5% 30/10/2027	2,697,122	0.10
USD 1,342,000	CommScope 6% 1/3/2026	1,216,971	0.04	USD 2,368,000	DISH DBS 5.125% 1/6/2029	1,282,509	0.05
USD 1,263,000	CommScope Technologies 6% 15/6/2025	1,155,749	0.04	USD 3,788,000	DISH DBS 5.25% 1/12/2026	3,208,046	0.11
USD 385,000	Compass Diversified 5.25% 15/4/2029	353,865	0.01	USD 18,000	DISH DBS 5.75% 1/12/2028	14,018	0.00
USD 1,694,000	Comstock Resources 5.875% 15/1/2030*	1,498,218	0.05	USD 2,322,000	DISH Network 11.75% 15/11/2027	2,360,475	0.08
USD 1,124,000	Comstock Resources 6.75% 1/3/2029*	1,052,096	0.04	USD 1,750,000	Dominion Energy 4.35% 15/1/2027	1,495,900	0.05
USD 179,000	Consensus Cloud Solutions 6% 15/10/2026	166,843	0.01	USD 302,000	Dream Finders Homes 8.25% 15/8/2028	306,476	0.01
USD 238,000	Consensus Cloud Solutions 6.5% 15/10/2028*	214,215	0.01	USD 244,000	DT Midstream 4.125% 15/6/2029	216,077	0.01
USD 3,014,000	CoreLogic 4.5% 1/5/2028	2,466,658	0.09	USD 1,041,000	DT Midstream 4.375% 15/6/2031	899,313	0.03
USD 380,000	Covanta 4.875% 1/12/2029	327,171	0.01	USD 3,200,000	Duke Energy 3.25% 15/1/2082	2,372,931	0.08
USD 158,000	Covanta 5% 1/9/2030	134,271	0.00	USD 2,111,000	Dun & Bradstreet 5% 15/12/2029*	1,886,788	0.07
USD 3,124,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	2,846,205	0.10	USD 184,000	Dycom Industries 4.5% 15/4/2029	164,592	0.01
USD 2,091,000	Crescent Energy Finance 7.25% 1/5/2026	2,057,631	0.07	USD 898,000	Earthstone Energy 8% 15/4/2027	916,773	0.03
USD 1,057,000	Crescent Energy Finance 9.25% 15/2/2028	1,081,910	0.04	USD 789,000	Earthstone Energy 9.875% 15/7/2031	863,266	0.03
USD 140,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	136,002	0.01	USD 5,675,000	Edison International 5.375% 15/3/2026	5,027,954	0.18
USD 302,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	294,065	0.01	USD 800,000	Edison International 8.125% 15/6/2053	809,966	0.03
USD 116,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	119,905	0.00	USD 3,361,000	Element Solutions 3.875% 1/9/2028	2,955,715	0.10
USD 289,000	Crocs 4.125% 15/8/2031	229,293	0.01	USD 260,000	Embeta 6.75% 15/2/2030	229,428	0.01
USD 29,000	Crocs 4.25% 15/3/2029	24,479	0.00	USD 1,062,000	Enact 6.5% 15/8/2025	1,053,265	0.04
USD 106,000	CrownRock / CrownRock Finance 5% 1/5/2029	98,175	0.00	USD 77,000	Encompass Health 4.5% 1/2/2028	71,731	0.00
USD 2,101,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,066,123	0.07	USD 27,000	Encompass Health 4.625% 1/4/2031	23,669	0.00
USD 863,000	CSC 4.125% 1/12/2030	616,174	0.02	USD 130,000	Encompass Health 4.75% 1/2/2030	118,699	0.00
USD 440,000	CSC 4.5% 15/11/2031	313,640	0.01	USD 1,961,000	EnLink Midstream 5.625% 15/1/2028	1,899,196	0.07
USD 400,000	CSC 5.5% 15/4/2027	345,206	0.01	USD 103,000	EnLink Midstream Partners 4.85% 15/7/2026	98,976	0.00
USD 4,952,000	CSC 11.25% 15/5/2028	4,888,366	0.17	USD 160,000	EnLink Midstream Partners 5.45% 1/6/2047	132,955	0.00
USD 1,252,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,184,962	0.04	USD 577,000	EnLink Midstream Partners 5.6% 1/4/2044	485,719	0.02
USD 390,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	394,341	0.01	USD 231,000	EnPro Industries 5.75% 15/10/2026	225,466	0.01
USD 589,044	CWABS Asset-Backed Certificates Trust 2006-11 6.15% 25/9/2046	530,226	0.02	USD 318,000	Entegris Escrow 4.75% 15/4/2029	295,548	0.01
USD 560,000	DAE Funding 1.55% 1/8/2024	535,847	0.02	USD 49,000	EQM Midstream Partners 4.125% 1/12/2026	46,057	0.00
USD 283,000	DAE Funding 2.625% 20/3/2025	266,327	0.01	USD 248,000	EQM Midstream Partners 4.75% 15/1/2031	219,536	0.01
USD 977,726	DBGS 2018-BIOD Mortgage Trust 7.606% 15/5/2035	952,965	0.03				
USD 923,000	DBGS 2019-1735 Mortgage Trust 4.334% 10/4/2037	570,660	0.02				

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Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 216,000	EQM Midstream Partners 6% 1/7/2025	214,134	0.01		Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	169,790	0.00
USD 1,065,000	EQM Midstream Partners 6.5% 1/7/2027	1,057,863	0.04	USD 174,000			
USD 257,000	EQM Midstream Partners 7.5% 1/6/2030	263,862	0.01	USD 495,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	492,864	0.02
USD 597,000	Fair Isaac 4% 15/6/2028	546,341	0.02	USD 2,000,000	Golub Capital Partners 48 8.37% 17/4/2033	1,990,115	0.07
USD 1,198,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,034,402	0.04	USD 132,000	Goodyear Tire & Rubber 5% 15/7/2029	117,209	0.00
USD 421,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	348,386	0.01	USD 550,000	Goodyear Tire & Rubber 5.625% 30/4/2033	472,576	0.02
USD 473,140	First Franklin Mortgage Loan Trust 2006-FF13 5.669% 25/10/2036	316,107	0.01	USD 98,000	GrafTech Finance 4.625% 15/12/2028	76,927	0.00
USD 277,401	First Franklin Mortgage Loan Trust 2006-FF13 5.749% 25/10/2036	179,703	0.01	USD 900,000	GrafTech Global Enterprises 9.875% 15/12/2028	873,342	0.03
USD 6,800,000	First Franklin Mortgage Loan Trust 2006-FF9 5.929% 25/6/2036	5,950,189	0.21	USD 433,000	Gray Television 5.875% 15/7/2026	396,659	0.01
USD 1,576,305	First Franklin Mortgage Loan Trust Series 2007-FF2 5.709% 25/3/2037	851,756	0.03	USD 260,000	Gray Television 7% 15/5/2027	233,702	0.01
USD 200,000	Ford Motor Credit 5.113% 3/5/2029	184,020	0.01	USD 104,464	GreenPoint Mortgage Funding Trust 2006-AR2 6.43% 25/3/2036	92,145	0.00
USD 1,350,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	1,257,025	0.04	USD 329,000	Greystar Real Estate Partners 7.75% 1/9/2030	332,093	0.01
USD 166,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	164,241	0.01	USD 409,000	GS Mortgage Trust 2015-GC32 4.554% 10/7/2048	366,537	0.01
USD 92,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	95,734	0.00	USD 153,280	GSAA Home Equity Trust 2005-14 6.129% 25/12/2035	67,346	0.00
USD 152,000	Foundation Building Materials 6% 1/3/2029	128,672	0.00	USD 525,620	GSAA Home Equity Trust 2006-5 5.789% 25/3/2036	173,473	0.01
USD 1,400,000	FREMF 2018-K732 Mortgage Trust 4.19% 25/5/2025	1,343,969	0.05	USD 979,462	GSAMP Trust 2006-FM3 5.569% 25/11/2036	466,764	0.02
USD 1,000,000	FREMF 2018-K733 Mortgage Trust 3.986% 25/2/2051	920,383	0.03	USD 843,756	GSMPs Mortgage Loan Trust 2005-RP3 3.816% 25/9/2035	771,061	0.03
USD 630,000	FREMF 2018-K80 Mortgage Trust 4.376% 25/8/2050	589,862	0.02	USD 784,000	GTCR AP Finance 8% 15/5/2027	776,439	0.03
USD 2,562,000	Frontier Communications 5% 1/5/2028	2,196,108	0.08	USD 125,000	Gulfport Energy 8% 17/5/2026	127,055	0.00
USD 668,000	Frontier Communications 5.875% 15/10/2027	608,723	0.02	USD 644,000	GYP III 4.625% 1/5/2029	567,107	0.02
USD 4,122,000	Frontier Communications 8.75% 15/5/2030	4,001,627	0.14	USD 83,000	Hanesbrands 4.875% 15/5/2026	77,733	0.00
USD 213,000	FTAI Infra Escrow 10.5% 1/6/2027	213,301	0.01	USD 983,000	Hanesbrands 9% 15/2/2031*	987,380	0.04
USD 669,000	Garden Spinco 8.625% 20/7/2030	713,472	0.03	USD 133,000	Harvest Midstream I 7.5% 1/9/2028	133,533	0.00
USD 1,133,000	Gates Global / Gates 6.25% 15/1/2026	1,125,504	0.04	USD 317,000	HAT I / HAT II 3.375% 15/6/2026	284,722	0.01
USD 1,875,000	General Motors Financial 5.7% 30/9/2030	1,613,470	0.06	USD 1,358,000	HB Fuller 4.25% 15/10/2028	1,213,448	0.04
USD 222,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	218,880	0.01	USD 1,506,000	HealthEquity 4.5% 1/10/2029	1,336,592	0.05
				USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	345,413	0.01
				USD 347,000	Hertz 4.625% 1/12/2026	313,263	0.01
				USD 452,000	Hertz 5% 1/12/2029	371,900	0.01
				USD 540,000	Hess Midstream Operations 4.25% 15/2/2030	473,074	0.02
				USD 375,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	348,225	0.01
				USD 44,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	40,880	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 185,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	178,267	0.01	USD 3,295,000	JPMorgan Chase 6.626% 15/5/2047	2,813,404	0.10
USD 90,000	Hilton Domestic Operating 3.75% 1/5/2029	79,439	0.00	USD 112,000	K Hovnanian Enterprises 7.75% 15/2/2026	110,954	0.00
USD 158,000	Hilton Domestic Operating 5.75% 1/5/2028	155,155	0.01	USD 655,000	Kaiser Aluminum 4.5% 1/6/2031	529,254	0.02
USD 3,272,000	Home Point Capital 5% 1/2/2026	3,067,825	0.11	USD 814,000	Kaiser Aluminum 4.625% 1/3/2028	718,022	0.03
USD 316,000	Howard Hughes 4.125% 1/2/2029	260,220	0.01	USD 160,000	KB Home 7.25% 15/7/2030	161,368	0.01
USD 308,000	Howard Hughes 4.375% 1/2/2031	245,171	0.01	USD 289,000	Ken Garff Automotive 4.875% 15/9/2028	251,709	0.01
USD 132,000	Howard Hughes 5.375% 1/8/2028	119,206	0.00	USD 694,000	Kobe US Midco 2 9.25% 1/11/2026	507,487	0.02
USD 687,000	Howard Midstream Energy Partners 8.875% 15/7/2028	706,752	0.03	USD 272,000	Kontoor Brands 4.125% 15/11/2029	230,990	0.01
USD 1,303,815	HSI Asset Loan Obligation Trust 2007-WF1 4.367% 25/12/2036	408,710	0.01	USD 998,000	LABL 5.875% 1/11/2028	904,331	0.03
USD 3,634,000	HUB International 7% 1/5/2026	3,631,546	0.13	USD 1,286,000	LABL 9.5% 1/11/2028	1,325,404	0.05
USD 505,000	HUB International 7.25% 15/6/2030	511,843	0.02	USD 135,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	113,597	0.00
USD 198,000	Hughes Satellite Systems 5.25% 1/8/2026	180,775	0.01	USD 83,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	79,974	0.00
USD 850,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029*	672,754	0.02	USD 579,000	LCM Investments II 4.875% 1/5/2029	503,019	0.02
USD 3,410,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	2,989,114	0.11	USD 624,000	LCM Investments II 8.25% 1/8/2031	624,892	0.02
USD 325,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	301,797	0.01	USD 272,000	Legacy LifePoint Health 4.375% 15/2/2027	235,280	0.01
USD 3,000,000	ILFC E-Capital Trust I 7.064% 21/12/2065	2,177,686	0.08	USD 193,000	Legends Hospitality Co / Legends Hospitality Co-Issuer 5% 1/2/2026	179,664	0.01
USD 3,000,000	ILFC E-Capital Trust II 7.314% 21/12/2065	2,201,250	0.08	USD 1,759,000	Level 3 Financing 3.4% 1/3/2027	1,610,473	0.06
USD 1,785,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028	1,654,294	0.06	USD 148,000	Level 3 Financing 3.625% 15/1/2029	88,244	0.00
USD 2,136,000	Imola Merger 4.75% 15/5/2029	1,902,533	0.07	USD 1,866,000	Level 3 Financing 4.625% 15/9/2027	1,405,640	0.05
USD 219,000	Installed Building Products 5.75% 1/2/2028	205,858	0.01	USD 2,397,000	Level 3 Financing 10.5% 15/5/2030	2,436,204	0.09
USD 1,013,207	Invitation Homes 2018-SFR4 Trust 6.525% 17/1/2038	1,013,210	0.04	USD 1,250,000	Liberty Mutual 4.125% 15/12/2051	1,007,244	0.04
USD 969,000	Iron Mountain 5.625% 15/7/2032	870,631	0.03	USD 1,187,000	Life Time 5.75% 15/1/2026	1,158,695	0.04
USD 623,000	Iron Mountain 7% 15/2/2029	622,596	0.02	USD 976,000	Life Time 8% 15/4/2026	974,975	0.03
USD 643,000	Iron Mountain Information Management Services 5% 15/7/2032	556,283	0.02	USD 848,000	LifePoint Health 9.875% 15/8/2030	837,058	0.03
USD 1,107,000	ITT 6.5% 1/8/2029	1,005,698	0.04	USD 697,420	Ligado Networks 15.5% 1/11/2023	242,357	0.01
USD 2,000,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	1,687,608	0.06	USD 372,000	Light & Wonder International 7% 15/5/2028	371,353	0.01
USD 533,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	457,438	0.02	USD 56,000	Light & Wonder International 7.25% 15/11/2029	56,120	0.00
USD 26,000	JELD-WEN 4.625% 15/12/2025	25,184	0.00	USD 1,040,000	Lindblad Expeditions 6.75% 15/2/2027	1,008,394	0.04
USD 260,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 6.229% 25/7/2036	219,364	0.01	USD 637,000	Lindblad Expeditions 9% 15/5/2028	655,129	0.02
				USD 624,000	Lions Gate Capital 5.5% 15/4/2029	377,678	0.01
				USD 237,000	Lithia Motors 3.875% 1/6/2029	203,738	0.01

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 291,000	Live Nation Entertainment 3.75% 15/1/2028	259,822	0.01	USD 502,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	437,203	0.02
USD 2,693,000	Live Nation Entertainment 4.75% 15/10/2027	2,501,357	0.09	USD 623,729	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	622,024	0.02
USD 54,000	Live Nation Entertainment 4.875% 1/11/2024	53,081	0.00	USD 278,000	Minerals Technologies 5% 1/7/2028	254,305	0.01
USD 1,987,000	Live Nation Entertainment 6.5% 15/5/2027	1,989,770	0.07	USD 663,000	ModivCare 5.875% 15/11/2025	629,757	0.02
USD 9,276,745	Long Beach Mortgage Loan Trust 2006-6 5.729% 25/7/2036	3,703,381	0.13	USD 790,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	480,911	0.02
USD 557,555	Long Beach Mortgage Loan Trust 2006-7 5.739% 25/8/2036	293,092	0.01	USD 1,660,000	Morgan Stanley Capital I Trust 2018-H3 5.013% 15/7/2051	1,341,232	0.05
USD 6,972,948	Long Beach Mortgage Loan Trust 2006-7 5.749% 25/8/2036	2,787,362	0.10	USD 1,881,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,274,762	0.04
USD 6,972,949	Long Beach Mortgage Loan Trust 2006-7 5.909% 25/8/2036	2,789,045	0.10	USD 2,720,000	Morgan Stanley Capital I Trust 2018-SUN 8.23% 15/7/2035	2,673,937	0.09
USD 4,935,521	Long Beach Mortgage Loan Trust 2006-9 5.749% 25/10/2036	1,494,669	0.05	USD 1,040,358	Morgan Stanley Residential Mortgage Loan Trust 2014-1 6.683% 25/6/2044	1,015,338	0.04
USD 1,630,009	Long Beach Mortgage Loan Trust 2006-WL3 6.029% 25/1/2036	1,451,055	0.05	USD 686,318	MSCG Trust 2018-SELF 7.508% 15/10/2037	671,874	0.02
USD 335,000	LSF11 A5 HoldCo 6.625% 15/10/2029	279,731	0.01	USD 47,000	Murphy Oil 5.875% 1/12/2042	39,645	0.00
USD 706,000	Lumen Technologies 4% 15/2/2027	441,917	0.01	USD 1,587,000	Nabors Industries 5.75% 1/2/2025	1,557,791	0.05
USD 1,712,000	Madison IAQ 5.875% 30/6/2029	1,442,305	0.05	USD 1,584,000	Nabors Industries 7.375% 15/5/2027	1,550,340	0.06
USD 131,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	127,093	0.00	USD 205,000	Nationstar Mortgage 5.125% 15/12/2030	173,188	0.01
USD 632,000	MajorDrive IV 6.375% 1/6/2029	518,581	0.02	USD 333,000	Nationstar Mortgage 5.75% 15/11/2031	285,903	0.01
USD 2,989,148	Mastr Asset Backed Trust 2006-FRE2 5.729% 25/3/2036	1,763,895	0.06	USD 322,000	Nationstar Mortgage 6% 15/1/2027	306,998	0.01
USD 1,156,000	Matador Resources 5.875% 15/9/2026	1,128,180	0.04	USD 570,000	Navient 5.5% 15/3/2029	487,925	0.02
USD 627,000	Matador Resources 6.875% 15/4/2028	627,763	0.02	USD 165,000	Navient 6.125% 25/3/2024	164,349	0.01
USD 134,000	Match II 3.625% 1/10/2031	108,996	0.00	USD 390,000	Navient 9.375% 25/7/2030	391,127	0.01
USD 684,000	Match II 4.625% 1/6/2028	630,812	0.02	USD 333,000	NCR 5% 1/10/2028	305,823	0.01
USD 628,000	Match II 5.625% 15/2/2029	592,678	0.02	USD 554,000	NCR 5.125% 15/4/2029	503,831	0.02
USD 319,000	Mattel 5.45% 1/11/2041	275,010	0.01	USD 77,000	NCR 5.75% 1/9/2027	77,834	0.00
USD 492,000	Mattel 6.2% 1/10/2040	460,064	0.02	USD 874,000	NCR 6.125% 1/9/2029	899,961	0.03
USD 8,205,000	Mauser Packaging Solutions 7.875% 15/8/2026	8,070,693	0.28	USD 800,000	Neptune Bidco US 9.29% 15/4/2029	745,930	0.03
USD 220,000	Mauser Packaging Solutions 9.25% 15/4/2027	199,756	0.01	USD 1,021,000	NESCO II 5.5% 15/4/2029	928,104	0.03
USD 4,009,000	McAfee 7.375% 15/2/2030	3,511,811	0.12	USD 782,000	New Enterprise Stone & Lime 5.25% 15/7/2028	722,214	0.03
USD 94,000	Medline Borrower 3.875% 1/4/2029	81,918	0.00	USD 244,000	New Enterprise Stone & Lime 9.75% 15/7/2028	242,119	0.01
USD 5,392,000	Medline Borrower 5.25% 1/10/2029	4,801,382	0.17	USD 2,201,000	New Fortress Energy 6.5% 30/9/2026	2,046,982	0.07
USD 167,000	Metis Merger Sub 6.5% 15/5/2029	145,381	0.00	USD 123,000	New Fortress Energy 6.75% 15/9/2025	119,020	0.00
USD 2,350,000	MetLife 3.85% 15/9/2025	2,172,811	0.08	USD 4,673,000	NextEra Energy Capital 3.8% 15/3/2082	3,944,706	0.14
USD 381,000	MGIC Investment 5.25% 15/8/2028	363,639	0.01	USD 3,241,000	NFP 4.875% 15/8/2028	2,896,517	0.10
USD 1,442,000	MicroStrategy 6.125% 15/6/2028*	1,291,845	0.05	USD 4,774,000	NFP 6.875% 15/8/2028*	4,206,768	0.15
				USD 579,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	575,324	0.02
				USD 339,000	NMG / Neiman Marcus 7.125% 1/4/2026	322,364	0.01

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 793,000	Noble Finance II 8% 15/4/2030	820,872	0.03	USD 1,308,000	Performance Food 4.25% 1/8/2029	1,153,009	0.04
USD 2,340,000	Northern Oil and Gas 8.125% 1/3/2028	2,347,746	0.08	USD 2,227,000	Permian Resources Operating 5.875% 1/7/2029	2,155,189	0.08
USD 835,000	Northern Oil and Gas 8.75% 15/6/2031	853,567	0.03	USD 848,000	Permian Resources Operating 6.875% 1/4/2027	843,290	0.03
USD 2,332,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	2,035,427	0.07	USD 384,000	Permian Resources Operating 7.75% 15/2/2026	388,332	0.01
USD 2,215,000	Novelis 3.25% 15/11/2026	2,010,324	0.07	USD 2,607,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	2,492,136	0.09
USD 1,836,000	Novelis 3.875% 15/8/2031	1,522,140	0.05	USD 3,900,000	PNC Financial Services 3.4% 15/9/2026	2,964,210	0.11
USD 2,353,000	Novelis 4.75% 30/1/2030	2,111,130	0.07	USD 141,000	Post 4.5% 15/9/2031	121,271	0.00
USD 510,000	NRG Energy 7% 15/3/2033	503,870	0.02	USD 48,000	Post 4.625% 15/4/2030	42,567	0.00
USD 244,000	NuStar Logistics 5.75% 1/10/2025	239,429	0.01	USD 109,000	Post 5.5% 15/12/2029	101,209	0.00
USD 448,000	NuStar Logistics 6% 1/6/2026	439,733	0.02	USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	203,990	0.01
USD 17,000	NuStar Logistics 6.375% 1/10/2030	16,379	0.00	USD 261,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	197,029	0.01
USD 829,000	Occidental Petroleum 6.2% 15/3/2040	817,307	0.03	USD 80,000	Presidio 4.875% 1/2/2027	74,819	0.00
USD 7,000	Occidental Petroleum 6.45% 15/9/2036	7,143	0.00	USD 100,000	Prime Healthcare Services 7.25% 1/11/2025	93,804	0.00
USD 1,598,000	Olympus Water US 9.75% 15/11/2028*	1,611,171	0.06	USD 83,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	81,558	0.00
USD 392,000	OneMain Finance 4% 15/9/2030	305,687	0.01	USD 2,850,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,725,420	0.10
USD 516,000	OneMain Finance 5.375% 15/11/2029	448,889	0.02	USD 1,500,000	Progress Residential 2019-SFR4 Trust 3.435% 17/10/2036	1,435,424	0.05
USD 778,000	OneMain Finance 6.625% 15/1/2028	729,097	0.03	USD 1,258,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026*	982,743	0.04
USD 727,000	OneMain Finance 6.875% 15/3/2025	724,133	0.03	USD 3,635,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	1,966,936	0.07
USD 308,000	OneMain Finance 7.125% 15/3/2026	303,596	0.01	USD 359,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	336,876	0.01
USD 76,000	OneMain Finance 9% 15/1/2029	77,077	0.00	USD 4,992,901	Ready Capital Mortgage Financing 2022-FL10 7.867% 25/10/2039	4,996,379	0.18
USD 764,000	Option Care Health 4.375% 31/10/2029	672,988	0.02	USD 20,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	14,082	0.00
USD 2,490,972	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	2,052,335	0.07	USD 35,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	25,370	0.00
USD 3,870,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031*	3,300,764	0.12	USD 184,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	171,632	0.01
USD 288,000	OT Merger 7.875% 15/10/2029	190,853	0.01	USD 185,824	Renaissance Home Equity Loan Trust 2005-1 6.089% 25/5/2035	164,366	0.01
USD 174,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	142,901	0.01	USD 503,960	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	493,285	0.02
USD 115,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	93,581	0.00	USD 163,000	Resideo Funding 4% 1/9/2029	136,464	0.01
USD 1,768,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,601,897	0.06	USD 525,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	459,759	0.02
USD 938,000	Paramount Global 6.375% 30/3/2062	775,867	0.03	USD 2,778,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	2,579,298	0.09
USD 1,053,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	961,522	0.03	USD 244,000	RLJ Lodging Trust 4% 15/9/2029	204,338	0.01
USD 352,000	PBF / PBF Finance 7.875% 15/9/2030	351,467	0.01				

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Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,337,000	Rockcliff Energy II 5.5% 15/10/2029	1,232,664	0.04	USD 329,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	312,969	0.01
USD 595,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	529,401	0.02	USD 581,000	Spectrum Brands 5% 1/10/2029	531,817	0.02
USD 305,000	Roller Bearing of America 4.375% 15/10/2029	271,160	0.01	USD 161,000	Spectrum Brands 5.5% 15/7/2030	149,563	0.01
USD 441,000	Ryan Specialty 4.375% 1/2/2030	394,943	0.01	USD 168,000	Spirit AeroSystems 7.5% 15/4/2025	166,019	0.01
USD 849,000	Sabre GLBL 7.375% 1/9/2025	835,340	0.03	USD 1,262,000	Spirit AeroSystems 9.375% 30/11/2029	1,314,473	0.04
USD 86,000	Sabre GLBL 9.25% 15/4/2025	84,806	0.00	USD 3,272,000	SRS Distribution 4.625% 1/7/2028	2,918,644	0.10
USD 200,000	Sasol Financing USA 4.375% 18/9/2026	179,231	0.01	USD 3,419,000	SRS Distribution 6% 1/12/2029	2,926,903	0.10
USD 400,000	Sasol Financing USA 6.5% 27/9/2028	363,102	0.01	USD 1,725,000	SRS Distribution 6.125% 1/7/2029	1,500,849	0.05
USD 1,280,000	Sasol Financing USA 8.75% 3/5/2029	1,256,000	0.04	USD 227,000	Stagwell Global 5.625% 15/8/2029	189,896	0.01
USD 475,000	SBA Communications 3.125% 1/2/2029	406,370	0.01	USD 123,000	Standard Industries 3.375% 15/1/2031	97,824	0.00
USD 616,000	Science Applications International 4.875% 1/4/2028	567,739	0.02	USD 239,000	Standard Industries 4.375% 15/7/2030	203,724	0.01
USD 270,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	238,248	0.01	USD 1,016,000	Standard Industries 4.75% 15/1/2028	936,627	0.03
USD 831,000	SCIL IV / SCIL USA 5.375% 1/11/2026	782,795	0.03	USD 804,000	Staples 7.5% 15/4/2026	667,085	0.02
USD 1,728,257	Seasoned Credit Risk Transfer Trust Series 2018-1 3.326% 25/5/2057	664,003	0.02	USD 115,000	Starwood Property Trust 4.375% 15/1/2027	103,165	0.00
USD 391,000	Service Properties Trust 7.5% 15/9/2025	388,236	0.01	USD 8,457,000	State Street 6.552% 15/6/2047	6,910,180	0.24
USD 2,182,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,042,177	0.07	USD 314,000	Station Casinos 4.5% 15/2/2028	281,016	0.01
USD 409,000	SierraCol Energy Andina 6% 15/6/2028	309,065	0.01	USD 899,000	Station Casinos 4.625% 1/12/2031	737,811	0.03
USD 77,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	63,988	0.00	USD 78,160	Structured Asset Mortgage Investments II Trust 2006-AR6 5.809% 25/7/2046	55,154	0.00
USD 2,276,000	Sinclair Television 4.125% 1/12/2030	1,468,459	0.05	USD 165,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	141,288	0.01
USD 3,300,000	Sirius XM Radio 5% 1/8/2027	3,047,254	0.10	USD 84,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	78,120	0.00
USD 1,070,000	Six Flags Entertainment 7.25% 15/5/2031	1,028,833	0.04	USD 28,000	Sunoco / Sunoco Finance 6% 15/4/2027	27,731	0.00
USD 705,000	Six Flags Theme Parks 7% 1/7/2025	705,456	0.03	USD 2,767,000	Surgery Center 6.75% 1/7/2025*	2,767,125	0.10
USD 312,000	SM Energy 5.625% 1/6/2025	307,307	0.01	USD 476,000	Surgery Center 10% 15/4/2027	484,782	0.02
USD 673,000	SM Energy 6.5% 15/7/2028	656,781	0.02	USD 926,000	SWF Escrow Issuer 6.5% 1/10/2029	597,520	0.02
USD 55,000	SM Energy 6.625% 15/1/2027	54,594	0.00	USD 1,197,000	Synaptics 4% 15/6/2029	1,014,722	0.04
USD 423,000	SM Energy 6.75% 15/9/2026	421,067	0.02	USD 278,000	Talen Energy Supply 8.625% 1/6/2030	289,479	0.01
USD 3,406,000	Smyrna Ready Mix Concrete 6% 1/11/2028	3,269,380	0.12	USD 108,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	103,352	0.00
USD 2,883,000	Sotheby's 7.375% 15/10/2027*	2,625,778	0.09	USD 74,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	66,370	0.00
USD 3,286,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,541,468	0.09	USD 359,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	317,266	0.01
USD 11,000	Southwestern Energy 4.75% 1/2/2032	9,767	0.00				
USD 1,157,000	Southwestern Energy 5.375% 1/2/2029	1,099,458	0.04				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 19,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.5% 1/10/2025	19,047	0.00	USD 792,000	Univision Communications 6.625% 1/6/2027	769,081	0.03
USD 24,000	Taylor Morrison Communities 5.125% 1/8/2030	22,048	0.00	USD 262,000	Univision Communications 7.375% 30/6/2030*	254,655	0.01
USD 82,000	TEGNA 4.75% 15/3/2026	78,199	0.00	USD 922,000	Univision Communications 8% 15/8/2028	923,363	0.03
USD 155,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	152,522	0.01	USD 2,680,000	US Bancorp 3.7% 15/1/2027	2,016,700	0.07
USD 1,684,000	Tenet Healthcare 4.875% 1/1/2026	1,633,741	0.06	USD 1,185,000	US Foods 4.625% 1/6/2030	1,053,879	0.04
USD 1,239,000	Tenet Healthcare 5.125% 1/11/2027	1,181,149	0.04	USD 533,000	US Foods 4.75% 15/2/2029	486,325	0.02
USD 809,000	Tenet Healthcare 6.125% 1/10/2028	779,605	0.03	USD 1,280,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	1,267,732	0.05
USD 952,000	Tenet Healthcare 6.25% 1/2/2027	939,111	0.03	USD 4,588,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	4,477,991	0.16
USD 285,000	Tenet Healthcare 6.75% 15/5/2031	284,352	0.01	USD 281,000	Vail Resorts 6.25% 15/5/2025	280,354	0.01
USD 386,000	Tenneco 8% 17/11/2028	317,624	0.01	USD 1,308,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	1,132,520	0.04
USD 1,253,000	Terex 5% 15/5/2029	1,151,601	0.04	USD 361,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	306,565	0.01
USD 129,000	Titan International 7% 30/4/2028	122,959	0.00	USD 3,423,000	Venture Global LNG 8.125% 1/6/2028	3,449,949	0.12
USD 4,731,000	TK Elevator US Newco 5.25% 15/7/2027	4,457,234	0.16	USD 5,215,000	Venture Global LNG 8.375% 1/6/2031	5,262,013	0.19
USD 128,000	Tri Pointe Homes 5.7% 15/6/2028	121,121	0.00	USD 1,748,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,435,118	0.05
USD 220,000	Trident TPI 12.75% 31/12/2028	229,128	0.01	USD 6,177,000	Verscend Escrow 9.75% 15/8/2026	6,143,660	0.22
USD 1,976,000	Triumph 9% 15/3/2028	1,983,552	0.07	USD 2,481,000	Vertiv 4.125% 15/11/2028	2,229,855	0.08
USD 381,000	TTMT Escrow Issuer 8.625% 30/9/2027	393,133	0.01	USD 796,000	Viasat 5.625% 15/9/2025	751,790	0.03
USD 481,000	Twilio 3.625% 15/3/2029	413,482	0.01	USD 154,000	Viavi Solutions 3.75% 1/10/2029	128,435	0.00
USD 4,224,000	Uber Technologies 4.5% 15/8/2029	3,877,839	0.14	USD 839,000	Vistra Operations 5.5% 1/9/2026	810,372	0.03
USD 940,000	Uber Technologies 6.25% 15/1/2028	931,545	0.03	USD 1,960,000	Voya Financial 6.125% 15/9/2023	1,942,223	0.07
USD 2,280,000	Uber Technologies 7.5% 15/9/2027	2,324,082	0.08	USD 553,000	Wabash National 4.5% 15/10/2028	469,388	0.02
USD 1,599,000	Uber Technologies 8% 1/11/2026	1,629,275	0.06	USD 500,636	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.18% 25/6/2047	404,548	0.01
USD 1,646,000	United Airlines 4.375% 15/4/2026	1,550,780	0.05	USD 734,837	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.28% 25/10/2046	611,918	0.02
USD 3,348,000	United Airlines 4.625% 15/4/2029	2,981,118	0.11	USD 664,353	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 5.13% 25/4/2047	518,379	0.02
USD 361,902	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	361,430	0.01	USD 3,130,000	Waste Pro USA 5.5% 15/2/2026	2,953,562	0.10
USD 61,417	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	59,114	0.00	USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.111% 15/1/2059	652,990	0.02
USD 168,000	United Natural Foods 6.75% 15/10/2028	140,033	0.00	USD 920,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	756,326	0.03
USD 859,000	United States Treasury Bill 0% 14/11/2023	849,701	0.03	USD 881,000	WESCO Distribution 7.25% 15/6/2028	894,335	0.03
USD 1,766,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	1,760,178	0.06	USD 1,594,000	Western Midstream Operating 5.25% 1/2/2050	1,294,009	0.05
USD 981,000	Univision Communications 5.125% 15/2/2025*	965,148	0.03				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 311,000	Western Midstream Operating 5.3% 1/3/2048	255,108	0.01	USD 5,100	Bank of Montreal (Fund receives 16.67% Fixed; and receives/pays return on MSC Industrial Direct) (19/10/2023)	516,647	0.02
USD 129,000	Western Midstream Operating 5.45% 1/4/2044	108,422	0.00	USD 17,400	Bank of Montreal (Fund receives 17.18% Fixed; and receives/pays return on Cardinal Health) (19/10/2023)	1,549,448	0.05
USD 161,000	Western Midstream Operating 5.5% 15/8/2048	133,559	0.01	USD 9,300	Bank of Montreal (Fund receives 19.451% Fixed; and receives/pays return on Laboratory Corporation of America) (14/9/2023)	2,254,643	0.08
USD 5,303,000	White Cap Buyer 6.875% 15/10/2028	4,866,325	0.17	USD 6,000	Bank of Montreal (Fund receives 22.245% Fixed; and receives/pays return on Cigna) (14/9/2023)	1,659,601	0.06
USD 768,000	White Cap Parent 8.25% 15/3/2026*	753,037	0.03	USD 16,700	Bank of Montreal (Fund receives 24.716% Fixed; and receives/pays return on HP) (14/9/2023)	485,516	0.02
USD 609,000	Williams Scotsman International 4.625% 15/8/2028	554,270	0.02	USD 106,100	Bank of Montreal (Fund receives 24.85% Fixed; and receives/pays return on Nokia) (19/10/2023)	418,431	0.01
USD 180,000	Williams Scotsman International 6.125% 15/6/2025	178,504	0.01	USD 53,600	Bank of Montreal (Fund receives 33.46% Fixed; and receives/pays return on Newell Brands) (19/10/2023)	568,633	0.02
USD 1,450,000	WR Grace 4.875% 15/6/2027	1,354,142	0.05	USD 167,531	Royal Bank of Canada (Fund receives 10.12% Fixed; and receives/pays return on AT&T) (15/9/2023)	2,485,554	0.09
USD 5,956,000	WR Grace 5.625% 15/8/2029	5,012,391	0.18	USD 6,540	Royal Bank of Canada (Fund receives 10.37% Fixed; and receives/pays return on Thermo Fisher Scientific) (15/9/2023)	3,690,393	0.13
USD 261,000	WR Grace 7.375% 1/3/2031	257,924	0.01	USD 8,700	Royal Bank of Canada (Fund receives 10.77% Fixed; and receives/pays return on Sempra) (30/10/2023)	623,877	0.02
USD 172,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	157,480	0.01	EUR 31,765	Royal Bank of Canada (Fund receives 11.23% Fixed; and receives/pays return on Publicis Groupe) (14/9/2023)	2,495,942	0.09
USD 602,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	569,666	0.02	USD 35,838	Royal Bank of Canada (Fund receives 11.55% Fixed; and receives/pays return on Starbucks) (25/9/2023)	3,574,480	0.13
USD 2,010,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	1,801,451	0.06	USD 23,306	Royal Bank of Canada (Fund receives 12.75% Fixed; and receives/pays return on American Electric Power) (18/9/2023)	1,864,101	0.07
USD 210,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	206,279	0.01	USD 16,543	Royal Bank of Canada (Fund receives 13.05% Fixed; and receives/pays return on Hilton Worldwide) (15/9/2023)	2,491,753	0.09
USD 10,033,000	Zayo 4% 1/3/2027	7,544,891	0.27	USD 3,395	Royal Bank of Canada (Fund receives 13.1% Fixed; and receives/pays return on Everest) (28/9/2023)	1,226,910	0.04
USD 3,086,000	Zayo 6.125% 1/3/2028	2,007,542	0.07				
USD 422,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	359,110	0.01				
		683,244,650	24.15				
	Uruguay						
USD 1,087,820	Uruguay Government International Bond 5.75% 28/10/2034	1,168,596	0.04				
Total Bonds		1,221,019,368	43.12				
	EQUITY LINKED NOTES						
USD 30,500	BNP Paribas (Fund receives 16.6% Fixed; and receives/pays return on Cisco Systems) (12/10/2023)	1,650,910	0.06				
USD 11,900	BNP Paribas (Fund receives 16.72% Fixed; and receives/pays return on American Electric Power) (12/10/2023)	958,868	0.03				
USD 13,900	BNP Paribas (Fund receives 30.85% Fixed; and receives/pays return on Intel) (12/10/2023)	477,879	0.02				
USD 33,400	Bank of Montreal (Fund receives 14.32% Fixed; and receives/pays return on American International) (30/10/2023)	1,949,224	0.07				

*All or a portion of this security represents a security on loan.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 54,562	Royal Bank of Canada (Fund receives 13.19% Fixed; and receives/pays return on Flex) (18/9/2023)	1,512,975	0.05	USD 33,599	Royal Bank of Canada (Fund receives 18.2% Fixed; and receives/pays return on Fidelity National Information Services) (25/9/2023)	1,899,796	0.07
USD 6,610	Royal Bank of Canada (Fund receives 13.61% Fixed; and receives/pays return on Servicenow) (18/9/2023)	3,878,665	0.14	USD 12,645	Royal Bank of Canada (Fund receives 18.2% Fixed; and receives/pays return on LyondellBasell Industries) (27/9/2023)	1,251,810	0.04
USD 76,701	Royal Bank of Canada (Fund receives 14.17% Fixed; and receives/pays return on Alphabet) (15/9/2023)	10,315,043	0.36	USD 19,737	Royal Bank of Canada (Fund receives 18.39% Fixed; and receives/pays return on Valero Energy) (18/9/2023)	2,555,561	0.09
USD 777	Royal Bank of Canada (Fund receives 14.39% Fixed; and receives/pays return on Booking) (27/9/2023)	2,422,996	0.09	USD 2,771	Royal Bank of Canada (Fund receives 18.89% Fixed; and receives/pays return on United Rentals) (18/9/2023)	1,296,668	0.05
USD 16,991	Royal Bank of Canada (Fund receives 14.52% Fixed; and receives/pays return on Ebay) (18/9/2023)	759,844	0.03	USD 27,300	Royal Bank of Canada (Fund receives 19.19% Fixed; and receives/pays return on Exelon) (14/9/2023)	1,100,465	0.04
USD 50,100	Royal Bank of Canada (Fund receives 14.71% Fixed; and receives/pays return on Fidelity National Financial) (30/10/2023)	2,047,422	0.07	USD 13,986	Royal Bank of Canada (Fund receives 20.12% Fixed; and receives/pays return on Amazon.com) (27/9/2023)	1,942,752	0.07
USD 13,410	Royal Bank of Canada (Fund receives 14.92% Fixed; and receives/pays return on Hess) (15/9/2023)	2,058,647	0.07	USD 139,700	Royal Bank of Canada (Fund receives 20.6% Fixed; and receives/pays return on Kosmos Energy) (30/10/2023)	1,025,887	0.04
USD 4,054	Royal Bank of Canada (Fund receives 14.95% Fixed; and receives/pays return on Parker-Hannifin) (26/9/2023)	1,709,376	0.06	USD 57,100	Royal Bank of Canada (Fund receives 21.44% Fixed; and receives/pays return on Baxter International) (19/10/2023)	2,421,143	0.08
USD 10,124	Royal Bank of Canada (Fund receives 15.51% Fixed; and receives/pays return on Cigna) (26/9/2023)	2,862,345	0.10	GBP 7,500	Royal Bank of Canada (Fund receives 21.89% Fixed; and receives/pays return on AstraZeneca) (21/9/2023)	989,188	0.03
USD 45,500	Royal Bank of Canada (Fund receives 15.6% Fixed; and receives/pays return on PG&E) (28/9/2023)	760,322	0.03	USD 3,100	Royal Bank of Canada (Fund receives 25.46% Fixed; and receives/pays return on Ralph Lauren) (19/10/2023)	368,621	0.01
USD 8,400	Royal Bank of Canada (Fund receives 16.05% Fixed; and receives/pays return on Public Service Enterprise) (2/10/2023)	515,363	0.02	USD 34,400	Royal Bank of Canada (Fund receives 26.04% Fixed; and receives/pays return on Equitable) (19/10/2023)	995,426	0.03
USD 21,072	Royal Bank of Canada (Fund receives 16.31% Fixed; and receives/pays return on ConocoPhillips) (26/9/2023)	2,494,869	0.09	EUR 33,300	Royal Bank of Canada (Fund receives 26.81% Fixed; and receives/pays return on Koninklijke Philips) (5/10/2023)	714,079	0.02
USD 31,946	Royal Bank of Canada (Fund receives 17.03% Fixed; and receives/pays return on Walt Disney) (28/9/2023)	2,729,136	0.10	EUR 40,224	Royal Bank of Canada (Fund receives 5.87% Fixed; and receives/pays return on Danone) (20/9/2023)	2,374,685	0.08
EUR 92,533	Royal Bank of Canada (Fund receives 17.38% Fixed; and receives/pays return on Koninklijke Philips) (14/9/2023)	2,031,393	0.07	USD 20,700	Royal Bank of Canada (Fund receives 6.77% Fixed; and receives/pays return on Unilever) (30/10/2023)	1,062,117	0.04
USD 34,559	Royal Bank of Canada (Fund receives 17.55% Fixed; and receives/pays return on Borgwarner) (25/9/2023)	1,427,328	0.05	USD 23,357	Royal Bank of Canada (Fund receives 7.29% Fixed; and receives/pays return on Fiserv) (15/9/2023)	2,864,405	0.10
USD 19,713	Royal Bank of Canada (Fund receives 17.6% Fixed; and receives/pays return on Meta Platforms) (18/9/2023)	5,934,026	0.21				

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,293	Royal Bank of Canada (Fund receives 8.87% Fixed; and receives/pays return on Becton Dickinson) (26/9/2023)	2,017,103	0.07	USD 9,832	Mizuho Markets Cayman LP (Fund receives 16% Fixed; and receives/pays return on Marathon Petroleum) (29/9/2023)	1,400,669	0.05
USD 27,344	Royal Bank of Canada (Fund receives 9.03% Fixed; and receives/pays return on Otis Worldwide) (15/9/2023)	2,375,042	0.08	USD 48,400	Mizuho Markets Cayman LP (Fund receives 19.41% Fixed; and receives/pays return on Sealed Air) (8/9/2023)	1,805,002	0.06
USD 6,772	Royal Bank of Canada (Fund receives 9.31% Fixed; and receives/pays return on McKesson) (26/9/2023)	2,854,706	0.10	USD 700	Mizuho Markets Cayman LP (Fund receives 19.51% Fixed; and receives/pays return on Humana) (14/9/2023)	311,050	0.01
USD 11,781	Royal Bank of Canada (Fund receives 9.48% Fixed; and receives/pays return on Automatic Data Processing) (15/9/2023)	3,010,442	0.11	USD 41,700	Mizuho Markets Cayman LP (Fund receives 21.11% Fixed; and receives/pays return on Cognizant Technology Solutions) (12/10/2023)	2,835,859	0.10
USD 5,139	Royal Bank of Canada (Fund receives 9.49% Fixed; and receives/pays return on Humana) (25/9/2023)	2,435,943	0.09	USD 9,700	Mizuho Markets Cayman LP (Fund receives 23.2% Fixed; and receives/pays return on Lear) (12/10/2023)	1,429,314	0.05
USD 65,800	Royal Bank of Canada (Fund receives 9.71% Fixed; and receives/pays return on Apple) (27/9/2023)	12,378,418	0.44	USD 42,400	Mizuho Markets Cayman LP (Fund receives 26.46% Fixed; and receives/pays return on Carlyle) (19/10/2023)	1,415,009	0.05
USD 85,144	Mizuho Markets Cayman LP (Fund receives 10.15% Fixed; and receives/pays return on Wells Fargo) (16/10/2023)	3,576,048	0.13	USD 14,994	Mizuho Markets Cayman LP (Fund receives 6.7% Fixed; and receives/pays return on Waste Management) (15/9/2023)	2,366,058	0.08
USD 40,403	Mizuho Markets Cayman LP (Fund receives 10.4% Fixed; and receives/pays return on JPMorgan Chase) (16/10/2023)	6,010,350	0.21	USD 24,987	Mizuho Markets Cayman LP (Fund receives 6.73% Fixed; and receives/pays return on AbbVie) (18/9/2023)	3,719,474	0.13
USD 131,856	Mizuho Markets Cayman LP (Fund receives 10.57% Fixed; and receives/pays return on BP) (29/9/2023)	4,911,796	0.17	USD 38,508	Mizuho Markets Cayman LP (Fund receives 8.36% Fixed; and receives/pays return on Nasdaq) (11/9/2023)	2,027,179	0.07
USD 28,757	Mizuho Markets Cayman LP (Fund receives 10.6% Fixed; and receives/pays return on Paccar) (14/9/2023)	2,390,275	0.08	USD 82,093	Mizuho Markets Cayman LP (Fund receives 8.51% Fixed; and receives/pays return on Comcast) (18/9/2023)	3,831,678	0.14
USD 51,562	Mizuho Markets Cayman LP (Fund receives 10.8% Fixed; and receives/pays return on Comcast) (27/10/2023)	2,412,070	0.09	USD 10,827	Mizuho Markets Cayman LP (Fund receives 8.52% Fixed; and receives/pays return on YUM! Brands) (25/9/2023)	1,417,430	0.05
USD 7,542	Mizuho Markets Cayman LP (Fund receives 11.37% Fixed; and receives/pays return on Vulcan Materials) (26/9/2023)	1,651,220	0.06	USD 984	Mizuho Markets Cayman LP (Fund receives 9.7% Fixed; and receives/pays return on Autozone) (19/9/2023)	2,486,032	0.09
USD 19,438	Mizuho Markets Cayman LP (Fund receives 12.02% Fixed; and receives/pays return on Johnson Controls International) (25/9/2023)	1,157,862	0.04	USD 9,018	Mizuho Markets Cayman LP (Fund receives 9.97% Fixed; and receives/pays return on HCA Healthcare) (18/9/2023)	2,521,876	0.09
USD 30,684	Mizuho Markets Cayman LP (Fund receives 13.62% Fixed; and receives/pays return on Gilead Sciences) (27/9/2023)	2,346,439	0.08	USD 5,717	Mizuho Markets Cayman LP (Fund receives 9.98% Fixed; and receives/pays return on Costco Wholesale) (22/9/2023)	3,022,140	0.11
USD 18,441	Mizuho Markets Cayman LP (Fund receives 14.52% Fixed; and receives/pays return on Dow) (14/9/2023)	1,010,515	0.04	USD 17,881	BNP Paribas (Fund receives 14.45% Fixed; and receives/pays return on Amazon.com) (27/10/2023)	2,412,326	0.09

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 13,248	Societe Generale (Fund receives 0.2437% Fixed; and receives/pays return on Zimmer Biomet) (21/9/2023)	1,601,383	0.06	USD 61,283	Societe Generale (Fund receives 0.9963% Fixed; and receives/pays return on Mosaic) (25/9/2023)	2,420,550	0.09
USD 10,461	Societe Generale (Fund receives 0.382% Fixed; and receives/pays return on AmerisourceBergen) (25/9/2023)	1,870,954	0.07	USD 23,982	Societe Generale (Fund receives 1.062% Fixed; and receives/pays return on Citizens Financial) (11/9/2023)	680,095	0.02
USD 6,826	Societe Generale (Fund receives 0.3827% Fixed; and receives/pays return on Ecolab) (21/9/2023)	1,260,884	0.04	USD 31,783	BNP Paribas (Fund receives 10.76% Fixed; and receives/pays return on UnitedHealth) (16/10/2023)	15,663,616	0.55
USD 14,700	Societe Generale (Fund receives 0.4643% Fixed; and receives/pays return on Zimmer Biomet) (21/10/2023)	1,780,136	0.06	USD 57,621	BNP Paribas (Fund receives 11.3% Fixed; and receives/pays return on Citigroup) (16/10/2023)	2,403,948	0.09
USD 22,600	Societe Generale (Fund receives 0.526% Fixed; and receives/pays return on Leidos) (2/11/2023)	2,192,788	0.08	USD 9,711	BNP Paribas (Fund receives 11.98% Fixed; and receives/pays return on Marriott International) (21/9/2023)	1,997,299	0.07
USD 34,673	Societe Generale (Fund receives 0.55% Fixed; and receives/pays return on Kraft Heinz) (25/9/2023)	1,158,955	0.04	USD 25,684	BNP Paribas (Fund receives 12.46% Fixed; and receives/pays return on Kellogg) (26/9/2023)	1,580,122	0.06
USD 10,521	Societe Generale (Fund receives 0.6017% Fixed; and receives/pays return on Elevance Health) (11/9/2023)	4,808,100	0.17	USD 19,537	BNP Paribas (Fund receives 12.81% Fixed; and receives/pays return on Occidental Petroleum) (26/9/2023)	1,222,270	0.04
USD 54,820	Societe Generale (Fund receives 0.6387% Fixed; and receives/pays return on Synchrony Financial) (11/9/2023)	1,788,174	0.06	USD 1,585	BNP Paribas (Fund receives 13.12% Fixed; and receives/pays return on Equinix) (26/9/2023)	1,237,108	0.04
USD 2,600	Societe Generale (Fund receives 0.6723% Fixed; and receives/pays return on Elevance Health) (2/10/2023)	1,193,051	0.04	EUR 33,725	BNP Paribas (Fund receives 13.31% Fixed; and receives/pays return on Randstad) (20/9/2023)	1,983,396	0.07
USD 25,400	Societe Generale (Fund receives 0.683% Fixed; and receives/pays return on Fox) (2/11/2023)	849,182	0.03	USD 149,751	BNP Paribas (Fund receives 13.67% Fixed; and receives/pays return on Ford Motor) (19/9/2023)	1,827,294	0.06
USD 28,400	Societe Generale (Fund receives 0.7233% Fixed; and receives/pays return on Fidelity National Information Services) (2/11/2023)	1,595,766	0.06	USD 16,884	BNP Paribas (Fund receives 14.07% Fixed; and receives/pays return on Voya Financial) (28/9/2023)	1,205,329	0.04
USD 3,000	Societe Generale (Fund receives 0.794% Fixed; and receives/pays return on Alphabet) (2/11/2023)	402,960	0.01	USD 27,072	BNP Paribas (Fund receives 15.04% Fixed; and receives/pays return on MGM Resorts International) (26/9/2023)	1,199,677	0.04
USD 10,507	Societe Generale (Fund receives 0.8533% Fixed; and receives/pays return on Arista Networks) (21/9/2023)	2,023,888	0.07	USD 18,553	BNP Paribas (Fund receives 15.22% Fixed; and receives/pays return on Molson Coors Beverage) (21/9/2023)	1,179,408	0.04
USD 1,200	Societe Generale (Fund receives 0.9042% Fixed; and receives/pays return on Meta Platforms) (2/11/2023)	355,888	0.01	USD 34,273	BNP Paribas (Fund receives 15.34% Fixed; and receives/pays return on Delta Air Lines) (13/10/2023)	1,456,406	0.05
USD 66,450	Societe Generale (Fund receives 0.9047% Fixed; and receives/pays return on Ally Financial) (11/9/2023)	1,850,312	0.07	USD 30,777	BNP Paribas (Fund receives 15.35% Fixed; and receives/pays return on Best Buy) (22/11/2023)	2,367,675	0.08

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,529	BNP Paribas (Fund receives 16.01% Fixed; and receives/pays return on Microsoft) (27/9/2023)	2,468,944	0.09	USD 17,744	JP Morgan (Fund receives 13.92% Fixed; and receives/pays return on NextEra Energy) (27/10/2023)	1,206,894	0.04
EUR 7,300	BNP Paribas (Fund receives 16.38% Fixed; and receives/pays return on Danone) (21/9/2023)	430,711	0.02	USD 43,364	JP Morgan (Fund receives 15.96% Fixed; and receives/pays return on Bank of America) (1/9/2023)	1,259,104	0.04
USD 4,186	BNP Paribas (Fund receives 16.89% Fixed; and receives/pays return on Palo Alto Networks) (17/11/2023)	986,258	0.03	USD 17,176	JP Morgan (Fund receives 16.57% Fixed; and receives/pays return on Las Vegas Sands) (12/9/2023)	955,557	0.03
USD 25,543	BNP Paribas (Fund receives 18.83% Fixed; and receives/pays return on Amazon.com) (27/9/2023)	3,535,378	0.12	USD 5,200	JP Morgan (Fund receives 16.72% Fixed; and receives/pays return on Willis Towers Watson) (28/9/2023)	1,101,928	0.04
EUR 9,000	BNP Paribas (Fund receives 20.16% Fixed; and receives/pays return on Airbus) (21/9/2023)	1,280,522	0.05	USD 3,300	JP Morgan (Fund receives 17.15% Fixed; and receives/pays return on Robert Half International) (28/9/2023)	251,971	0.01
USD 1,300	BNP Paribas (Fund receives 20.26% Fixed; and receives/pays return on First Citizens BancShares) (26/10/2023)	1,794,781	0.06	USD 2,409	JP Morgan (Fund receives 17.49% Fixed; and receives/pays return on ServiceNow) (1/9/2023)	1,314,456	0.05
USD 23,307	BNP Paribas (Fund receives 21.12% Fixed; and receives/pays return on Voya Financial) (28/9/2023)	2,339,825	0.08	USD 28,886	JP Morgan (Fund receives 17.51% Fixed; and receives/pays return on Fortinet) (2/11/2023)	1,731,798	0.06
EUR 2,600	BNP Paribas (Fund receives 22.91% Fixed; and receives/pays return on Siemens) (21/9/2023)	396,258	0.01	USD 12,541	JP Morgan (Fund receives 17.52% Fixed; and receives/pays return on Phillips 66) (29/9/2023)	1,435,927	0.05
GBP 71,500	BNP Paribas (Fund receives 23.72% Fixed; and receives/pays return on Shell) (21/9/2023)	2,134,844	0.08	USD 10,300	JP Morgan (Fund receives 17.9% Fixed; and receives/pays return on Sony) (8/9/2023)	860,016	0.03
USD 19,359	BNP Paribas (Fund receives 27.09% Fixed; and receives/pays return on Comerica) (13/9/2023)	929,882	0.03	USD 56,385	JP Morgan (Fund receives 18.24% Fixed; and receives/pays return on American Airlines) (12/9/2023)	837,746	0.03
USD 12,539	BNP Paribas (Fund receives 6.2% Fixed; and receives/pays return on McDonald's) (18/9/2023)	3,556,659	0.13	USD 1,100	JP Morgan (Fund receives 18.49% Fixed; and receives/pays return on Eli Lilly) (26/10/2023)	603,459	0.02
USD 8,545	BNP Paribas (Fund receives 8.1% Fixed; and receives/pays return on Stryker) (27/9/2023)	2,466,047	0.09	USD 17,408	JP Morgan (Fund receives 18.51% Fixed; and receives/pays return on United Airlines) (12/9/2023)	874,596	0.03
USD 48,834	BNP Paribas (Fund receives 8.37% Fixed; and receives/pays return on CVS Health) (25/9/2023)	3,259,713	0.12	USD 3,700	JP Morgan (Fund receives 19.12% Fixed; and receives/pays return on Microsoft) (26/10/2023)	1,214,358	0.04
USD 386	BNP Paribas (Fund receives 9.26% Fixed; and receives/pays return on Chipotle Mexican Grill) (18/9/2023)	746,726	0.03	USD 37,200	JP Morgan (Fund receives 19.93% Fixed; and receives/pays return on Comcast) (26/10/2023)	1,756,641	0.06
USD 13,027	BNP Paribas (Fund receives 9.95% Fixed; and receives/pays return on Zoetis) (27/9/2023)	2,492,290	0.09	USD 45,100	JP Morgan (Fund receives 21.12% Fixed; and receives/pays return on Citigroup) (26/10/2023)	1,903,272	0.07
EUR 18,402	BNP Paribas (Fund receives 9.98% Fixed; and receives/pays return on Essilorluxottica) (20/9/2023)	3,526,392	0.12	USD 6,000	JP Morgan (Fund receives 21.33% Fixed; and receives/pays return on ConocoPhillips) (26/10/2023)	707,006	0.03

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,298	JP Morgan (Fund receives 21.77% Fixed; and receives/pays return on Meta Platforms) (26/10/2023)	2,443,521	0.09	USD 17,687	Barclays (Fund receives 18.02% Fixed; and receives/pays return on Schlumberger) (13/9/2023)	1,027,382	0.04
USD 26,900	JP Morgan (Fund receives 22.47% Fixed; and receives/pays return on Medtronic) (2/10/2023)	2,226,973	0.08	USD 6,302	Barclays (Fund receives 18.9% Fixed; and receives/pays return on Autonation) (13/9/2023)	999,829	0.04
USD 27,071	JP Morgan (Fund receives 5.29% Fixed; and receives/pays return on TJX) (29/9/2023)	2,485,631	0.09	GBP 104,700	Barclays (Fund receives 19.38% Fixed; and receives/pays return on BAE Systems) (21/9/2023)	1,208,643	0.04
USD 10,704	JP Morgan (Fund receives 6.14% Fixed; and receives/pays return on Walmart) (17/11/2023)	1,701,915	0.06	EUR 25,500	Barclays (Fund receives 20.9% Fixed; and receives/pays return on Bayer) (5/10/2023)	1,416,373	0.05
USD 10,518	JP Morgan (Fund receives 6.93% Fixed; and receives/pays return on Marsh & McLennan) (12/9/2023)	2,052,353	0.07	USD 10,300	Barclays (Fund receives 21.56% Fixed; and receives/pays return on Dollar General) (30/10/2023)	1,596,397	0.06
USD 17,465	JP Morgan (Fund receives 7.33% Fixed; and receives/pays return on T-Mobile US) (19/9/2023)	2,405,722	0.09	GBP 58,300	Barclays (Fund receives 22.6% Fixed; and receives/pays return on British American Tobacco) (5/10/2023)	1,933,564	0.07
EUR 37,576	JP Morgan (Fund receives 7.92% Fixed; and receives/pays return on SAP) (14/9/2023)	5,082,894	0.18	GBP 1,306,900	Barclays (Fund receives 25% Fixed; and receives/pays return on Vodafone) (5/10/2023)	1,222,969	0.04
USD 11,448	JP Morgan (Fund receives 9.93% Fixed; and receives/pays return on Travelers) (12/9/2023)	1,845,365	0.07	GBP 86,600	Barclays (Fund receives 26.55% Fixed; and receives/pays return on Prudential) (21/9/2023)	1,080,530	0.04
USD 30,800	UBS (Fund receives 19.9% Fixed; and receives/pays return on General Motors) (2/10/2023)	1,049,914	0.04	USD 87,554	Barclays (Fund receives 5.39% Fixed; and receives/pays return on Cisco Systems) (2/10/2023)	4,974,427	0.18
USD 40,700	UBS (Fund receives 23.3% Fixed; and receives/pays return on AT&T) (14/9/2023)	601,925	0.02	USD 15,014	Barclays (Fund receives 6.83% Fixed; and receives/pays return on Philip Morris International) (12/9/2023)	1,461,347	0.05
USD 38,499	UBS (Fund receives 6.3% Fixed; and receives/pays return on Walmart) (2/10/2023)	6,184,467	0.22	USD 12,442	Goldman Sachs (Fund receives 10.35% Fixed; and receives/pays return on Starbucks) (2/11/2023)	1,217,156	0.04
GBP 114,630	Barclays (Fund receives 10.42% Fixed; and receives/pays return on Unilever) (20/9/2023)	5,948,371	0.21	USD 46,866	Goldman Sachs (Fund receives 11.79% Fixed; and receives/pays return on Target) (29/9/2023)	5,942,611	0.21
USD 19,817	Barclays (Fund receives 11.43% Fixed; and receives/pays return on Agilent Technologies) (29/9/2023)	2,427,325	0.09	USD 17,794	Goldman Sachs (Fund receives 16.03% Fixed; and receives/pays return on Amazon.com) (27/10/2023)	2,435,931	0.09
USD 3,200	Barclays (Fund receives 11.83% Fixed; and receives/pays return on Visa) (28/9/2023)	784,918	0.03	USD 2,907	Goldman Sachs (Fund receives 20.75% Fixed; and receives/pays return on Netflix) (18/10/2023)	1,225,778	0.04
USD 11,392	Barclays (Fund receives 12.28% Fixed; and receives/pays return on DTE Energy) (27/10/2023)	1,193,028	0.04	USD 2,782	Goldman Sachs (Fund receives 21.49% Fixed; and receives/pays return on Netflix) (27/9/2023)	1,215,369	0.04
USD 16,807	Barclays (Fund receives 15.09% Fixed; and receives/pays return on Sempra) (3/11/2023)	1,203,601	0.04	USD 5,598	Goldman Sachs (Fund receives 9.61% Fixed; and receives/pays return on Synopsys) (2/10/2023)	2,524,815	0.09
USD 56,284	Barclays (Fund receives 16.67% Fixed; and receives/pays return on Baker Hughes) (11/9/2023)	2,029,048	0.07	EUR 16,600	HSBC (Fund receives 16% Fixed; and receives/pays return on Sanofi) (5/10/2023)	1,765,582	0.06

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 6,500	HSBC (Fund receives 19.77% Fixed; and receives/pays return on Reckitt Benckiser) (21/9/2023)	475,077	0.02	USD 2,565	Citigroup (Fund receives 11.42% Fixed; and receives/pays return on UnitedHealth) (1/9/2023)	1,260,588	0.05
GBP 449,900	HSBC (Fund receives 24.04% Fixed; and receives/pays return on BP) (21/9/2023)	2,681,554	0.10	USD 17,359	Citigroup (Fund receives 11.85% Fixed; and receives/pays return on Caterpillar) (21/9/2023)	4,930,285	0.17
USD 28,894	Nomura (Fund receives 11.1% Fixed; and receives/pays return on Archer-Daniels-Midland) (14/9/2023)	2,319,917	0.08	USD 104,201	Citigroup (Fund receives 12.05% Fixed; and receives/pays return on Pfizer) (21/9/2023)	3,746,514	0.13
USD 72,714	Nomura (Fund receives 11.22% Fixed; and receives/pays return on Verizon Communications) (14/9/2023)	2,522,936	0.09	USD 6,830	Citigroup (Fund receives 12.65% Fixed; and receives/pays return on Eaton) (21/9/2023)	1,539,718	0.05
USD 40,092	Nomura (Fund receives 14.18% Fixed; and receives/pays return on Morgan Stanley) (8/9/2023)	3,421,736	0.12	USD 24,701	Citigroup (Fund receives 12.98% Fixed; and receives/pays return on BJ's Wholesale Club) (17/11/2023)	1,661,468	0.06
USD 37,380	Nomura (Fund receives 14.81% Fixed; and receives/pays return on Charles Schwab) (8/9/2023)	2,232,410	0.08	USD 8,811	Citigroup (Fund receives 13.09% Fixed; and receives/pays return on JP Morgan Chase) (1/9/2023)	1,286,379	0.05
USD 33,068	Nomura (Fund receives 15.64% Fixed; and receives/pays return on NextEra Energy) (14/9/2023)	2,232,836	0.08	USD 5,398	Citigroup (Fund receives 13.24% Fixed; and receives/pays return on Danaher) (1/9/2023)	1,281,869	0.05
USD 19,000	Nomura (Fund receives 18.64% Fixed; and receives/pays return on Williams) (14/9/2023)	643,927	0.02	USD 21,391	Citigroup (Fund receives 13.25% Fixed; and receives/pays return on Toll Brothers) (27/10/2023)	1,726,037	0.06
USD 63,400	Nomura (Fund receives 18.75% Fixed; and receives/pays return on Kraft Heinz) (28/9/2023)	2,115,116	0.07	USD 21,583	Citigroup (Fund receives 13.38% Fixed; and receives/pays return on Bank of New York Mellon) (8/9/2023)	967,951	0.03
USD 36,600	Nomura (Fund receives 20.86% Fixed; and receives/pays return on SS&C Technologies) (2/11/2023)	2,080,485	0.07	USD 11,187	Citigroup (Fund receives 13.49% Fixed; and receives/pays return on PNC Financial Services) (8/9/2023)	1,365,742	0.05
USD 2,300	Nomura (Fund receives 24.56% Fixed; and receives/pays return on Novo Nordisk) (14/9/2023)	359,927	0.01	USD 59,456	Citigroup (Fund receives 13.54% Fixed; and receives/pays return on Exxon Mobil) (19/9/2023)	6,477,258	0.23
USD 78,352	Nomura (Fund receives 8.64% Fixed; and receives/pays return on Shell) (29/9/2023)	4,874,976	0.17	USD 23,334	Citigroup (Fund receives 13.98% Fixed; and receives/pays return on Chevron) (19/9/2023)	3,765,057	0.13
USD 18,685	Citigroup (Fund receives 10.23% Fixed; and receives/pays return on Kimberly-Clark) (14/9/2023)	2,410,995	0.09	USD 45,903	Citigroup (Fund receives 14.15% Fixed; and receives/pays return on Flex) (26/10/2023)	1,241,726	0.04
USD 6,597	Citigroup (Fund receives 10.46% Fixed; and receives/pays return on PPG Industries) (13/9/2023)	944,726	0.03	USD 47,053	Citigroup (Fund receives 14.25% Fixed; and receives/pays return on Merck & Co) (21/9/2023)	5,117,457	0.18
USD 4,617	Citigroup (Fund receives 10.6% Fixed; and receives/pays return on Microsoft) (1/9/2023)	1,517,799	0.05	USD 14,789	Citigroup (Fund receives 14.35% Fixed; and receives/pays return on Microsoft) (15/9/2023)	4,893,158	0.17
USD 8,410	Citigroup (Fund receives 10.74% Fixed; and receives/pays return on Apple) (1/9/2023)	1,542,305	0.05	USD 199,375	Citigroup (Fund receives 14.51% Fixed; and receives/pays return on Bank of America) (8/9/2023)	5,780,139	0.20
USD 38,174	Citigroup (Fund receives 10.76% Fixed; and receives/pays return on CSX) (13/9/2023)	1,165,043	0.04				
USD 1,781	Citigroup (Fund receives 11.34% Fixed; and receives/pays return on O'Reilly Automotive) (26/10/2023)	1,677,988	0.06				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 46,098	Citigroup (Fund receives 15.38% Fixed; and receives/pays return on General Motors) (14/9/2023)	1,554,757	0.06	USD 5,573	Citigroup (Fund receives 25.99% Fixed; and receives/pays return on Avis Budget) (21/9/2023)	1,218,782	0.04
USD 5,720	Citigroup (Fund receives 15.67% Fixed; and receives/pays return on Nucor) (14/9/2023)	984,350	0.04	USD 17,749	Citigroup (Fund receives 5% Fixed; and receives/pays return on Abbott Laboratories) (12/9/2023)	1,855,156	0.07
USD 11,979	Citigroup (Fund receives 16.42% Fixed; and receives/pays return on Alphabet) (1/9/2023)	1,543,493	0.06	USD 4,171	Citigroup (Fund receives 6.82% Fixed; and receives/pays return on McDonald's) (1/9/2023)	1,185,390	0.04
USD 12,536	Citigroup (Fund receives 16.77% Fixed; and receives/pays return on Amazon.com) (1/9/2023)	1,576,795	0.06	USD 19,780	Citigroup (Fund receives 8.16% Fixed; and receives/pays return on Sysco) (21/9/2023)	1,395,938	0.05
USD 34,841	Citigroup (Fund receives 17.17% Fixed; and receives/pays return on Fifth Third Bancorp) (13/9/2023)	933,386	0.03	USD 9,593	Citigroup (Fund receives 8.57% Fixed; and receives/pays return on Danaher) (14/9/2023)	2,544,012	0.09
USD 56,800	Citigroup (Fund receives 19.44% Fixed; and receives/pays return on Wells Fargo) (8/9/2023)	2,366,892	0.08	USD 5,116	Citigroup (Fund receives 9.82% Fixed; and receives/pays return on Gartner) (21/9/2023)	1,792,575	0.06
USD 5,970	Citigroup (Fund receives 20.27% Fixed; and receives/pays return on Meta Platforms) (1/9/2023)	1,569,298	0.06	Total Equity Linked Notes		478,593,742	16.90
USD 47,700	Citigroup (Fund receives 20.77% Fixed; and receives/pays return on Verizon Communications) (8/9/2023)	1,668,866	0.06	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Deal in on Another Regulated Market		2,720,362,860	96.07
USD 8,300	Citigroup (Fund receives 21.06% Fixed; and receives/pays return on Raymond James Financial) (8/9/2023)	851,525	0.03	Other Transferable Securities			
USD 29,401	Citigroup (Fund receives 21.35% Fixed; and receives/pays return on Freeport-McMoRan) (12/9/2023)	1,192,387	0.04	COMMON STOCKS (SHARES)			
USD 65,815	Citigroup (Fund receives 22.08% Fixed; and receives/pays return on The AES) (3/11/2023)	1,198,491	0.04	Cyprus			
USD 33,700	Citigroup (Fund receives 23.43% Fixed; and receives/pays return on Citizens Financial) (8/9/2023)	945,222	0.03	270,630	Fix Price**	473,602	0.02
USD 56,698	Citigroup (Fund receives 24.71% Fixed; and receives/pays return on First Horizon) (11/9/2023)	718,593	0.03	16,469	TCS**	263,504	0.01
						737,106	0.03
				Netherlands			
				46,784	X5 Retail**	166,083	0.00
				Russian Federation			
				104,138	LUKOIL**	11	0.00
				200	Novatek**	-	0.00
				229,472	Sberbank of Russia**	24	0.00
						35	0.00
				United States			
				1,649	Sequoia Pine Investment**	784,957	0.03
				Total Common Stocks (Shares)		1,688,181	0.06
				Total Other Transferable Securities		1,688,181	0.06
				Total Portfolio		2,722,051,041	96.13
				Other Net Assets		109,703,318	3.87
				Total Net Assets (USD)		2,831,754,359	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Dynamic High Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	297,000	USD	202,373	HSBC Bank	16/10/2023	(9,692)
AUD	2,000	USD	1,288	Barclays	16/10/2023	9
AUD	128,000	USD	82,266	BNP Paribas	16/10/2023	775
CAD	1,496,000	USD	1,135,875	BNP Paribas	16/10/2023	(29,384)
CAD	131,000	USD	99,045	Morgan Stanley	16/10/2023	(2,152)
CHF	24,000	USD	27,554	BNP Paribas	16/10/2023	(255)
EUR	28,000	USD	30,831	Barclays	16/10/2023	(390)
EUR	28,000	USD	30,980	UBS	16/10/2023	(539)
EUR	29,000	USD	31,932	Standard Chartered Bank	16/10/2023	(404)
GBP	110,000	USD	141,977	Morgan Stanley	16/10/2023	(2,515)
HKD	560,000	USD	71,794	Barclays	16/10/2023	(252)
HKD	19,000	USD	2,430	Standard Chartered Bank	16/10/2023	(2)
JPY	119,768,000	USD	861,916	Standard Chartered Bank	16/10/2023	(36,839)
JPY	7,096,000	USD	49,112	Morgan Stanley	16/10/2023	(228)
KRW	211,136,000	USD	163,135	Morgan Stanley	16/10/2023	(3,232)
NZD	1,810,000	USD	1,140,779	HSBC Bank	16/10/2023	(64,191)
SGD	61,000	USD	46,055	Barclays	16/10/2023	(840)
USD	4,183,049	EUR	3,863,811	BNY Mellon	14/9/2023	(11,007)
USD	321,877	EUR	294,996	Citigroup	14/9/2023	1,668
USD	306,092	CHF	263,000	UBS	16/10/2023	6,940
USD	11,180	EUR	10,000	UBS	16/10/2023	309
USD	79,120	HKD	618,000	UBS	16/10/2023	169
USD	1,420,173	GBP	1,093,000	Standard Chartered Bank	16/10/2023	34,432
USD	327,336	AED	1,202,000	BNP Paribas	16/10/2023	(17)
USD	457,897	CAD	610,000	Morgan Stanley	16/10/2023	6,721
USD	86,961	AUD	126,000	UBS	16/10/2023	5,218
USD	10,457	GBP	8,000	Morgan Stanley	16/10/2023	314
USD	63,813	GBP	50,000	HSBC Bank	16/10/2023	422
USD	46,644	EUR	42,000	HSBC Bank	16/10/2023	982
USD	263,833	EUR	237,433	Morgan Stanley	14/9/2023	6,106
USD	207,899	EUR	188,000	Standard Chartered Bank	16/10/2023	3,508
USD	33,814	CAD	45,000	HSBC Bank	16/10/2023	530
USD	248,728	CAD	332,000	Barclays	16/10/2023	3,170
USD	93,942	HKD	735,000	HSBC Bank	16/10/2023	43
USD	993,584	AUD	1,547,000	Morgan Stanley	16/10/2023	(10,048)
USD	81,011	EUR	74,000	Morgan Stanley	16/10/2023	560
USD	80,885	AED	297,000	Morgan Stanley	16/10/2023	-
Net unrealised depreciation						(100,111)
AUD Hedged Share Class						
AUD	199,491,350	USD	129,908,867	BNY Mellon	15/9/2023	(635,435)
USD	4,147,321	AUD	6,435,564	BNY Mellon	15/9/2023	(23,007)
Net unrealised depreciation						(658,442)
BRL Hedged Share Class						
BRL	32,872,200	USD	6,620,057	BNY Mellon	15/9/2023	40,149
USD	215,000	BRL	1,061,476	BNY Mellon	15/9/2023	(62)
Net unrealised appreciation						40,087
CAD Hedged Share Class						
CAD	33,105,715	USD	24,613,368	BNY Mellon	15/9/2023	(138,247)
USD	1,279,951	CAD	1,735,438	BNY Mellon	15/9/2023	(3,061)
Net unrealised depreciation						(141,308)
CHF Hedged Share Class						
CHF	225,888	USD	258,636	BNY Mellon	15/9/2023	(2,569)
USD	7,315	CHF	6,424	BNY Mellon	15/9/2023	32
Net unrealised depreciation						(2,537)
CNH Hedged Share Class						
CNY	529,601,192	USD	73,375,361	BNY Mellon	15/9/2023	(539,731)
USD	2,899,955	CNY	21,106,646	BNY Mellon	15/9/2023	(2,811)
Net unrealised depreciation						(542,542)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Dynamic High Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	256,509,838	USD	281,406,266	BNY Mellon	15/9/2023	(2,957,312)
USD	16,819,991	EUR	15,420,078	BNY Mellon	15/9/2023	81,096
Net unrealised depreciation						(2,876,216)
GBP Hedged Share Class						
GBP	110,884,298	USD	141,067,976	BNY Mellon	15/9/2023	(498,437)
USD	4,300,655	GBP	3,386,424	BNY Mellon	15/9/2023	7,639
Net unrealised depreciation						(490,798)
HKD Hedged Share Class						
HKD	2,075,001,192	USD	265,838,112	BNY Mellon	15/9/2023	(1,127,431)
USD	12,101,929	HKD	94,669,408	BNY Mellon	15/9/2023	24,841
Net unrealised depreciation						(1,102,590)
NZD Hedged Share Class						
NZD	24,699,906	USD	14,909,855	BNY Mellon	15/9/2023	(219,206)
USD	487,743	NZD	821,896	BNY Mellon	15/9/2023	(1,093)
Net unrealised depreciation						(220,299)
SGD Hedged Share Class						
SGD	444,333,945	USD	330,077,692	BNY Mellon	15/9/2023	(1,193,965)
USD	9,988,997	SGD	13,533,374	BNY Mellon	15/9/2023	(28,002)
Net unrealised depreciation						(1,221,967)
Total net unrealised depreciation (USD underlying exposure - USD 1,325,486,397)						(7,316,723)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
277	USD	S&P 500 E-Mini Index	September 2023	62,820,137	1,354,451
(527)	USD	EUR/USD Future	September 2023	71,517,194	73,846
(1,266)	USD	GBP/USD Future	September 2023	100,314,675	(314,031)
(148)	USD	JPY/USD Future	September 2023	12,687,300	640,997
35	USD	MSCI Emerging Markets Index	September 2023	1,724,275	(13,235)
933	USD	US Treasury 10 Year Note (CBT)	December 2023	103,460,953	880,974
84	USD	US Ultra Bond (CBT)	December 2023	10,875,375	169,969
1,553	USD	US Treasury 5 Year Note (CBT)	December 2023	165,867,679	955,953
(36)	USD	US Treasury 10 Year Note (CBT)	December 2023	3,992,062	(29,812)
6	USD	US Treasury 5 Year Note (CBT)	December 2023	640,828	4,687
26	USD	US Treasury 5 Year Note (CBT)	December 2023	2,776,922	17,189
21	USD	US Ultra Bond (CBT)	December 2023	2,718,844	37,451
Total				539,396,244	3,778,439

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
27,699	Put	S&P 500 Index	Citibank	USD 4,425	20/10/2023	(431,303)	1,043,669
Total (USD underlying exposure - USD 37,079,155)						(431,303)	1,043,669

Dynamic High Income Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(27,699)	Put	S&P 500 Index	Citibank	USD 4,125	20/10/2023	269,099	(326,000)
Total (USD underlying exposure - USD 9,622,774)						269,099	(326,000)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Egypt			
282,209	Commercial International Bank Egypt	HSBC Bank	57,812
(282,209)	Commercial International Bank Egypt	HSBC Bank	(55,801)
			2,011
Netherlands			
65,243	X5 Retail**	JP Morgan	231,613
			231,613

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Vietnam			
244,100	Vietnam Dairy Products JSC	HSBC Bank	22,004
			22,004
Total (USD underlying exposure - USD 2,061,270)			255,628

** Security subject to a fair value adjustment as detailed in Note 2(j).

Emerging Europe Fund⁽³⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,465,891	Türkiye Petrol Rafinerileri	7,243,518	2.72
				17,000,000	Yapı ve Kredi Bankası	9,359,201	3.52
						28,061,604	10.56
COMMON STOCKS (SHARES)				Total Common Stocks (Shares)		218,857,891	82.33
Canada				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
455,585	Eldorado Gold*	4,003,683	1.51			218,857,891	82.33
Czech Republic				Other Transferable Securities			
194,968	CEZ*	7,683,180	2.89	COMMON / PREFERRED STOCKS (SHARES)			
Greece				Cyprus			
5,364,802	Eurobank Ergasias Services and	8,685,614	3.27	1,763,131	Fix Price**	2,843,903	1.07
460,515	Hellenic Telecommunications Organization*	6,410,369	2.41	501,349	Ozon**	4,621	0.00
891,983	National Bank of Greece	5,617,709	2.11	602,250	TCS**	8,414,938	3.17
638,955	OPAP*	9,993,256	3.76			11,263,462	4.24
1,774,139	Piraeus Financial	5,730,469	2.16	Netherlands			
				656,602	X5 Retail**	2,148,437	0.81
				705,032	Yandex**	2,574	0.00
						2,151,011	0.81
				Russian Federation			
				215,510	Beluga**	21	0.00
				14,772,829	Gazprom**	1,419	0.00
				909,617	LUKOIL**	88	0.00
				319,852	Magnit**	31	0.00
				4	Magnit**	-	0.00
				1,738,859	Magnitogorsk Iron & Steel Works**	167	0.00
				400,708	MMC Norilsk Nickel**	4	0.00
				2,595,735	Novatek**	249	0.00
				3,198,945	Novolipetsk Steel**	307	0.00
				60,541	PhosAgro**	6	0.00
				1,169	PhosAgro**	11	0.00
				2	PhosAgro**	-	0.00
				2,124,338	Rosneft Oil**	204	0.00
				16,322,530	Sberbank of Russia**	1,568	0.00
				3,538,428	Tatneft**	340	0.00
				89,700	Tatneft**	51	0.00
				1,347,649	Tatneft**	129	0.00
						4,595	0.00
				Total Common/Preferred Stocks (Shares)		13,419,068	5.05
				Total Other Transferable Securities		13,419,068	5.05
				Total Portfolio		232,276,959	87.38
				Other Net Assets		33,556,078	12.62
				Total Net Assets (EUR)		265,833,037	100.00
Turkey							
1,197,356	BİM Birlesik Magazalar	10,540,472	3.97				
666,507	D-MARKET Elektronik Hizmetler ve Ticaret	918,413	0.35				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

⁽³⁾Fund suspended, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Europe Fund⁽³⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP Hedged Share Class						
EUR	5,550	GBP	4,763	BNY Mellon	15/9/2023	(13)
GBP	77,084	EUR	89,395	BNY Mellon	15/9/2023	627
Net unrealised appreciation						614
SGD Hedged Share Class						
EUR	22,954	SGD	33,872	BNY Mellon	15/9/2023	(142)
SGD	545,852	EUR	369,631	BNY Mellon	15/9/2023	2,562
Net unrealised appreciation						2,420
Total net unrealised appreciation (EUR underlying exposure - EUR 490,939)						3,034

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised depreciation EUR
9,226	TRY	Bist 30 Index	October 2023	28,225,035	(156,422)
Total				28,225,035	(156,422)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Financials	39.23
Consumer Non-cyclical	11.21
Energy	10.14
Consumer Cyclical	7.57
Technology	4.50
Utilities	4.37
Communications	4.31
Basic Materials	3.19
Industrial	2.86
Other Net Assets	12.62
100.00	

⁽³⁾Fund suspended, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 2,455,000	Bahrain Government International Bond 7.375% 14/5/2030	2,519,849	0.26
FUNDS				USD 4,022,000	Bahrain Government International Bond 7.5% 20/9/2047*	3,714,779	0.38
	Luxembourg			USD 1,300,000	Bahrain Government International Bond 7.75% 18/4/2035	1,334,503	0.13
3,120,000	BlackRock Global Funds - Emerging Markets Corporate Bond Fund [∞]	45,988,800	4.68			29,647,669	3.02
Total Funds		45,988,800	4.68				
BONDS					Benin		
	Angola			EUR 2,383,000	Benin Government International Bond 4.95% 22/1/2035	1,825,775	0.19
USD 1,875,000	Angolan Government International Bond 8% 26/11/2029	1,552,294	0.16		Brazil		
USD 8,141,000	Angolan Government International Bond 8.75% 14/4/2032	6,706,922	0.68	USD 1,500,000	Banco Nacional de Desenvolvimento Economico e Social 5.75% 26/9/2023	1,499,250	0.15
USD 4,449,000	Angolan Government International Bond 9.375% 8/5/2048	3,398,168	0.35	USD 6,259,000	Brazilian Government International Bond 4.25% 7/1/2025	6,144,930	0.63
		11,657,384	1.19	USD 1,318,000	Brazilian Government International Bond 4.625% 13/1/2028*	1,282,875	0.13
	Argentina			USD 5,685,000	Brazilian Government International Bond 5% 27/1/2045	4,446,153	0.45
USD 10,073,301	Argentine Republic Government International Bond 0.75% 9/7/2030	3,402,056	0.35		Brazilian Government International Bond 6% 20/10/2033	9,190,016	0.94
USD 1,646,471	Argentine Republic Government International Bond 1% 9/7/2029	537,943	0.05			22,563,224	2.30
USD 18,266,680	Argentine Republic Government International Bond 3.625% 9/7/2035	5,480,643	0.56		Cayman Islands		
USD 19,842,701	Argentine Republic Government International Bond 3.625% 9/7/2046	5,971,165	0.61	USD 2,800,000	DP World Crescent 3.75% 30/1/2030	2,585,436	0.26
USD 10,400,070	Argentine Republic Government International Bond 4.25% 9/1/2038	3,666,597	0.37	USD 7,950,000	Gaci First Investment 4.875% 14/2/2035	7,513,704	0.77
		19,058,404	1.94	USD 2,980,000	Gaci First Investment 5% 13/10/2027	2,947,160	0.30
	Azerbaijan			USD 3,035,000	Sharjah Sukuk Program 3.854% 3/4/2026	2,919,795	0.30
USD 2,173,000	Southern Gas Corridor CJSC 6.875% 24/3/2026	2,200,054	0.22	USD 1,516,000	Sharjah Sukuk Program 4.226% 14/3/2028*	1,442,504	0.14
	Bahrain					17,408,599	1.77
USD 3,130,000	Bahrain Government International Bond 5.45% 16/9/2032*	2,816,484	0.29		Chile		
USD 4,012,000	Bahrain Government International Bond 5.625% 30/9/2031	3,699,024	0.38	USD 1,700,000	Chile Government International Bond 2.45% 31/1/2031*	1,448,800	0.15
USD 5,223,000	Bahrain Government International Bond 6% 19/9/2044	4,216,397	0.43	USD 2,208,000	Chile Government International Bond 2.55% 27/1/2032	1,857,215	0.19
USD 604,000	Bahrain Government International Bond 6.25% 25/1/2051*	483,517	0.05	USD 1,975,000	Chile Government International Bond 2.55% 27/7/2033*	1,587,090	0.16
USD 7,305,000	Bahrain Government International Bond 6.75% 20/9/2029	7,306,534	0.74		Chile Government International Bond 3.5% 31/1/2034*	8,639,376	0.88
USD 3,495,000	Bahrain Government International Bond 7% 26/1/2026	3,556,582	0.36	USD 1,089,000	Chile Government International Bond 3.5% 25/1/2050	788,975	0.08
				USD 560,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030*	506,257	0.05
				USD 1,660,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	1,351,671	0.14
				USD 2,915,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	2,742,243	0.28
				USD 2,300,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	2,276,609	0.23

[∞]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,372,000	Inversiones CMPC 6.125% 23/6/2033*	2,366,865	0.24				
USD 2,580,000	Nacional del Cobre de Chile 3% 30/9/2029	2,239,633	0.23	EUR 4,608,000	Cote d'Ivoire (Ivory Coast) Ivory Coast Government International Bond 4.875% 30/1/2032	3,867,582	0.39
USD 1,051,000	Nacional del Cobre de Chile 3.625% 1/8/2027	975,917	0.10	USD 2,117,540	Ivory Coast Government International Bond 5.75% 31/12/2032	1,927,162	0.20
USD 2,010,000	Nacional del Cobre de Chile 3.7% 30/1/2050*	1,409,522	0.14	USD 1,874,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	1,606,983	0.16
USD 7,990,000	Nacional del Cobre de Chile 5.125% 2/2/2033*	7,660,253	0.78			7,401,727	0.75
		35,850,426	3.65				
	Colombia				Dominican Republic		
USD 3,929,000	Colombia Government International Bond 3% 30/1/2030*	3,123,535	0.32	USD 5,466,000	Dominican Republic International Bond 4.5% 30/1/2030	4,779,798	0.49
USD 5,119,000	Colombia Government International Bond 3.125% 15/4/2031	3,948,029	0.40	USD 3,273,000	Dominican Republic International Bond 4.875% 23/9/2032	2,776,617	0.28
USD 3,622,000	Colombia Government International Bond 3.875% 25/4/2027	3,342,599	0.34	USD 2,645,000	Dominican Republic International Bond 6% 19/7/2028	2,561,696	0.26
USD 1,530,000	Colombia Government International Bond 4.5% 15/3/2029*	1,365,097	0.14	USD 10,405,000	Dominican Republic International Bond 6% 22/2/2033*	9,600,849	0.98
USD 15,096,000	Colombia Government International Bond 5% 15/6/2045*	10,624,640	1.08	USD 2,271,000	Dominican Republic International Bond 6.4% 5/6/2049*	1,893,446	0.19
USD 5,725,000	Colombia Government International Bond 5.2% 15/5/2049*	4,033,749	0.41	USD 1,223,000	Dominican Republic International Bond 6.5% 15/2/2048*	1,047,879	0.11
USD 4,670,000	Colombia Government International Bond 5.625% 26/2/2044*	3,547,636	0.36	USD 3,600,000	Dominican Republic International Bond 7.05% 3/2/2031	3,577,086	0.36
USD 2,306,000	Colombia Government International Bond 6.125% 18/1/2041	1,907,074	0.19			26,237,371	2.67
USD 4,927,000	Colombia Government International Bond 7.5% 2/2/2034	4,887,953	0.50		Ecuador		
		36,780,312	3.74	USD 5,724,827	Ecuador Government International Bond 2.5% 31/7/2040	1,916,758	0.20
	Costa Rica			USD 18,816,113	Ecuador Government International Bond 3.5% 31/7/2035	7,066,297	0.72
USD 1,734,000	Costa Rica Government International Bond 4.375% 30/4/2025	1,694,335	0.17	USD 6,240,300	Ecuador Government International Bond 6% 31/7/2030	3,092,599	0.31
USD 463,000	Costa Rica Government International Bond 5.625% 30/4/2043	403,449	0.04			12,075,654	1.23
USD 2,084,000	Costa Rica Government International Bond 6.125% 19/2/2031	2,083,291	0.21		Egypt		
USD 1,012,000	Costa Rica Government International Bond 7% 4/4/2044*	1,006,211	0.10	USD 6,460,000	Egypt Government International Bond 5.25% 6/10/2025*	5,029,950	0.51
USD 2,005,000	Costa Rica Government International Bond 7.158% 12/3/2045	2,021,271	0.21	USD 10,330,000	Egypt Government International Bond 7.3% 30/9/2033	5,725,351	0.58
USD 1,128,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	947,261	0.10	USD 4,730,000	Egypt Government International Bond 7.5% 16/2/2061	2,397,802	0.24
		8,155,818	0.83	USD 4,550,000	Egypt Government International Bond 7.6% 1/3/2029*	2,936,092	0.30
				USD 10,691,000	Egypt Government International Bond 7.625% 29/5/2032	6,160,528	0.63
				USD 940,000	Egypt Government International Bond 8.15% 20/11/2059	484,786	0.05
				USD 3,082,000	Egypt Government International Bond 8.7% 1/3/2049	1,639,008	0.17
				USD 5,249,000	Egypt Government International Bond 8.875% 29/5/2050	2,824,802	0.29
						27,198,319	2.77
					El Salvador		
				USD 5,984,000	El Salvador Government International Bond 6.375% 18/1/2027	4,698,547	0.48

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,475,000	El Salvador Government International Bond 7.65% 15/6/2035	1,756,062	0.18	USD 994,000	Hungary Government International Bond 5.5% 16/6/2034	945,090	0.10
USD 1,286,000	El Salvador Government International Bond 8.625% 28/2/2029*	991,982	0.10	USD 6,245,000	Hungary Government International Bond 6.125% 22/5/2028	6,342,953	0.64
		7,446,591	0.76	USD 2,495,000	Hungary Government International Bond 6.75% 25/9/2052*	2,536,973	0.26
	Ethiopia			USD 2,350,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	2,340,024	0.24
USD 1,785,000	Ethiopia International Bond 6.625% 11/12/2024	1,179,135	0.12	USD 3,090,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	3,113,947	0.31
	Gabon			USD 9,076,000	MVM Energetika Zrt 7.5% 9/6/2028	9,246,175	0.94
USD 2,022,000	Gabon Government International Bond 6.625% 6/2/2031	1,474,736	0.15			35,332,060	3.59
USD 727,000	Gabon Government International Bond 6.95% 16/6/2025	611,552	0.06		India		
USD 644,000	Gabon Government International Bond 7% 24/11/2031	468,829	0.05	USD 2,075,000	Export-Import Bank of India 3.375% 5/8/2026	1,959,412	0.20
		2,555,117	0.26		Indonesia		
	Ghana			USD 960,000	Indonesia Government International Bond 3.5% 11/1/2028	897,355	0.09
USD 2,950,000	Ghana Government International Bond 6.375% 11/2/2027	1,290,478	0.13		Indonesia Government International Bond 3.55% 31/3/2032	3,463,582	0.36
USD 5,835,000	Ghana Government International Bond 7.625% 16/5/2029	2,528,539	0.26	EUR 2,500,000	Indonesia Government International Bond 3.75% 14/6/2028	2,673,861	0.27
USD 4,618,600	Ghana Government International Bond 8.125% 18/1/2026	2,128,459	0.22	USD 3,867,000	Indonesia Government International Bond 4.125% 15/1/2025	3,813,713	0.39
USD 7,656,000	Ghana Government International Bond 8.125% 26/3/2032	3,341,767	0.34	USD 4,775,000	Indonesia Government International Bond 4.35% 11/1/2048*	4,096,043	0.42
USD 6,400,000	Ghana Government International Bond 8.625% 7/4/2034	2,828,064	0.29		Indonesia Government International Bond 4.55% 11/1/2028*	7,032,827	0.71
USD 1,976,000	Ghana Government International Bond 8.95% 26/3/2051	849,680	0.08	USD 7,175,000	Indonesia Government International Bond 4.75% 8/1/2026	5,423,389	0.55
		12,966,987	1.32	USD 5,469,000	Indonesia Government International Bond 4.75% 18/7/2047*	927,226	0.09
	Guatemala			USD 1,007,000	Indonesia Government International Bond 4.85% 11/1/2033*	1,628,767	0.17
USD 1,110,000	Guatemala Government Bond 4.375% 5/6/2027	1,047,513	0.11	USD 4,162,000	Indonesia Government International Bond 5.25% 17/1/2042*	4,131,846	0.42
USD 3,196,000	Guatemala Government Bond 4.5% 3/5/2026*	3,075,463	0.31	USD 3,328,000	Indonesia Government International Bond 5.25% 8/1/2047*	3,266,848	0.33
USD 1,397,000	Guatemala Government Bond 5.375% 24/4/2032	1,332,682	0.14	USD 3,378,000	Pertamina Persero 4.7% 30/7/2049*	2,764,234	0.28
USD 2,855,000	Guatemala Government Bond 6.125% 1/6/2050*	2,608,499	0.26	USD 2,998,000	Pertamina Persero 5.625% 20/5/2043	2,801,541	0.29
		8,064,157	0.82				
	Hong Kong						
USD 4,368,000	CNAC HK Finbridge 4.125% 19/7/2027	4,118,369	0.42				
	Hungary						
USD 4,567,000	Hungary Government International Bond 2.125% 22/9/2031	3,524,560	0.36				
USD 1,750,000	Hungary Government International Bond 3.125% 21/9/2051	1,061,226	0.11				
USD 6,145,000	Hungary Government International Bond 5.25% 16/6/2029	6,015,464	0.61				
USD 206,000	Hungary Government International Bond 5.375% 25/3/2024	205,648	0.02				

* All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027 [*]	513,828	0.05	USD 12,847,000	Lebanon Government International Bond 6.6% 27/11/2026 ^{***}	1,024,998	0.10
USD 3,570,000	Perusahaan Perseroan Persero Perusahaan Listrik Negara 4.125% 15/5/2027	3,397,373	0.34	USD 10,461,000	Lebanon Government International Bond 6.65% 22/4/2024 ^{***}	849,956	0.09
		46,832,433	4.76	USD 8,172,000	Lebanon Government International Bond 6.65% 26/2/2030 ^{***}	652,902	0.07
	International					3,721,355	0.38
EUR 2,455,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033 [*]	1,949,818	0.20		Malaysia		
	Jamaica			USD 2,353,000	Petronas Capital 3.5% 18/3/2025	2,282,810	0.23
USD 610,000	Jamaica Government International Bond 6.75% 28/4/2028	630,956	0.06	USD 3,399,000	Petronas Capital 3.5% 21/4/2030	3,089,062	0.32
USD 1,419,000	Jamaica Government International Bond 7.875% 28/7/2045 [*]	1,616,383	0.17	USD 3,955,000	Petronas Capital 4.55% 21/4/2050	3,447,178	0.35
		2,247,339	0.23			8,819,050	0.90
	Jordan				Mexico		
USD 1,853,000	Jordan Government International Bond 5.75% 31/1/2027	1,811,493	0.18	USD 4,096,000	Mexico Government International Bond 2.659% 24/5/2031	3,391,775	0.34
USD 5,943,000	Jordan Government International Bond 5.85% 7/7/2030	5,498,137	0.56	USD 6,503,000	Mexico Government International Bond 3.5% 12/2/2034	5,409,316	0.55
USD 2,872,000	Jordan Government International Bond 7.375% 10/10/2047 [*]	2,519,433	0.26	USD 295,000	Mexico Government International Bond 3.75% 11/1/2028	279,874	0.03
		9,829,063	1.00	USD 3,584,000	Mexico Government International Bond 4.15% 28/3/2027	3,516,961	0.36
	Kazakhstan			USD 2,387,000	Mexico Government International Bond 4.4% 12/2/2052 [*]	1,833,956	0.18
USD 2,100,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025	2,103,969	0.21	USD 1,400,000	Mexico Government International Bond 4.5% 22/4/2029 [*]	1,352,323	0.14
USD 1,914,000	Kazakhstan Government International Bond 4.875% 14/10/2044 [*]	1,714,762	0.18	USD 3,115,000	Mexico Government International Bond 4.6% 23/1/2046	2,522,916	0.26
USD 289,000	Kazakhstan Government International Bond 6.5% 21/7/2045 [*]	303,833	0.03	USD 4,630,000	Mexico Government International Bond 4.75% 27/4/2032 [*]	4,394,403	0.45
		4,122,564	0.42	USD 2,958,000	Mexico Government International Bond 5.75% 12/10/2110	2,584,937	0.26
	Kenya			USD 2,085,000	Mexico Government International Bond 6.338% 4/5/2053	2,078,745	0.21
USD 2,111,000	Republic of Kenya Government International Bond 6.875% 24/6/2024	2,005,883	0.20	USD 3,575,000	Mexico Government International Bond 6.35% 9/2/2035	3,712,977	0.38
USD 2,717,000	Republic of Kenya Government International Bond 7% 22/5/2027 [*]	2,417,315	0.25	USD 6,770,000	Petroleos Mexicanos 6.35% 12/2/2048	4,074,863	0.42
USD 3,459,000	Republic of Kenya Government International Bond 8% 22/5/2032 [*]	2,875,293	0.29	USD 3,203,000	Petroleos Mexicanos 6.5% 13/3/2027	2,813,515	0.29
USD 4,268,000	Republic of Kenya Government International Bond 8.25% 28/2/2048 [*]	3,196,604	0.33	USD 6,041,000	Petroleos Mexicanos 6.7% 16/2/2032	4,573,641	0.46
		10,495,095	1.07	USD 10,520,000	Petroleos Mexicanos 6.75% 21/9/2047	6,544,072	0.67
	Lebanon			USD 2,830,000	Petroleos Mexicanos 6.84% 23/1/2030 [*]	2,239,492	0.22
USD 5,060,000	Lebanon Government International Bond 6% 27/1/2023 ^{***}	430,100	0.04	USD 4,839,000	Petroleos Mexicanos 6.95% 28/1/2060	3,004,535	0.30
USD 9,570,000	Lebanon Government International Bond 6.2% 26/2/2025 ^{***}	763,399	0.08			54,328,301	5.52

^{*}All or a portion of this security represents a security on loan.

^{***}This security is in default, see Note 2(b)

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Mongolia				Pakistan			
USD 2,017,000	Mongolia Government International Bond 5.125% 7/4/2026*	1,873,218	0.19	USD 7,347,000	Pakistan Government International Bond 6% 8/4/2026	3,840,277	0.39
USD 1,990,000	Mongolia Government International Bond 8.65% 19/1/2028	1,998,086	0.20	USD 5,533,000	Pakistan Government International Bond 6.875% 5/12/2027	2,840,089	0.29
		3,871,304	0.39			6,680,366	0.68
Morocco				Panama			
USD 2,980,000	Morocco Government International Bond 2.375% 15/12/2027	2,598,635	0.26	USD 8,210,000	Panama Government International Bond 2.252% 29/9/2032*	6,229,707	0.63
USD 2,396,000	Morocco Government International Bond 3% 15/12/2032*	1,873,456	0.19	USD 2,822,000	Panama Government International Bond 3.16% 23/1/2030	2,455,888	0.25
USD 5,104,000	Morocco Government International Bond 4% 15/12/2050	3,345,570	0.34	USD 4,350,000	Panama Government International Bond 3.298% 19/1/2033	3,576,853	0.37
USD 2,130,000	Morocco Government International Bond 6.5% 8/9/2033*	2,144,218	0.22	USD 2,260,000	Panama Government International Bond 3.75% 16/3/2025	2,195,861	0.22
		9,961,879	1.01	USD 470,000	Panama Government International Bond 3.87% 23/7/2060	299,810	0.03
Namibia				USD 7,311,000	Panama Government International Bond 3.875% 17/3/2028*	6,883,197	0.70
USD 1,222,000	Namibia International Bonds 5.25% 29/10/2025	1,163,955	0.12	USD 5,007,000	Panama Government International Bond 4.3% 29/4/2053	3,592,848	0.37
Nigeria				USD 6,560,000	Panama Government International Bond 4.5% 16/4/2050	4,907,831	0.50
USD 5,571,000	Nigeria Government International Bond 6.5% 28/11/2027	4,773,511	0.49	USD 2,710,000	Panama Government International Bond 6.4% 14/2/2035	2,782,923	0.28
USD 4,871,000	Nigeria Government International Bond 7.143% 23/2/2030	3,961,950	0.40			32,924,918	3.35
USD 712,000	Nigeria Government International Bond 7.625% 21/11/2025	677,703	0.07	Paraguay			
USD 2,130,000	Nigeria Government International Bond 7.696% 23/2/2038	1,546,146	0.16	USD 1,169,000	Paraguay Government International Bond 2.739% 29/1/2033	922,744	0.09
USD 4,669,000	Nigeria Government International Bond 7.875% 16/2/2032	3,793,679	0.39	USD 2,801,000	Paraguay Government International Bond 4.7% 27/3/2027	2,711,256	0.28
USD 6,550,000	Nigeria Government International Bond 8.25% 28/9/2051	4,655,412	0.47	USD 2,709,000	Paraguay Government International Bond 4.95% 28/4/2031	2,566,656	0.26
USD 1,500,000	Nigeria Government International Bond 8.375% 24/3/2029	1,327,500	0.13	USD 1,060,000	Paraguay Government International Bond 5% 15/4/2026	1,037,687	0.11
		20,735,901	2.11			7,238,343	0.74
Oman				Peru			
USD 1,793,000	Oman Government International Bond 5.375% 8/3/2027	1,769,198	0.18	USD 2,260,000	Financiera de Desarrollo 2.4% 28/9/2027*	1,972,799	0.20
USD 5,790,000	Oman Government International Bond 5.625% 17/1/2028	5,729,726	0.58	USD 1,417,000	Financiera de Desarrollo 4.75% 15/7/2025	1,389,744	0.14
USD 7,300,000	Oman Government International Bond 6.5% 8/3/2047	6,871,235	0.70	USD 175,000	Fondo MIVIVIENDA 4.625% 12/4/2027	168,120	0.02
USD 2,105,000	Oman Government International Bond 6.75% 28/10/2027	2,171,265	0.22	USD 2,790,000	Peruvian Government International Bond 2.392% 23/1/2026*	2,614,704	0.27
USD 551,000	Oman Government International Bond 6.75% 17/1/2048*	532,836	0.05				
USD 4,310,000	Oman Government International Bond 7% 25/1/2051	4,275,111	0.44				
USD 3,147,000	Oman Government International Bond 7.375% 28/10/2032	3,442,204	0.35				
		24,791,575	2.52				

*All or a portion of this security represents a security on loan.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,633,000	Peruvian Government International Bond 2.783% 23/1/2031	3,933,394	0.40	USD 3,588,000	Romanian Government International Bond 7.125% 17/1/2033*	3,769,355	0.38
USD 13,208,000	Peruvian Government International Bond 3% 15/1/2034	10,728,859	1.09	USD 1,882,000	Romanian Government International Bond 7.625% 17/1/2053*	2,028,037	0.21
USD 2,767,000	Peruvian Government International Bond 3.23% 28/7/2121	1,601,083	0.16			30,002,108	3.05
USD 2,440,000	Peruvian Government International Bond 4.125% 25/8/2027	2,363,469	0.24		Rwanda		
USD 3,077,000	Petroleos del Peru 4.75% 19/6/2032	2,285,442	0.23	USD 3,743,000	Rwanda International Government Bond 5.5% 9/8/2031	2,913,401	0.30
		27,057,614	2.75		Saudi Arabia		
	Philippines			USD 3,247,000	Saudi Arabian Oil 3.5% 24/11/2070*	2,053,484	0.21
USD 2,279,000	Philippine Government International Bond 3% 1/2/2028	2,103,119	0.21	USD 8,930,000	Saudi Government International Bond 2.25% 2/2/2033	7,107,699	0.72
USD 4,440,000	Philippine Government International Bond 3.556% 29/9/2032*	3,985,588	0.41	USD 5,217,000	Saudi Government International Bond 2.75% 3/2/2032*	4,466,013	0.46
USD 2,230,000	Philippine Government International Bond 5.5% 17/1/2048*	2,247,628	0.23	USD 2,380,000	Saudi Government International Bond 3.25% 22/10/2030	2,144,654	0.22
		8,336,335	0.85	USD 3,595,000	Saudi Government International Bond 3.75% 21/1/2055	2,579,287	0.26
	Poland			USD 4,400,000	Saudi Government International Bond 4.625% 4/10/2047	3,739,054	0.38
USD 3,795,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	3,723,844	0.38	USD 4,492,000	Saudi Government International Bond 5% 18/1/2053	3,999,564	0.41
USD 5,955,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	5,781,918	0.59			26,089,755	2.66
USD 3,075,000	Republic of Poland Government International Bond 5.5% 16/11/2027	3,134,732	0.32		Senegal		
USD 2,790,000	Republic of Poland Government International Bond 5.75% 16/11/2032	2,903,971	0.29	EUR 1,950,000	Senegal Government International Bond 4.75% 13/3/2028*	1,827,620	0.19
		15,544,465	1.58	USD 1,597,000	Senegal Government International Bond 6.25% 23/5/2033*	1,310,035	0.13
	Qatar			USD 1,451,000	Senegal Government International Bond 6.75% 13/3/2048	1,012,457	0.10
USD 288,000	Qatar Government International Bond 3.75% 16/4/2030	272,913	0.03			4,150,112	0.42
USD 10,374,000	Qatar Government International Bond 4.817% 14/3/2049	9,671,660	0.98		Serbia		
		9,944,573	1.01	USD 250,000	Serbia International Bond 2.125% 1/12/2030	190,995	0.02
	Romania			USD 6,660,000	Serbia International Bond 6.25% 26/5/2028*	6,638,688	0.67
EUR 8,659,000	Romanian Government International Bond 2% 14/4/2033*	6,689,477	0.68			6,829,683	0.69
USD 2,080,000	Romanian Government International Bond 3% 27/2/2027	1,910,553	0.20		South Africa		
USD 3,322,000	Romanian Government International Bond 3% 14/2/2031*	2,753,905	0.28	USD 1,711,000	Eskom SOC 8.45% 10/8/2028	1,664,778	0.17
USD 7,432,000	Romanian Government International Bond 5.25% 25/11/2027	7,303,946	0.74	ZAR 31,260,055	Republic of South Africa Government Bond 7% 28/2/2031	1,351,232	0.14
USD 1,520,000	Romanian Government International Bond 6% 25/5/2034	1,484,151	0.15	USD 5,175,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	4,580,289	0.46
USD 3,926,000	Romanian Government International Bond 6.625% 17/2/2028	4,062,684	0.41	USD 2,960,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	2,612,111	0.26
				USD 1,512,000	Republic of South Africa Government International Bond 4.875% 14/4/2026	1,459,882	0.15
				USD 3,691,000	Republic of South Africa Government International Bond 5.65% 27/9/2047*	2,625,316	0.27

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,457,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	4,596,125	0.47	USD 141,000	Ukraine Government International Bond 7.75% 1/9/2028	40,749	0.01
USD 6,393,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	5,835,690	0.59	USD 2,319,000	Ukraine Government International Bond 7.75% 1/9/2029	670,191	0.07
USD 2,413,000	Republic of South Africa Government International Bond 7.3% 20/4/2052*	2,046,572	0.21	USD 12,228,000	Ukraine Government International Bond 7.75% 1/8/2041	5,624,880	0.57
USD 7,485,000	Transnet SOC 8.25% 6/2/2028	7,286,535	0.74			20,100,254	2.05
		34,058,530	3.46		United Arab Emirates		
	Sri Lanka			USD 1,182,000	Abu Dhabi Crude Oil Pipeline 4.6% 2/11/2047	1,055,556	0.11
USD 450,000	Sri Lanka Government International Bond 5.75% 18/4/2023***	210,812	0.02	USD 2,914,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	2,345,755	0.24
USD 5,532,000	Sri Lanka Government International Bond 6.125% 3/6/2025	2,636,607	0.27	USD 3,539,000	DP World/United Arab Emirates 4.7% 30/9/2049*	2,927,708	0.30
USD 3,966,000	Sri Lanka Government International Bond 6.2% 11/5/2027	1,802,686	0.18	USD 2,230,000	MDGH GMTN RSC 2.875% 21/5/2030	1,965,544	0.20
USD 5,819,000	Sri Lanka Government International Bond 6.35% 28/6/2024	2,715,145	0.28	USD 1,110,000	MDGH GMTN RSC 3% 19/4/2024*	1,089,299	0.11
USD 3,292,000	Sri Lanka Government International Bond 7.55% 28/3/2030	1,491,342	0.15	USD 2,125,000	MDGH GMTN RSC 3.375% 28/3/2032*	1,900,438	0.19
		8,856,592	0.90	USD 300,000	UAE INTERNATIONAL GOVERNMENT BOND 4.05% 7/7/2032	286,993	0.03
	Sweden				UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052*	3,697,485	0.37
EUR 791,925	East Renewable 13.5% 1/1/2025	107,399	0.01			15,268,778	1.55
	Trinidad and Tobago				United Kingdom		
USD 2,387,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	2,314,197	0.24	USD 8,569,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	3,398,080	0.35
USD 2,071,000	Trinidad Generation 5.25% 4/11/2027	2,010,278	0.20		Uruguay		
		4,324,475	0.44	USD 3,976,045	Uruguay Government International Bond 4.125% 20/11/2045	3,511,921	0.35
	Tunisia				Uruguay Government International Bond 4.375% 23/1/2031	7,344,205	0.75
USD 2,912,000	Tunisian Republic 5.75% 30/1/2025	2,003,238	0.20	USD 7,455,100	Uruguay Government International Bond 5.1% 18/6/2050	3,031,979	0.31
	Ukraine			USD 3,146,626		13,888,105	1.41
USD 1,923,000	Ukraine Government International Bond 6.876% 21/5/2031	512,480	0.05		Uzbekistan		
USD 2,929,000	Ukraine Government International Bond 7.253% 15/3/2035	793,202	0.08	USD 2,010,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	1,842,396	0.19
USD 2,320,000	Ukraine Government International Bond 7.375% 25/9/2034	617,700	0.06		Venezuela		
USD 3,293,000	Ukraine Government International Bond 7.75% 1/9/2025	1,070,225	0.11	USD 131,497,923	Petroleos de Venezuela 6% 16/5/2024***	9,073,357	0.92
USD 26,575,000	Ukraine Government International Bond 7.75% 1/9/2026	7,746,612	0.79	USD 15,499,059	Petroleos de Venezuela 6% 15/11/2026***	1,084,934	0.11
USD 10,488,000	Ukraine Government International Bond 7.75% 1/9/2027	3,024,215	0.31	USD 2,936,500	Petroleos de Venezuela 8.5% 27/10/2020***	1,482,037	0.15
				USD 39,633,022	Petroleos de Venezuela 9% 17/11/2021***	2,524,152	0.26

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 127,413,677	Petroleos de Venezuela 9.75% 17/5/2035***	8,600,423	0.88	Other Transferable Securities			
USD 76,618,400	Petroleos de Venezuela 12.75% 17/2/2022***	5,171,742	0.53	BONDS			
USD 7,000	Venezuela Government International Bond 0% 31/12/9999	350	0.00	United States			
				USD 16,110	Lehman Brothers 0% 31/12/2049**	-	0.00
				USD 16,111	Lehman Brothers Special Finance 0% 31/12/2049**	-	0.00
		27,936,995	2.85			-	0.00
	Zambia			Total Bonds			
USD 1,671,000	Zambia Government International Bond 5.375% 20/9/2022***	803,166	0.08	Total Other Transferable Securities			
USD 2,347,000	Zambia Government International Bond 8.5% 14/4/2024	1,246,433	0.13	Total Portfolio			
USD 2,112,000	Zambia Government International Bond 8.97% 30/7/2027	1,110,986	0.11	893,198,096 90.88			
		3,160,585	0.32	Other Net Assets			
				89,680,436 9.12			
		847,209,296	86.20	Total Net Assets (USD)			
				982,878,532 100.00			
Total Bonds							
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
				893,198,096 90.88			

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	6,828,900	USD	4,561,233	Bank of America	13/9/2023	(136,336)
BRL	62,524,010	USD	13,160,290	JP Morgan	5/9/2023	(471,847)
BRL	32,384,000	USD	6,591,492	Goldman Sachs	5/9/2023	(19,576)
BRL	62,524,010	USD	12,703,536	Goldman Sachs	3/10/2023	(72,911)
CNH	1,710,000	USD	237,272	BNY Mellon	13/9/2023	(2,122)
EUR	950,000	USD	1,037,656	Morgan Stanley	13/9/2023	(6,509)
EUR	1,390,000	USD	1,516,966	Royal Bank of Canada	13/9/2023	(8,234)
EUR	3,240,000	USD	3,523,955	BNY Mellon	13/9/2023	(7,201)
GBP	400,000	USD	510,683	Standard Chartered Bank	13/9/2023	(3,602)
HUF	87,030,000	USD	244,569	Toronto-Dominion	13/9/2023	3,255
HUF	836,310,000	USD	2,368,292	Goldman Sachs	13/9/2023	13,166
HUF	2,532,930,000	USD	7,173,958	Morgan Stanley	13/9/2023	38,758
JPY	1,266,321,030	USD	8,886,780	Morgan Stanley	13/9/2023	(210,044)
MXN	161,750,000	USD	9,324,895	Citigroup	13/9/2023	325,110
MXN	266,580,000	USD	15,520,169	JP Morgan	13/9/2023	383,995
MXN	246,840,000	USD	14,383,358	Morgan Stanley	13/9/2023	343,117
NZD	380,000	USD	235,869	Morgan Stanley	13/9/2023	(9,860)
PLN	29,070,000	USD	7,160,697	Barclays	13/9/2023	(106,812)
PLN	19,020,000	USD	4,652,096	Goldman Sachs	13/9/2023	(36,860)
PLN	19,620,000	USD	4,854,733	Deutsche Bank	13/9/2023	(93,906)
PLN	68,197,000	USD	16,853,140	UBS	13/9/2023	(305,020)
TRY	95,279,500	USD	3,496,495	Goldman Sachs	17/10/2023	(27,049)
USD	7,320,786	HUF	2,605,101,900	Toronto-Dominion	13/9/2023	(97,444)
USD	23,833,391	EUR	21,820,069	Morgan Stanley	13/9/2023	149,493
USD	6,637,252	PLN	27,363,400	Bank of America	13/9/2023	(2,524)
USD	2,960,571	ZAR	56,653,499	Morgan Stanley	13/9/2023	(52,127)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	6,122,099	COP	25,890,355,900	JP Morgan	13/9/2023	(164,057)
USD	8,224,920	MXN	141,995,016	Bank of America	13/9/2023	(246,503)
USD	9,221,493	MXN	161,870,000	JP Morgan	13/9/2023	(435,672)
USD	8,159,305	PLN	33,286,629	UBS	13/9/2023	82,247
USD	184,001	ZAR	3,540,000	Toronto-Dominion	13/9/2023	(4,248)
USD	9,138,319	ZAR	176,020,000	UBS	13/9/2023	(222,007)
USD	12,019,114	PLN	49,470,000	Goldman Sachs	13/9/2023	15,133
USD	7,239,567	TRY	205,146,318	UBS	17/10/2023	(230,500)
USD	766,130	EUR	680,000	State Street	13/9/2023	28,046
USD	524,183	EUR	470,000	Deutsche Bank	13/9/2023	14,037
USD	278,595	EUR	250,000	Royal Bank of Canada	13/9/2023	7,240
USD	9,455,786	HUF	3,388,080,000	JP Morgan	13/9/2023	(192,036)
USD	7,241,705	BRL	34,820,000	JP Morgan	5/9/2023	175,434
USD	4,804,815	PLN	19,520,000	Deutsche Bank	13/9/2023	68,253
USD	10,920,776	MXN	185,660,000	Goldman Sachs	13/9/2023	(155,701)
USD	19,081,671	MXN	327,850,000	Morgan Stanley	13/9/2023	(477,861)
USD	1,616,300	PLN	6,593,371	BNP Paribas	13/9/2023	16,407
USD	7,227,831	PLN	29,230,000	Toronto-Dominion	13/9/2023	135,121
USD	5,159,059	ZAR	99,310,000	Goldman Sachs	13/9/2023	(122,011)
USD	151,268	EUR	140,000	Toronto-Dominion	13/9/2023	(690)
USD	12,759,716	BRL	62,524,010	Goldman Sachs	5/9/2023	71,273
ZAR	224,598,544	USD	11,779,563	Morgan Stanley	13/9/2023	164,055
ZAR	86,620,000	USD	4,568,640	Barclays	13/9/2023	37,606
ZAR	95,980,000	USD	5,055,203	Goldman Sachs	13/9/2023	48,786
Net unrealised depreciation						(1,800,738)
AUD Hedged Share Class						
AUD	8,374,749	USD	5,452,346	BNY Mellon	15/9/2023	(25,382)
USD	180,081	AUD	279,716	BNY Mellon	15/9/2023	(1,179)
Net unrealised depreciation						(26,561)
CAD Hedged Share Class						
CAD	4,714,381	USD	3,505,494	BNY Mellon	15/9/2023	(20,142)
USD	70,397	CAD	95,273	BNY Mellon	15/9/2023	(39)
Net unrealised depreciation						(20,181)
CHF Hedged Share Class						
CHF	11,805,695	USD	13,517,613	BNY Mellon	15/9/2023	(134,650)
USD	246,065	CHF	215,787	BNY Mellon	15/9/2023	1,449
Net unrealised depreciation						(133,201)
CNH Hedged Share Class						
CNY	27,924	USD	3,869	BNY Mellon	15/9/2023	(29)
USD	68	CNY	498	BNY Mellon	15/9/2023	(1)
Net unrealised depreciation						(30)
EUR Hedged Share Class						
EUR	295,510,720	USD	324,216,643	BNY Mellon	15/9/2023	(3,431,074)
USD	6,606,594	EUR	6,063,766	BNY Mellon	15/9/2023	24,223
Net unrealised depreciation						(3,406,851)
GBP Hedged Share Class						
GBP	17,633,811	USD	22,436,000	BNY Mellon	15/9/2023	(81,375)
USD	1,189,882	GBP	934,359	BNY Mellon	15/9/2023	5,380
Net unrealised depreciation						(75,995)
HKD Hedged Share Class						
HKD	139,814,503	USD	17,912,991	BNY Mellon	15/9/2023	(76,668)
USD	410,958	HKD	3,214,946	BNY Mellon	15/9/2023	824
Net unrealised depreciation						(75,844)
NZD Hedged Share Class						
NZD	2,248,564	USD	1,358,488	BNY Mellon	15/9/2023	(21,120)
USD	26,838	NZD	45,235	BNY Mellon	15/9/2023	(66)
Net unrealised depreciation						(21,186)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR Hedged Share Class						
USD	20,800	ZAR	397,738	BNY Mellon	15/9/2023	(348)
ZAR	13,571,519	USD	719,724	BNY Mellon	15/9/2023	1,853
Net unrealised appreciation						1,505
Total net unrealised depreciation (USD underlying exposure - USD 737,435,656)						(5,559,082)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
79	EUR	Euro Bund	September 2023	11,399,520	76,782
13	USD	US Treasury 10 Year Note (CBT)	December 2023	1,441,578	11,006
(33)	USD	US Ultra 10 Year Note	December 2023	3,827,484	(42,024)
33	USD	US Ultra Bond (CBT)	December 2023	4,272,469	43,055
74	USD	US Treasury 5 Year Note (CBT)	December 2023	7,903,547	46,828
Total				28,844,598	135,647

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 8,635,500	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2028	(419,552)	379,684
CDS	USD (1,450,000)	Fund provides default protection on Mexican; and receives Fixed 1%	BNP Paribas	20/6/2028	1,453	661
CDS	USD (8,000,000)	Fund provides default protection on Mexican; and receives Fixed 1%	Bank of America	20/6/2028	31,184	3,648
CDS	USD (2,415,000)	Fund provides default protection on South Africa; and receives Fixed 1%	Bank of America	20/6/2028	(2,182)	(142,973)
CDS	USD 8,000,000	Fund receives default protection on Chile; and pays Fixed 1%	Bank of America	20/6/2028	(32,859)	(148,541)
CDS	USD 5,000,000	Fund receives default protection on Chile; and pays Fixed 1%	Bank of America	20/6/2028	(17,592)	(92,838)
CDS	USD 3,000,000	Fund receives default protection on Turkey; and pays Fixed 1%	Bank of America	20/6/2028	(279,674)	324,397
CDS	USD 10,114,000	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2028	(554,444)	1,093,652
CDS	USD 11,658,100	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Morgan Stanley	20/6/2028	(511,720)	313,227
IRS	USD 510,000	Fund receives Fixed 3.5783%; and pays Floating USD SOFR 1 Day	Morgan Stanley	14/8/2053	3,826	3,826
Total (USD underlying exposure - USD 61,317,908)					(1,781,560)	1,734,743

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

Emerging Markets Corporate Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 1,986,000	MAF Sukuk 4.638% 14/5/2029	1,935,139	0.25
				USD 10,000,000	Meituan 3.05% 28/10/2030*	7,904,900	1.02
				USD 2,370,000	Melco Resorts Finance 5.625% 17/7/2027*	2,137,941	0.28
BONDS				USD 7,932,000	Melco Resorts Finance 5.75% 21/7/2028*	7,036,517	0.90
Argentina				USD 4,966,000	MGM China 4.75% 1/2/2027*	4,489,711	0.57
USD 1,559,517	Aeropuertos Argentina 2000 8.5% 1/8/2031	1,523,453	0.19	USD 2,315,000	QNB Finance 1.375% 26/1/2026*	2,097,853	0.27
USD 7,968,000	YPF 6.95% 21/7/2027	6,738,498	0.87	USD 2,252,000	QNB Finance 2.75% 12/2/2027	2,074,576	0.26
USD 840,103	YPF 7% 30/9/2033	648,803	0.08	USD 4,235,000	Sands China 5.65% 8/8/2028	3,988,417	0.51
USD 2,844,713	YPF 9% 12/2/2026*	2,805,712	0.36	USD 2,960,000	Saudi Electricity Sukuk Programme 5.684% 11/4/2053	2,839,409	0.36
		11,716,466	1.50	USD 500,000	Sunac China 5.95% 26/4/2024***	55,000	0.01
Bermuda				USD 750,000	Sunac China 6.65% 3/8/2024	82,500	0.01
USD 4,822,000	Geopark 5.5% 17/1/2027*	4,120,809	0.53	USD 9,747,000	Vale Overseas 3.75% 8/7/2030	8,527,309	1.09
USD 9,676,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	8,513,767	1.09	USD 8,000,000	Vale Overseas 6.125% 12/6/2033*	7,962,000	1.02
		12,634,576	1.62	USD 2,600,000	Weibo 3.375% 8/7/2030*	2,036,736	0.26
Brazil				USD 8,202,000	Wynn Macau 5.5% 15/1/2026*	7,698,439	0.99
USD 8,245,000	Banco do Brasil 6.25% 18/4/2030*	8,188,522	1.05	USD 4,324,000	Wynn Macau 5.5% 1/10/2027	3,877,763	0.50
British Virgin Islands				USD 4,665,000	Yuzhou 8.3% 27/5/2025***	239,081	0.03
USD 9,169,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	8,393,624	1.08			115,418,329	14.79
USD 6,417,000	Gold Fields Orogen BVI 5.125% 15/5/2024	6,358,702	0.81	Chile			
USD 2,195,000	Gold Fields Orogen BVI 6.125% 15/5/2029	2,174,147	0.28	USD 7,553,000	Banco de Credito e Inversiones 3.5% 12/10/2027*	6,953,820	0.89
USD 4,296,000	Huarong Finance 2019 3.375% 24/2/2030*	3,136,080	0.40	USD 7,535,000	CAP 3.9% 27/4/2031*	5,654,415	0.73
USD 7,975,840	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033*	7,779,554	1.00	USD 5,052,000	Embotelladora Andina 3.95% 21/1/2050*	3,852,958	0.49
USD 1,417,000	Studio City 7% 15/2/2027	1,345,236	0.17	USD 2,482,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	2,334,904	0.30
USD 1,768,000	Studio City Finance 6.5% 15/1/2028	1,481,469	0.19	USD 3,880,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	3,840,541	0.49
		30,668,812	3.93	USD 5,512,000	Engie Energia Chile 3.4% 28/1/2030*	4,619,993	0.59
Cayman Islands				USD 4,537,000	Engie Energia Chile 4.5% 29/1/2025*	4,394,402	0.57
USD 2,547,000	Baidu 4.375% 29/3/2028*	2,441,198	0.31			31,651,033	4.06
USD 1,914,000	CK Hutchison International 17 3.5% 5/4/2027	1,808,778	0.23	Colombia			
USD 526,000	CK Hutchison International 19 II 2.75% 6/9/2029	458,522	0.06	USD 3,392,000	Banco Davivienda 6.65% 22/4/2031	2,506,688	0.32
USD 9,710,000	CK Hutchison International 23 4.75% 21/4/2028	9,465,599	1.21	USD 1,763,000	Ecopetrol 4.125% 16/1/2025	1,708,259	0.22
USD 3,776,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	3,789,877	0.49	USD 2,791,000	Ecopetrol 4.625% 2/11/2031*	2,196,463	0.28
USD 7,860,000	Dar Al-Arkan Sukuk 8% 25/2/2029	7,874,148	1.01	USD 2,571,000	Ecopetrol 5.875% 2/11/2051	1,726,735	0.22
USD 6,314,000	DP World Salaam 6% 1/10/2025	6,288,321	0.81	USD 3,106,000	Ecopetrol 6.875% 29/4/2030	2,889,356	0.37
USD 4,247,000	IHS 5.625% 29/11/2026	3,667,454	0.47	USD 5,186,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	4,374,391	0.56
USD 2,250,000	Kaisa 8.5% 30/6/2022***	104,063	0.01			15,401,892	1.97
USD 6,500,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	6,539,325	0.84	Guernsey			
USD 2,600,000	Logan 5.25% 23/2/2023***	201,500	0.02	EUR 9,274,000	Globalworth Real Estate Investments 2.95% 29/7/2026*	7,678,246	0.98
USD 8,010,000	MAF Global 6.375% 20/3/2026	7,796,253	1.00	Hong Kong			
				USD 4,311,000	Cathay Pacific MTN Financing HK 4.875% 17/8/2026*	4,142,634	0.53
				USD 2,290,000	Lenovo 3.421% 2/11/2030*	1,909,436	0.25
				USD 571,000	Xiaomi Best Time International 2.875% 14/7/2031*	433,897	0.06

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,024,000	Xiaomi Best Time International 3.375% 29/4/2030*	834,581	0.11	USD 2,977,000	Kenbourne Invest 6.875% 26/11/2024*	2,507,229	0.32
		7,320,548	0.95	USD 7,240,000	MHP Lux 6.25% 19/9/2029	4,013,784	0.52
	Hungary			USD 8,831,700	Millicom International Cellular 5.125% 15/1/2028*	7,954,050	1.02
USD 5,285,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	5,325,959	0.68	USD 3,229,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	3,113,870	0.40
USD 9,190,000	MVM Energetika Zrt 7.5% 9/6/2028	9,362,313	1.20	USD 4,300,000	Puma International Financing 5% 24/1/2026	3,959,483	0.51
		14,688,272	1.88	USD 2,645,000	TMS Issuer 5.78% 23/8/2032*	2,694,594	0.34
	Indonesia					38,544,401	4.95
USD 8,431,000	Freeport Indonesia 6.2% 14/4/2052*	7,502,452	0.96		Mauritius		
USD 4,213,000	Indofood CBP Sukses Makmur 3.398% 9/6/2031	3,502,751	0.45	USD 7,885,000	Diamond II 7.95% 28/7/2026*	7,767,893	1.00
USD 5,804,000	Indofood CBP Sukses Makmur 4.745% 9/6/2051*	4,252,736	0.54	USD 9,880,657	Greenko Power II 4.3% 13/12/2028*	8,590,444	1.10
USD 6,850,000	Pertamina Geothermal Energy 5.15% 27/4/2028*	6,772,938	0.87	USD 8,559,000	Network i2i 5.65% 15/1/2025	8,331,459	1.07
USD 9,352,000	Pertamina Persero 1.4% 9/2/2026	8,469,405	1.09			24,689,796	3.17
		30,500,282	3.91		Mexico		
	Isle of Man			USD 4,000,000	Banco Inbursa Institucion De Banca Multiple Grupo Financiero Inbursa 4.125% 6/6/2024*	3,931,540	0.51
USD 12,003,000	AngloGold Ashanti 3.375% 1/11/2028	10,405,521	1.33	USD 3,185,000	Banco Mercantil del Norte 6.625% 24/1/2032*	2,577,302	0.33
	Israel			USD 2,286,000	Banco Mercantil del Norte 7.5% 27/6/2029*	2,093,324	0.27
USD 4,799,000	Bank Hapoalim 3.255% 21/1/2032*	4,122,989	0.53	USD 3,827,000	Banco Mercantil del Norte 7.625% 10/1/2028*	3,589,114	0.46
USD 4,597,000	Bank Leumi Le-Israel 3.275% 29/1/2031	4,141,989	0.53	USD 1,061,000	BBVA Bancomer 4.375% 10/4/2024	1,051,340	0.13
USD 10,084,774	Energian Israel Finance 4.5% 30/3/2024	9,983,926	1.28	USD 6,710,000	BBVA Bancomer 5.875% 13/9/2034	5,980,254	0.77
USD 8,405,000	Energian Israel Finance 8.5% 30/9/2033	8,520,569	1.09	USD 9,946,000	Cemex 5.125% 8/6/2026*	9,229,590	1.19
USD 7,355,823	Leviathan Bond 6.125% 30/6/2025*	7,225,073	0.93	USD 2,788,000	Cemex 9.125% 14/3/2028*	2,911,006	0.37
		33,994,546	4.36	USD 5,186,999	Grupo Posadas 5% 30/12/2027	4,448,708	0.57
	Jamaica			USD 9,633,000	Inmobiliaria Vesta 3.625% 13/5/2031	7,942,842	1.02
USD 147,157	Digicel International Finance/Digicel international 8% 31/12/2026***	8,737	0.00	USD 8,307,000	Metalsa Sapi 3.75% 4/5/2031	6,476,428	0.83
USD 7,534	Digicel International Finance/Digicel international 13% 31/12/2025***	5,387	0.00	USD 9,444,000	Orbia Advance 5.5% 15/1/2048*	7,663,239	0.98
		14,124	0.00	USD 2,731,000	Petroleos Mexicanos 4.5% 23/1/2026	2,408,551	0.31
	Kazakhstan			USD 4,587,000	Trust Fibra Uno 4.869% 15/1/2030	4,007,983	0.51
USD 2,700,000	KazMunayGas National JSC 4.75% 19/4/2027	2,542,252	0.33			64,311,221	8.25
USD 3,663,000	KazMunayGas National JSC 5.375% 24/4/2030*	3,343,330	0.43		Morocco		
USD 4,528,000	KazMunayGas National JSC 6.375% 24/10/2048	3,784,842	0.48	USD 9,460,000	OCF 3.75% 23/6/2031*	7,827,138	1.00
		9,670,424	1.24		Netherlands		
	Luxembourg			USD 7,144,000	Arcos Dorados 6.125% 27/5/2029*	6,892,531	0.88
USD 10,628,000	CSN Resources 4.625% 10/6/2031*	8,079,406	1.04	USD 2,333,000	Braskem Netherlands Finance 4.5% 31/1/2030*	1,963,161	0.25
USD 6,150,000	Greensaif Pipelines Bidco 6.51% 23/2/2042*	6,221,985	0.80	USD 7,850,000	Embraer Netherlands Finance 7% 28/7/2030*	7,949,695	1.02
				USD 9,339,000	MEGlobal 2.625% 28/4/2028*	8,247,971	1.06
				USD 3,000,000	Metinvest 7.65% 1/10/2027	1,868,220	0.24
				USD 9,708,000	Prosus 3.061% 13/7/2031	7,387,982	0.95
				USD 2,075,000	Prosus 4.85% 6/7/2027*	1,958,219	0.25
				USD 5,313,000	Prosus 4.987% 19/1/2052*	3,585,744	0.46

* All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 4,132,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	4,109,269	0.53		Turkey		
USD 7,549,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	6,836,903	0.88	USD 4,543,000	Turkcell Iletisim Hizmetleri 5.8% 11/4/2028*	4,221,515	0.54
USD 2,315,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	2,157,256	0.27	USD 10,881,000	Turkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	10,676,056	1.37
		52,956,951	6.79			14,897,571	1.91
	Panama			USD 2,721,000	Ukraine VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	2,013,540	0.26
USD 7,678,632	AES Panama Generation 4.375% 31/5/2030	6,690,008	0.86		United Arab Emirates		
USD 9,346,000	Telecomunicaciones Digitales 4.5% 30/1/2030*	7,950,409	1.02	USD 8,656,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027*	8,417,094	1.08
		14,640,417	1.88	USD 8,095,000	Alpha Star VII 7.75% 27/4/2026*	8,206,266	1.05
	Paraguay			USD 1,792,000	DP World/United Arab Emirates 4.7% 30/9/2049*	1,482,468	0.19
USD 8,791,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	8,278,133	1.06	USD 3,867,000	Emirates NBD Bank 5.625% 21/10/2027	3,941,382	0.51
	Peru					22,047,210	2.83
USD 11,171,000	InRetail Consumer 3.25% 22/3/2028	9,664,011	1.24		United Kingdom		
USD 10,190,000	Minsur 4.5% 28/10/2031*	8,792,961	1.13	USD 8,000,000	Anglo American Capital 5.5% 2/5/2033	7,727,640	0.99
		18,456,972	2.37	USD 3,850,000	Standard Chartered 7.202% 6/7/2027	3,881,361	0.50
	Poland			USD 1,182,000	Vedanta Resources 6.125% 9/8/2024*	708,633	0.09
USD 4,360,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	4,278,250	0.55	USD 1,432,000	Vedanta Resources Finance II 8.95% 11/3/2025	939,320	0.12
	Singapore					13,256,954	1.70
USD 8,802,000	BOC Aviation 3.5% 18/9/2027	8,218,339	1.06		United States		
USD 3,915,000	Continuum Energy Aura 9.5% 24/2/2027	3,919,894	0.50	USD 5,870,000	Azul Secured Finance 11.93% 28/8/2028	5,845,669	0.75
USD 4,508,834	Continuum Energy Levanter 4.5% 9/2/2027*	4,210,123	0.54	USD 6,556,000	DAE Funding 1.55% 1/8/2024	6,273,239	0.80
USD 4,463,000	Medco Bell 6.375% 30/1/2027*	4,150,400	0.53	USD 10,243,000	MercadoLibre 3.125% 14/1/2031	8,149,843	1.04
USD 4,523,000	Medco Laurel Tree 6.95% 12/11/2028	4,118,689	0.53	USD 1,884,000	Sasol Financing USA 4.375% 18/9/2026*	1,688,356	0.22
		24,617,445	3.16	USD 9,977,000	Sasol Financing USA 5.875% 27/3/2024*	9,870,795	1.26
	South Africa			USD 4,820,000	Sasol Financing USA 8.75% 3/5/2029*	4,729,625	0.61
USD 4,028,000	Transnet SOC 8.25% 6/2/2028	3,921,198	0.50	USD 5,256,000	SierraCol Energy Andina 6% 15/6/2028	3,971,749	0.51
	South Korea			USD 10,114,000	Stillwater Mining 4.5% 16/11/2029*	7,998,808	1.02
USD 5,985,000	GS Caltex 5.375% 7/8/2028	5,942,327	0.76	USD 6,728,300	United States Treasury Bill 0% 21/11/2023	6,648,216	0.85
USD 3,332,000	Industrial Bank of Korea 0.625% 17/9/2024	3,165,017	0.41	USD 8,000,000	United States Treasury Bill 0% 7/12/2023	7,885,827	1.01
USD 5,909,000	Korea National Oil 4.75% 3/4/2026	5,813,156	0.74	USD 6,069,200	United States Treasury Note/Bond 0.125% 15/2/2024	5,925,188	0.76
USD 300,000	POSCO 2.5% 17/1/2025	286,911	0.04				
USD 3,900,000	POSCO 4.375% 4/8/2025*	3,804,450	0.49				
USD 1,677,000	POSCO 5.625% 17/1/2026*	1,678,551	0.21				
USD 1,947,000	SK Hynix 6.25% 17/1/2026	1,955,041	0.25				
		22,645,453	2.90				
	Thailand						
USD 5,673,000	PTTEP Treasury Center 3.903% 6/12/2059	3,954,875	0.51				
USD 5,967,000	Thaioil Treasury Center 3.75% 18/6/2050	3,833,440	0.49				
USD 4,907,000	Thaioil Treasury Center 4.875% 23/1/2043	3,960,979	0.51				
		11,749,294	1.51				

*All or a portion of this security represents a security on loan.

Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 8,000,000	United States Treasury Note/Bond 0.375% 15/4/2024	7,753,672	1.00	Other Transferable Securities			
USD 6,010,100	United States Treasury Note/Bond 0.875% 31/1/2024	5,898,938	0.76	BONDS			
		82,639,925	10.59		Bermuda		
				USD 3,400,000	DGL2 8.25% 30/9/2022** ****	-	0.00
Total Bonds		771,723,462	98.95	Total Bonds		-	0.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		771,723,462	98.95	Total Other Transferable Securities		-	0.00
				Total Portfolio		771,723,462	98.95
				Other Net Assets		8,172,460	1.05
				Total Net Assets (USD)		779,895,922	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	270,000	USD	296,940	HSBC Bank	13/9/2023	(3,877)
GBP	510,000	USD	653,879	Standard Chartered Bank	13/9/2023	(7,352)
USD	2,276,065	EUR	2,110,000	Standard Chartered Bank	20/9/2023	(14,943)
USD	8,542,240	EUR	7,820,000	BNP Paribas	13/9/2023	54,270
USD	1,724,234	EUR	1,580,657	Citigroup	13/9/2023	8,561
Net unrealised appreciation						36,659
CHF Hedged Share Class						
CHF	5,087	USD	5,825	BNY Mellon	15/9/2023	(58)
USD	81	CHF	72	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(58)
EUR Hedged Share Class						
EUR	159,248,764	USD	174,741,260	BNY Mellon	15/9/2023	(1,872,037)
USD	2,534,862	EUR	2,328,316	BNY Mellon	15/9/2023	7,418
Net unrealised depreciation						(1,864,619)
GBP Hedged Share Class						
GBP	665,217	USD	846,407	BNY Mellon	15/9/2023	(3,103)
USD	9,149	GBP	7,178	BNY Mellon	15/9/2023	51
Net unrealised depreciation						(3,052)
JPY Hedged Share Class						
JPY	12,989,856,272	USD	91,206,916	BNY Mellon	15/9/2023	(2,169,097)
USD	1,145,747	JPY	166,400,557	BNY Mellon	15/9/2023	5,209
Net unrealised depreciation						(2,163,888)
Total net unrealised depreciation (USD underlying exposure - USD 279,605,187)						(3,994,958)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
419	USD	US Treasury 2 Year Note (CBT)	December 2023	85,338,515	232,414
Total				85,338,515	232,414

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Corporate Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
CDS	USD 14,506,771	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Goldman Sachs	20/12/2027	(440,448)	256,730
Total (USD underlying exposure - USD 14,230,852)					(440,448)	256,730

CDS: Credit Default Swaps

Emerging Markets Equity Income Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				267,027	HDFC Bank	5,068,710	2.47
				149,156	Infosys	2,602,772	1.27
				89,114	InterGlobe Aviation	2,621,119	1.28
				27,653	Maruti Suzuki India	3,341,558	1.63
				203,399	SBI Cards & Payment Services	2,006,196	0.98
				83,853	Tata Consultancy Services	3,400,054	1.65
						25,514,398	12.43
COMMON / PREFERRED STOCKS (SHARES)							
Brazil				Indonesia			
1,008,153	Ambev	2,877,027	1.40	6,928,900	Astra International	2,934,432	1.43
1,360,889	B3 - Brasil Bolsa Balcao	3,596,382	1.75	7,907,826	Bank Rakyat Indonesia Persero	2,881,709	1.40
759,649	Banco Bradesco	2,305,082	1.12			5,816,141	2.83
682,104	Cyrela Brazil Realty Empreendimentos e Participacoes	3,159,355	1.54	Kazakhstan			
3,459,214	Hapvida Participacoes e Investimentos	3,089,315	1.51	35,969	Kaspi.KZ JSC	3,740,776	1.82
1,107,546	Sendas Distribuidora	2,675,105	1.30	Mexico			
		17,702,266	8.62	1,931,500	Fibra Uno Administracion	2,964,970	1.45
Canada				161,704	Grupo Aeroportuario del Pacifico	3,125,766	1.52
111,851	Barrick Gold	1,831,001	0.89	573,122	Grupo Financiero Banorte	5,070,105	2.47
Cayman Islands						11,160,841	5.44
553,300	Alibaba	6,363,356	3.10	Netherlands			
52,189	Alibaba	4,841,052	2.36	50,763	Prosus	3,548,487	1.73
791,000	China Mengniu Dairy	2,662,561	1.30	Poland			
233,200	ENN Energy	1,828,617	0.89	363,966	Powszechna Kasa Oszczednosci Bank Polski	3,308,237	1.61
908,800	Sands China	3,076,464	1.50	54,839	Powszechny Zaklad Ubezpieczen	551,974	0.27
17,000	Tencent	704,452	0.34			3,860,211	1.88
2,645,600	Wynn Macau*	2,580,505	1.26	Saudi Arabia			
		22,057,007	10.75	102,827	Saudi Basic Industries	2,423,561	1.18
Chile				Singapore			
35,570	Sociedad Quimica y Minera de Chile*	2,213,165	1.08	370,900	BOC Aviation	2,783,059	1.36
China				South Africa			
8,318,000	Bank of China	2,821,107	1.37	246,995	Absa	2,418,487	1.18
4,504,000	China Petroleum & Chemical	2,635,907	1.28	29,987	Gold Fields*	386,532	0.19
1,412,200	GF	2,016,663	0.98	98,786	Gold Fields	1,278,645	0.62
5,343,000	Industrial & Commercial Bank of China	2,452,487	1.20	882,125	Truworths International	3,337,427	1.63
555,900	Joinn Laboratories China	1,833,808	0.89			7,421,091	3.62
11,700	Kweichow Moutai	2,970,289	1.45	South Korea			
113,200	Maxscend Microelectronics	1,930,920	0.94	13,377	Hansol Chemical	1,634,489	0.80
109,500	Wuliangye Yibin	2,346,573	1.14	18,484	Samsung Electronics	935,562	0.45
1,858,000	Zijin Mining	2,923,344	1.43	837	Samsung Electronics	1,058,805	0.52
		21,931,098	10.68	243,456	Samsung Electronics	9,946,377	4.85
Colombia				3,184	Samsung SDI	1,479,081	0.72
144,360	Ecopetrol	1,726,546	0.84	44,784	S-Oil	2,473,412	1.20
Greece						17,527,726	8.54
137,124	OPAP	2,326,794	1.13	Taiwan			
Hong Kong				233,000	Accton Technology	3,497,210	1.70
1,636,000	Hang Lung Properties	2,186,068	1.07	201,000	Delta Electronics	2,183,786	1.06
Hungary				91,000	Lotes	2,471,698	1.21
267,993	MOL Hungarian Oil & Gas	2,047,469	1.00	893,000	Taiwan Semiconductor Manufacturing	15,394,363	7.50
76,033	OTP Bank	3,121,377	1.52	22,923	Taiwan Semiconductor Manufacturing	2,151,782	1.05
		5,168,846	2.52			25,698,839	12.52
India							
346,062	Axis Bank	4,069,412	1.98				
198,046	Godrej Consumer Products	2,404,577	1.17				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Equity Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Thailand			31,096	TCS**	497,536	0.24
1,596,300	CP ALL	2,974,471	1.45			1,462,281	0.71
	United Arab Emirates				Russian Federation		
762,305	Abu Dhabi Commercial Bank	1,791,068	0.87	197,353	LUKOIL**	20	0.00
	United States			350	Novatek**	-	0.00
61,066	Yum China	3,286,572	1.60	438,172	Sberbank of Russia**	46	0.00
	Total Common / Preferred Stocks (Shares)	194,690,032	94.85			66	0.00
	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	194,690,032	94.85		Total Common Stocks (Shares)	1,462,347	0.71
					Total Other Transferable Securities	1,462,347	0.71
					Total Portfolio	196,152,379	95.56
					Other Net Assets	9,123,467	4.44
					Total Net Assets (USD)	205,275,846	100.00
	Other Transferable Securities						
	COMMON STOCKS (SHARES)						
	Cyprus						
551,283	Fix Price**	964,745	0.47				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	1,938,572	USD	1,262,398	BNY Mellon	15/9/2023	(6,172)
USD	302,102	AUD	469,276	BNY Mellon	15/9/2023	(1,996)
						(8,168)
CAD Hedged Share Class						
CAD	777,212	USD	577,842	BNY Mellon	15/9/2023	(3,248)
USD	48,666	CAD	65,660	BNY Mellon	15/9/2023	124
						(3,124)
CHF Hedged Share Class						
CHF	7,495	USD	8,580	BNY Mellon	15/9/2023	(84)
USD	659	CHF	579	BNY Mellon	15/9/2023	3
						(81)
CNH Hedged Share Class						
CNY	59,895	USD	8,298	BNY Mellon	15/9/2023	(62)
USD	639	CNY	4,646	BNY Mellon	15/9/2023	-
						(62)
EUR Hedged Share Class						
EUR	11,384,262	USD	12,487,855	BNY Mellon	15/9/2023	(129,905)
USD	985,357	EUR	903,804	BNY Mellon	15/9/2023	4,254
						(125,651)
GBP Hedged Share Class						
GBP	2,992,051	USD	3,805,973	BNY Mellon	15/9/2023	(12,909)
USD	1,248,978	GBP	981,717	BNY Mellon	15/9/2023	4,442
						(8,467)
HKD Hedged Share Class						
HKD	22,198,008	USD	2,843,830	BNY Mellon	15/9/2023	(12,002)
USD	218,657	HKD	1,710,288	BNY Mellon	15/9/2023	473
						(11,529)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NZD Hedged Share Class						
NZD	530,294	USD	320,310	BNY Mellon	15/9/2023	(4,909)
USD	84,659	NZD	142,372	BNY Mellon	15/9/2023	(19)
Net unrealised depreciation						(4,928)
SGD Hedged Share Class						
USD	74	SGD	100	BNY Mellon	5/9/2023	-
SGD	1,287,962	USD	956,774	BNY Mellon	15/9/2023	(3,459)
USD	82,957	SGD	112,316	BNY Mellon	15/9/2023	(176)
Net unrealised depreciation						(3,635)
Total net unrealised depreciation						(85,002)
(USD underlying exposure - USD 25,054,188)						(165,645)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Egypt			
182,527	Commercial International Bank Egypt	HSBC Bank	37,391
(182,527)	Commercial International Bank Egypt	HSBC Bank	(36,371)
			1,020
Netherlands			
212,438	X5 Retail**	JP Morgan	754,155
			754,155
Vietnam			
496,900	Vietnam Dairy Products JSC	HSBC Bank	44,793
			44,793
Total (USD underlying exposure - USD 3,032,655)			799,968

** Security subject to a fair value adjustment as detailed in Note 2(j).

Sector Breakdown as at 31 August 2023

	% of Net Assets
Financials	26.83
Technology	20.05
Consumer Cyclical	14.68
Communications	9.95
Consumer Non-cyclical	8.86
Basic Materials	6.19
Energy	4.32
Industrial	3.79
Utilities	0.89
Other Net Assets	4.44
100.00	

Emerging Markets Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				5,680,044	Axis Bank	66,792,762	2.67
				2,409,146	Cipla	36,597,161	1.46
				2,925,269	HDFC Bank	55,527,501	2.22
				922,913	Hindustan Unilever	27,926,654	1.12
				5,112,736	ICICI Prudential Life Insurance	34,825,488	1.39
				784,873	Infosys*	13,696,034	0.55
				1,909,260	Infosys	33,105,099	1.32
				606,476	InterGlobe Aviation	17,838,336	0.71
				266,347	Maruti Suzuki India	32,185,077	1.29
						346,371,799	13.84
COMMON / PREFERRED STOCKS (SHARES)				Indonesia			
Brazil				170,112,400	Bank Rakyat Indonesia Persero	61,991,054	2.48
5,282,649	Ambev*	14,976,310	0.60	Italy			
7,861,420	Ambev	22,434,607	0.89	3,819,500	PRADA	24,958,555	1.00
10,433,092	B3 - Brasil Bolsa Balcao	27,571,232	1.10	Kazakhstan			
3,901,924	Banco Bradesco*	11,783,810	0.47	469,083	Kaspi.KZ JSC	48,784,632	1.95
8,742,612	Banco Bradesco	26,528,613	1.06	Mexico			
54,587,185	Hapvida Participacoes e Investimentos	48,750,101	1.95	101,709	Grupo Aeroportuario del Pacifico	19,682,726	0.79
14,224,469	Sendas Distribuidora	34,356,995	1.37	1,147,439	Grupo Aeroportuario del Pacifico	22,180,194	0.88
1,148,529	Vale*	15,407,517	0.62	4,244,112	Grupo Financiero Banorte	37,545,396	1.50
		201,809,185	8.06			79,408,316	3.17
Canada				Netherlands			
2,172,330	Barrick Gold	35,561,042	1.42	192,227	Prosus	13,437,248	0.54
Cayman Islands				Panama			
214,000	Alchip Technologies	16,597,728	0.66	80,603	Copa	8,361,755	0.33
6,450,800	Alibaba	74,188,940	2.96	Poland			
802,002	Alibaba	74,393,705	2.97	1,077,094	Bank Polska Kasa Opieki	28,240,819	1.13
272,803	Baidu*	38,939,900	1.56	564,377	Powszechny Zaklad Ubezpieczen	5,680,656	0.22
12,715,000	China Mengniu Dairy	42,799,564	1.71			33,921,475	1.35
3,231,400	ENN Energy	25,338,733	1.01	Saudi Arabia			
443,100	New Oriental Education & Technology	2,392,623	0.09	1,076,288	Saudi Basic Industries	25,367,360	1.01
444,940	New Oriental Education & Technology	24,142,444	0.96	South Africa			
3,250,566	Pagseguro Digital	29,580,151	1.18	592,778	Gold Fields*	7,640,908	0.30
12,232,800	Sands China	41,410,402	1.65	1,332,047	Gold Fields	17,241,462	0.69
802,500	Tencent	33,254,273	1.33			24,882,370	0.99
292,472	Tencent	12,190,233	0.49	South Korea			
503,489	XP*	12,937,150	0.52	141,160	Hansol Chemical	17,247,845	0.69
		428,165,846	17.09	804,697	Hanwha Solutions	22,191,190	0.89
China				56,949	Samsung Biologics	31,754,426	1.27
94,448,000	China Construction Bank	50,577,936	2.02	3,478,877	Samsung Electronics	176,082,368	7.03
18,650,000	China Oilfield Services	21,139,740	0.85			247,275,829	9.88
3,918,496	China Oilfield Services	7,982,035	0.32	Taiwan			
54,460	Contemporary Ampere Technology	1,770,706	0.07	1,969,000	Accton Technology	29,553,678	1.18
2,637,694	Ganfeng Lithium	17,188,594	0.69	3,012,000	Delta Electronics	32,724,196	1.30
1,493,800	Ganfeng Lithium*	7,142,377	0.28	9,878,000	Taiwan Semiconductor Manufacturing	170,286,135	6.80
2,176,600	Haier Smart Home*	6,729,913	0.27	193,730	Taiwan Semiconductor Manufacturing	18,185,435	0.73
127,854	Kweichow Moutai	32,458,407	1.30	560,000	Wiwynn	27,431,563	1.10
2,124,376	WuXi AppTec	23,797,700	0.95			278,181,007	11.11
1,110,700	WuXi AppTec*	12,164,912	0.49	Hong Kong			
		180,952,320	7.24	2,769,600	Link REIT	13,736,804	0.55
Hungary				India			
913,969	OTP Bank	37,521,101	1.50	12,740,212	Aditya Birla Capital	27,877,687	1.11

*All or a portion of this security represents a security on loan.

Emerging Markets Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Thailand				411,323	TCS**	4,878,427	0.19
19,608,900	CP ALL	36,538,310	1.46				
28,331,900	PTT	28,115,461	1.12				
				Russian Federation			
				1,013,604	Gazprom**	106	0.00
				1,056,549	LUKOIL**	110	0.00
				190,106	Novatek**	20	0.00
				1,732,056	Sberbank of Russia**	180	0.00
				64,838,702	Surgutneftegas**	6,757	0.00
				United States			
				19,672	Sequoia Pine Investment**	9,364,265	0.37
Total Common / Preferred Stocks (Shares)		2,262,075,861	90.36	Total Common/Preferred Stocks (Shares)		18,669,235	0.74
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,262,075,861	90.36	Total Other Transferable Securities		18,669,235	0.74
				Total Portfolio		2,280,745,096	91.10
				Other Net Assets		222,718,974	8.90
				Total Net Assets (USD)		2,503,464,070	100.00
Other Transferable Securities							
COMMON / PREFERRED STOCKS (SHARES)							
Cyprus							
2,525,354	Fix Price**	4,419,370	0.18				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	2,909,789	USD	3,191,680	BNY Mellon	15/9/2023	(33,021)
USD	296,618	EUR	272,013	BNY Mellon	15/9/2023	1,343
Net unrealised depreciation						(31,678)
Total net unrealised depreciation (USD underlying exposure - USD 3,452,099)						(31,678)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
810	USD	MSCI Emerging Markets Index	September 2023	39,904,650	(1,449,309)
Total				39,904,650	(1,449,309)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Cayman Islands			
5,657	Pageseguro Digital	Goldman Sachs	5,091
			5,091

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
China			
872,380	Asymchem Laboratories Tianjin	Goldman Sachs	638,016

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Fund continued

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
1,329,737	Contemporary Amperex Technology	Goldman Sachs	1,089,822
6,699,120	Haier Smart Home	Goldman Sachs	131,792
			1,859,630
Egypt			
1,764,199	Commercial International Bank Egypt	HSBC Bank	361,403
(1,764,199)	Commercial International Bank Egypt	HSBC Bank	(348,813)
			12,590
Jersey			
928,932	Wizz Air	HSBC Bank	(535,920)
			(535,920)
Netherlands			
221,700	Prosus	JP Morgan	(580,233)
			(580,233)
Total (USD underlying exposure - USD 129,809,190)			761,158

Sector Breakdown as at 31 August 2023

	% of Net Assets
Technology	23.07
Financials	23.02
Consumer Non-cyclical	12.79
Communications	11.03
Consumer Cyclical	8.33
Basic Materials	6.59
Industrial	2.97
Energy	2.29
Utilities	1.01
Other Net Assets	8.90
<hr/>	
	100.00

Emerging Markets Impact Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
BONDS							
Austria				Georgia			
USD 1,733,000	Klabin Austria 7% 3/4/2049	1,679,485	1.82	USD 2,040,000	Georgian Railway JSC 4% 17/6/2028	1,772,026	1.92
USD 2,633,000	Suzano Austria 5.75% 14/7/2026	2,632,934	2.85	Hong Kong			
		4,312,419	4.67	USD 1,896,000	Lenovo 6.536% 27/7/2032	1,909,111	2.07
Benin				USD 2,714,000	Xiaomi Best Time International 4.1% 14/7/2051	1,623,501	1.76
EUR 1,142,000	Benin Government International Bond 4.95% 22/1/2035	874,962	0.95			3,532,612	3.83
Bermuda				Hungary			
USD 2,706,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	2,380,969	2.58	EUR 2,030,000	Hungary Government International Bond 1.75% 5/6/2035	1,539,196	1.67
Brazil				EUR 785,000	Hungary Government International Bond 5% 22/2/2027	860,680	0.93
USD 2,675,000	Banco do Brasil 6.25% 18/4/2030	2,656,676	2.88	USD 1,655,000	MVM Energetika Zrt 7.5% 9/6/2028	1,686,031	1.83
British Virgin Islands						4,085,907	4.43
USD 1,886,732	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	1,840,299	2.00	India			
Cayman Islands				USD 987,000	JSW Hydro Energy 4.125% 18/5/2031	833,048	0.90
USD 2,300,000	Baidu 2.375% 23/8/2031*	1,828,557	1.98	USD 1,388,000	Power Finance 3.75% 6/12/2027	1,281,006	1.39
USD 2,300,000	Banco Bradesco 4.375% 18/3/2027*	2,190,198	2.37			2,114,054	2.29
USD 1,768,000	Gaci First Investment 5% 13/10/2027	1,748,517	1.90	Indonesia			
USD 800,000	Hongkong Land Finance Cayman Islands 2.25% 15/7/2031	640,536	0.69	USD 1,792,000	Pertamina Geothermal Energy 5.15% 27/4/2028	1,771,840	1.92
USD 1,000,000	MAF Sukuk 3.933% 28/2/2030	929,125	1.01	International			
USD 1,011,000	MAF Sukuk 4.638% 14/5/2029	985,108	1.07	USD 2,000,000	Arab Petroleum Investments 1.483% 6/10/2026	1,787,250	1.94
USD 500,000	MAF Sukuk 5% 1/6/2033*	494,228	0.54	EUR 400,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	317,689	0.34
USD 880,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033*	859,818	0.93			2,104,939	2.28
		9,676,087	10.49	Luxembourg			
Chile				USD 1,424,000	Rumo Luxembourg 5.25% 10/1/2028	1,339,571	1.45
USD 1,348,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	1,196,390	1.30	Mauritius			
USD 2,950,000	Chile Government International Bond 2.75% 31/1/2027	2,743,057	2.97	USD 918,000	Diamond II 7.95% 28/7/2026	904,366	0.98
USD 2,739,000	Colbun 3.15% 19/1/2032*	2,276,479	2.47	USD 630,700	Greenko Power II 4.3% 13/12/2028	548,344	0.59
USD 3,044,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	2,373,133	2.57	USD 755,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	728,001	0.79
USD 2,206,000	Interchile 4.5% 30/6/2056	1,720,393	1.86			2,180,711	2.36
USD 1,836,000	Inversiones CMPC 4.375% 4/4/2027*	1,745,825	1.89	Mexico			
		12,055,277	13.06	USD 1,324,000	Cemex 9.125% 14/3/2028*	1,382,415	1.50
China				EUR 3,070,000	Mexico Government International Bond 1.35% 18/9/2027	3,009,861	3.26
USD 1,989,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	1,783,831	1.93			4,392,276	4.76
Egypt				Netherlands			
USD 900,000	Egypt Government International Bond 5.25% 6/10/2025	700,767	0.76	USD 658,000	Greenko Dutch 3.85% 29/3/2026	595,635	0.65
				Paraguay			
				USD 2,345,000	Banco Continental SAECA 2.75% 10/12/2025	2,129,910	2.31
				Peru			
				USD 3,209,000	Fondo MIVIVIENDA 4.625% 12/4/2027*	3,082,838	3.34
				USD 1,215,000	Peruvian Government International Bond 3% 15/1/2034	986,945	1.07
						4,069,783	4.41

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Impact Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Serbia						
EUR 3,140,000	Serbia International Bond 1% 23/9/2028	2,691,877	2.92	USD 1,775,000	Abu Dhabi National Energy 4.696% 24/4/2033*	1,739,844	1.88
				USD 1,800,000	Commercial Bank of Dubai PSC 5.319% 14/6/2028	1,788,750	1.94
						5,234,184	5.67
	Singapore				United States		
USD 460,000	Continuum Energy Aura 9.5% 24/2/2027	460,575	0.50	USD 2,700,000	MercadoLibre 2.375% 14/1/2026	2,470,136	2.68
USD 955,420	Continuum Energy Levanter 4.5% 9/2/2027	892,123	0.97		Uruguay		
		1,352,698	1.47	USD 325,000	Uruguay Government International Bond 5.75% 28/10/2034	349,133	0.38
	South Korea					84,041,028	91.09
USD 1,415,000	Industrial Bank of Korea 1.04% 22/6/2025	1,306,951	1.42	Total Bonds			
USD 2,400,000	POSCO 2.75% 15/7/2024	2,336,856	2.53	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		84,041,028	91.09
		3,643,807	3.95	Total Portfolio		84,041,028	91.09
	Turkey			Other Net Assets		8,220,385	8.91
EUR 1,900,000	Arcelik 3% 27/5/2026*	1,928,642	2.09	Total Net Assets (USD)		92,261,413	100.00
	United Arab Emirates						
USD 1,754,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	1,705,590	1.85				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	11,623,681	EUR	10,648,000	BNP Paribas	13/9/2023	66,148
Net unrealised appreciation						66,148
EUR Hedged Share Class						
EUR	69,857,994	USD	76,654,193	BNY Mellon	15/9/2023	(821,283)
USD	482,536	EUR	443,935	BNY Mellon	15/9/2023	635
Net unrealised depreciation						(820,648)
Total net unrealised depreciation (USD underlying exposure - USD 87,826,764)						(754,500)

Emerging Markets Local Currency Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 59,140,000	China Government Bond 3.27% 19/11/2030	8,537,702	0.53
				CNY 1,730,000	China Government Bond 3.28% 3/12/2027	246,907	0.02
BONDS				CNY 55,330,000	China Government Bond 3.29% 23/5/2029	7,938,441	0.49
Brazil				CNY 19,970,000	China Government Bond 3.72% 12/4/2051	3,150,741	0.19
BRL 52,341,000	Brazil Letras do Tesouro Nacional 0% 1/1/2024	10,233,147	0.63	CNY 61,070,000	China Government Bond 3.81% 14/9/2050	9,750,285	0.60
BRL 79,576,000	Brazil Letras do Tesouro Nacional 0% 1/7/2024	14,806,023	0.91			76,785,207	4.72
BRL 44,728,000	Brazil Letras do Tesouro Nacional 0% 1/7/2025	7,598,223	0.47	Colombia			
BRL 188,452,000	Brazil Letras do Tesouro Nacional 0% 1/1/2026	30,485,565	1.87	USD 8,739,000	Colombia Government International Bond 3.125% 15/4/2031	6,739,954	0.41
BRL 34,210,000	Brazil Letras do Tesouro Nacional 0% 1/7/2026	5,287,915	0.32	USD 3,953,000	Colombia Government International Bond 7.5% 2/2/2034*	3,921,673	0.24
BRL 132,180,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	26,806,529	1.65	COP 393,000,000	Colombia Government International Bond 9.85% 28/6/2027	94,214	0.01
BRL 157,527,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	31,725,058	1.95	COP 67,092,800,000	Colombian TES 6% 28/4/2028	14,015,245	0.86
BRL 174,897,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	34,567,308	2.12	COP 26,051,600,000	Colombian TES 6.25% 26/11/2025	5,936,104	0.36
BRL 119,681,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	23,581,704	1.45	COP 13,416,100,000	Colombian TES 7% 26/3/2031	2,709,121	0.17
BRL 36,431,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	7,073,759	0.43	COP 84,896,400,000	Colombian TES 7% 26/3/2031	17,224,873	1.06
		192,165,231	11.80	COP 56,551,900,000	Colombian TES 7% 30/6/2032	11,123,409	0.68
Chile				COP 60,569,500,000	Colombian TES 7.25% 18/10/2034	11,579,622	0.71
CLP 8,650,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	8,738,322	0.54	COP 51,089,600,000	Colombian TES 7.25% 26/10/2050	8,548,152	0.53
CLP 5,745,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	6,527,645	0.40	COP 52,211,100,000	Colombian TES 7.5% 26/8/2026	11,980,396	0.74
CLP 3,245,000,000	Bonos de la Tesoreria de la Republica en pesos 4.7% 1/9/2030	3,582,056	0.22	COP 56,595,600,000	Colombian TES 7.75% 18/9/2030	12,206,021	0.75
USD 8,911,000	Chile Government International Bond 2.55% 27/1/2032*	7,495,309	0.46	COP 40,139,700,000	Colombian TES 9.25% 28/5/2042	8,488,114	0.52
USD 5,418,000	Chile Government International Bond 4.34% 7/3/2042*	4,659,643	0.28			114,566,898	7.04
		31,002,975	1.90	Czech Republic			
China				CZK 40,330,000	Czech Republic Government Bond 0% 12/12/2024	1,698,839	0.10
CNY 39,020,000	China Government Bond 1.99% 9/4/2025	5,339,001	0.33	CZK 137,390,000	Czech Republic Government Bond 0.05% 29/11/2029*	4,761,421	0.29
CNY 61,410,000	China Government Bond 2.68% 21/5/2030	8,491,937	0.52	CZK 242,220,000	Czech Republic Government Bond 0.95% 15/5/2030*	8,793,985	0.54
CNY 44,810,000	China Government Bond 2.85% 4/6/2027	6,258,647	0.38	CZK 121,910,000	Czech Republic Government Bond 1% 26/6/2026	4,973,158	0.31
CNY 32,700,000	China Government Bond 2.88% 25/2/2033	4,590,077	0.28	CZK 292,970,000	Czech Republic Government Bond 1.2% 13/3/2031*	10,608,756	0.65
CNY 36,170,000	China Government Bond 3.02% 22/10/2025	5,064,446	0.31	CZK 133,890,000	Czech Republic Government Bond 1.25% 14/2/2025	5,697,698	0.35
CNY 1,820,000	China Government Bond 3.12% 5/12/2026	257,287	0.02	CZK 277,680,000	Czech Republic Government Bond 1.75% 23/6/2032	10,250,954	0.63
CNY 59,850,000	China Government Bond 3.13% 21/11/2029	8,521,557	0.52	CZK 308,880,000	Czech Republic Government Bond 2% 13/10/2033	11,330,935	0.70
CNY 60,360,000	China Government Bond 3.25% 22/11/2028	8,638,179	0.53	CZK 60,340,000	Czech Republic Government Bond 2.5% 25/8/2028	2,486,133	0.15
				CZK 225,380,000	Czech Republic Government Bond 2.75% 23/7/2029	9,302,181	0.57

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 60,570,000	Czech Republic Government Bond 4.2% 4/12/2036	2,678,415	0.17	IDR 376,062,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	24,704,531	1.52
CZK 95,820,000	Czech Republic Government Bond 6% 26/2/2026	4,457,680	0.27	IDR 122,390,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	8,088,347	0.50
		77,040,155	4.73	IDR 84,479,000,000	Indonesia Treasury Bond 7% 15/5/2027	5,688,326	0.35
	Dominican Republic			IDR 307,735,000,000	Indonesia Treasury Bond 7% 15/2/2033	21,105,002	1.30
USD 6,115,000	Dominican Republic International Bond 5.5% 22/2/2029	5,725,108	0.35	IDR 31,681,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	2,208,101	0.13
DOP 107,700,000	Dominican Republic International Bond 13.625% 3/2/2033	2,317,198	0.14	IDR 56,569,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	3,890,744	0.24
		8,042,306	0.49	IDR 110,720,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	7,789,657	0.48
	Egypt			IDR 50,052,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	3,544,391	0.22
EGP 79,711,000	Egypt Government Bond 14.664% 6/10/2030	1,420,511	0.09	IDR 88,260,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	6,487,660	0.40
EGP 58,045,000	Egypt Government Bond 14.82% 6/7/2031	1,026,366	0.06	IDR 217,471,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	16,227,219	1.00
USD 11,377,000	Egypt Government International Bond 8.875% 29/5/2050	6,122,646	0.38	IDR 141,385,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	9,826,396	0.60
		8,569,523	0.53	IDR 155,569,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	11,649,799	0.71
	Hungary			IDR 104,642,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	7,987,283	0.49
HUF 1,322,270,000	Hungary Government Bond 1% 26/11/2025	3,228,163	0.20	IDR 80,695,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	6,032,256	0.37
HUF 663,140,000	Hungary Government Bond 1.5% 22/4/2026	1,605,573	0.10	IDR 84,186,000,000	Indonesia Treasury Bond 9% 15/3/2029	6,213,070	0.38
HUF 1,140,440,000	Hungary Government Bond 2.75% 22/12/2026	2,780,701	0.17	IDR 61,927,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	4,824,450	0.30
HUF 991,810,000	Hungary Government Bond 3% 27/10/2027*	2,411,892	0.15	IDR 143,955,000,000	Indonesia Treasury Bond 11% 15/9/2025	10,302,754	0.63
HUF 3,082,650,000	Hungary Government Bond 3% 21/8/2030	6,967,736	0.43			170,251,025	10.46
HUF 2,002,960,000	Hungary Government Bond 3.25% 22/10/2031*	4,495,734	0.27		Malaysia		
HUF 3,093,360,000	Hungary Government Bond 4% 28/4/2051	5,562,650	0.34	MYR 12,253,000	Malaysia Government Bond 2.632% 15/4/2031	2,435,071	0.15
HUF 2,672,150,000	Hungary Government Bond 4.75% 24/11/2032	6,485,959	0.40	MYR 50,173,000	Malaysia Government Bond 3.502% 31/5/2027	10,798,163	0.66
HUF 1,912,570,000	Hungary Government Bond 5.5% 24/6/2025	5,155,605	0.32	MYR 63,756,000	Malaysia Government Bond 3.582% 15/7/2032	13,464,392	0.83
HUF 19,420,000	Hungary Government Bond 6% 24/11/2023	54,849	0.00	MYR 38,263,000	Malaysia Government Bond 3.733% 15/6/2028	8,278,450	0.51
HUF 2,382,130,000	Hungary Government Bond 6.75% 22/10/2028*	6,658,344	0.41	MYR 31,556,000	Malaysia Government Bond 3.757% 22/5/2040	6,500,362	0.40
USD 8,514,000	Hungary Government International Bond 6.25% 22/9/2032*	8,593,052	0.53	MYR 40,645,000	Malaysia Government Bond 3.828% 5/7/2034	8,664,299	0.53
		54,000,258	3.32	MYR 15,744,000	Malaysia Government Bond 3.844% 15/4/2033	3,384,618	0.21
	India			MYR 8,979,000	Malaysia Government Bond 3.882% 14/3/2025	1,952,457	0.12
INR 42,120,000	India Government Bond 6.79% 15/5/2027	502,186	0.03	MYR 51,580,000	Malaysia Government Bond 3.885% 15/8/2029	11,217,253	0.69
INR 49,600,000	India Government Bond 7.17% 8/1/2028	598,858	0.04	MYR 24,842,000	Malaysia Government Bond 3.892% 15/3/2027	5,414,374	0.33
		1,101,044	0.07	MYR 20,884,000	Malaysia Government Bond 3.899% 16/11/2027	4,561,418	0.28
	Indonesia						
IDR 112,721,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	7,286,528	0.45				
IDR 97,927,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	6,394,511	0.39				

*All or a portion of this security represents a security on loan.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MYR 59,020,000	Malaysia Government Bond 3.955% 15/9/2025	12,857,702	0.79	PEN 117,336,000	Peruvian Government International Bond 6.95% 12/8/2031	32,640,799	2.00
MYR 19,635,000	Malaysia Government Bond 4.059% 30/9/2024	4,263,797	0.26	PEN 20,854,000	Peruvian Government International Bond 8.2% 12/8/2026	5,992,491	0.37
MYR 21,211,000	Malaysia Government Bond 4.065% 15/6/2050	4,404,662	0.27			53,532,995	3.29
MYR 27,954,000	Malaysia Government Bond 4.232% 30/6/2031	6,182,981	0.38		Philippines		
MYR 47,216,000	Malaysia Government Bond 4.392% 15/4/2026	10,414,479	0.64	PHP 125,000,000	Philippine Government International Bond 6.25% 14/1/2036	2,139,399	0.13
MYR 15,451,000	Malaysia Government Bond 4.457% 31/3/2053	3,440,492	0.21		Poland		
MYR 17,631,000	Malaysia Government Bond 4.498% 15/4/2030	3,966,972	0.24	PLN 30,750,000	Republic of Poland Government Bond 0.25% 25/10/2026	6,404,523	0.40
MYR 24,109,000	Malaysia Government Bond 4.504% 30/4/2029	5,401,555	0.33	PLN 39,823,000	Republic of Poland Government Bond 1.25% 25/10/2030*	7,319,596	0.45
MYR 19,411,000	Malaysia Government Bond 4.696% 15/10/2042	4,485,277	0.28	PLN 63,728,000	Republic of Poland Government Bond 1.75% 25/4/2032	11,491,398	0.71
MYR 25,793,000	Malaysia Government Bond 4.736% 15/3/2046	5,947,951	0.37	PLN 24,565,000	Republic of Poland Government Bond 2.5% 25/7/2026	5,530,806	0.34
MYR 17,393,000	Malaysia Government Bond 4.762% 7/4/2037	4,028,389	0.25	PLN 47,042,000	Republic of Poland Government Bond 2.5% 25/7/2027	10,310,670	0.63
MYR 35,468,000	Malaysia Government Bond 4.893% 8/6/2038	8,367,270	0.51	PLN 38,224,000	Republic of Poland Government Bond 2.75% 25/4/2028	8,318,642	0.51
MYR 389,000	Malaysia Government Investment Issue 4.128% 15/8/2025	85,073	0.00	PLN 90,756,000	Republic of Poland Government Bond 2.75% 25/10/2029*	19,072,277	1.17
		150,517,457	9.24	PLN 16,060,000	Republic of Poland Government Bond 3.25% 25/7/2025	3,753,227	0.23
	Mexico			PLN 14,301,000	Republic of Poland Government Bond 3.75% 25/5/2027	3,290,973	0.20
MXN 146,083,900	Mexican Bonos 5.5% 4/3/2027	7,640,874	0.47	PLN 31,883,000	Republic of Poland Government Bond 6% 25/10/2033*	7,978,957	0.49
MXN 494,702,580	Mexican Bonos 5.75% 5/3/2026	26,752,169	1.64	PLN 27,581,000	Republic of Poland Government Bond 7.5% 25/7/2028	7,299,418	0.45
MXN 471,972,710	Mexican Bonos 7.5% 3/6/2027	26,273,875	1.61	EUR 2,920,000	Republic of Poland Government International Bond 4.25% 14/2/2043*	3,096,807	0.19
MXN 142,169,100	Mexican Bonos 7.5% 26/5/2033	7,511,633	0.46			93,867,294	5.77
MXN 484,794,140	Mexican Bonos 7.75% 29/5/2031	26,372,919	1.62		Romania		
MXN 160,704,000	Mexican Bonos 7.75% 23/11/2034	8,572,419	0.53	RON 21,715,000	Romania Government Bond 3.25% 24/6/2026	4,402,044	0.27
MXN 265,559,930	Mexican Bonos 7.75% 13/11/2042	13,507,691	0.83	RON 12,375,000	Romania Government Bond 3.65% 24/9/2031	2,232,938	0.14
MXN 4,755,090	Mexican Bonos 8% 7/12/2023	281,680	0.02	RON 16,465,000	Romania Government Bond 4.15% 24/10/2030	3,127,958	0.19
MXN 266,268,400	Mexican Bonos 8% 5/9/2024	15,430,064	0.95	RON 21,495,000	Romania Government Bond 4.25% 28/4/2036	3,725,544	0.23
MXN 271,443,770	Mexican Bonos 8% 7/11/2047	14,112,550	0.87	RON 38,070,000	Romania Government Bond 4.75% 11/10/2034	7,072,514	0.43
MXN 105,162,100	Mexican Bonos 8% 31/7/2053	5,418,531	0.33	RON 24,735,000	Romania Government Bond 4.85% 25/7/2029	5,015,912	0.31
MXN 316,691,200	Mexican Bonos 8.5% 31/5/2029	18,176,705	1.12	RON 26,465,000	Romania Government Bond 5% 12/2/2029	5,440,072	0.33
MXN 272,512,470	Mexican Bonos 8.5% 18/11/2038	15,056,541	0.92	RON 14,970,000	Romania Government Bond 5.8% 26/7/2027	3,227,140	0.20
MXN 231,140,420	Mexican Bonos 10% 5/12/2024	13,678,178	0.84	RON 33,320,000	Romania Government Bond 6.7% 25/2/2032	7,303,537	0.45
MXN 76,894,620	Mexican Bonos 10% 20/11/2036	4,832,065	0.30	RON 19,225,000	Romania Government Bond 8.25% 29/9/2032	4,644,690	0.29
MXN 90,592,000	Petroleos Mexicanos 7.19% 12/9/2024*	5,069,375	0.31				
		208,687,269	12.82				
	Peru						
PEN 54,023,000	Peruvian Government International Bond 6.35% 12/8/2028	14,899,705	0.92				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 4,246,000	Romanian Government International Bond 2.75% 26/2/2026 [*]	4,395,715	0.27	ZAR 198,921,788	Republic of South Africa Government Bond 9% 31/1/2040	8,111,168	0.50
EUR 2,877,000	Romanian Government International Bond 3.624% 26/5/2030 [*]	2,759,431	0.17	ZAR 429,222,324	Republic of South Africa Government Bond 10.5% 21/12/2026	23,901,851	1.47
USD 8,578,000	Romanian Government International Bond 7.125% 17/1/2033 [*]	9,011,575	0.55			179,979,596	11.05
		62,359,070	3.83		Sweden		
				EUR 9,731,813	East Renewable 13.5% 1/1/2025	1,319,811	0.08
	Russian Federation				Ukraine		
RUB 431,758,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	1,259,753	0.08	UAH 80,000,000	Ukraine Government International Bond 10% 23/8/2023 ^{***}	1,584,071	0.10
RUB 1,262,514,000	Russian Federal Bond - OFZ 6.9% 23/5/2029	4,275,693	0.26	UAH 40,626,000	Ukraine Government International Bond 15.84% 26/2/2025	800,254	0.05
RUB 730,796,000	Russian Federal Bond - OFZ 7.05% 19/1/2028	2,474,950	0.15			2,384,325	0.15
RUB 694,456,000	Russian Federal Bond - OFZ 7.25% 10/5/2034	2,026,234	0.12		United States		
RUB 841,856,000	Russian Federal Bond - OFZ 7.65% 10/4/2030	2,851,071	0.18	USD 6,231,000	United States Treasury Note/Bond 0.125% 15/1/2024	6,111,359	0.38
RUB 611,571,000	Russian Federal Bond - OFZ 8.5% 17/9/2031	1,784,398	0.11	USD 18,078,400	United States Treasury Note/Bond 0.375% 15/7/2024	17,310,800	1.06
		14,672,099	0.90	USD 8,680,000	United States Treasury Note/Bond 2.125% 30/11/2024	8,352,466	0.51
	Serbia			USD 17,124,900	United States Treasury Note/Bond 4.63% 30/6/2025 [†]	17,018,538	1.05
EUR 7,541,000	Serbia International Bond 1% 23/9/2028	6,464,792	0.40			48,793,163	3.00
USD 6,427,000	Serbia International Bond 6.25% 26/5/2028	6,406,433	0.39		Uruguay		
		12,871,225	0.79	UYU 149,670,000	Uruguay Government International Bond 8.5% 15/3/2028	3,862,698	0.24
	South Africa				Zambia		
ZAR 132,362,535	Republic of South Africa Government Bond 6.25% 31/3/2036 [*]	4,519,089	0.28	ZMW 55,000,000	Zambia Government Bond 13% 18/12/2027	2,049,734	0.12
ZAR 151,515,279	Republic of South Africa Government Bond 6.5% 28/2/2041	4,765,283	0.29				
ZAR 962,269,710	Republic of South Africa Government Bond 7% 28/2/2031 [*]	41,594,614	2.55	Total Bonds		1,570,560,757	96.47
ZAR 521,629,189	Republic of South Africa Government Bond 8% 31/1/2030 [*]	24,910,266	1.53	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,570,560,757	96.47
ZAR 363,904,066	Republic of South Africa Government Bond 8.25% 31/3/2032 [*]	16,455,085	1.01		Other Transferable Securities		
ZAR 357,064,225	Republic of South Africa Government Bond 8.5% 31/1/2037	14,576,659	0.89		BONDS		
ZAR 258,651,345	Republic of South Africa Government Bond 8.75% 31/1/2044 [*]	10,018,714	0.62		Ghana		
ZAR 436,282,994	Republic of South Africa Government Bond 8.75% 28/2/2048 [*]	16,803,184	1.03	GHS 58,473,000	Ghana Treasury Note 17.6% 20/2/2023 ^{***}	2,564,598	0.16
ZAR 326,332,799	Republic of South Africa Government Bond 8.875% 28/2/2035 [*]	14,323,683	0.88	GHS 12,800,000	Republic of Ghana Government Bonds 20.75% 6/3/2023 ^{***}	561,402	0.03
						3,126,000	0.19

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

^{***}This security is in default, see Note 2(b).

Emerging Markets Local Currency Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
Ukraine			
UAH 224,880,000	Ukraine Government International Bond 16% 24/5/2023 ^{**,***}	6,099,758	0.38
Total Bonds		9,225,758	0.57
Total Other Transferable Securities		9,225,758	0.57
Total Portfolio		1,579,786,515	97.05
Other Net Assets		48,093,260	2.95
Total Net Assets (USD)		1,627,879,775	100.00

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

^{***}This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	6,792,400	USD	4,534,684	JP Morgan	13/9/2023	(133,438)
AUD	12,500,000	USD	8,197,449	Bank of America	13/9/2023	(97,871)
BRL	76,310,900	USD	15,800,642	JP Morgan	5/9/2023	(314,327)
BRL	17,700,000	USD	3,628,566	HSBC Bank	5/9/2023	(36,579)
BRL	44,500,000	USD	9,043,777	BNP Paribas	5/9/2023	(13,076)
BRL	30,490,000	USD	6,134,829	BNY Mellon	5/9/2023	52,724
BRL	40,946,355	USD	8,168,686	Bank of America	5/9/2023	140,849
BRL	160,668,854	USD	32,644,461	Goldman Sachs	3/10/2023	(187,360)
BRL	205,453,551	USD	41,928,354	Goldman Sachs	5/9/2023	(234,204)
CAD	11,465,200	USD	8,593,826	JP Morgan	13/9/2023	(117,850)
CAD	11,400,000	USD	8,663,206	Bank of America	13/9/2023	(235,431)
CAD	7,400,000	USD	5,547,751	BNP Paribas	13/9/2023	(77,090)
CHF	2,057,900	USD	2,311,234	Toronto-Dominion	13/9/2023	21,071
CHF	3,134,600	USD	3,639,605	BNP Paribas	13/9/2023	(87,030)
CLP	5,218,183,682	USD	6,467,353	JP Morgan	13/9/2023	(366,549)
CLP	6,857,424,912	USD	8,315,018	Morgan Stanley	13/9/2023	(297,706)
CLP	12,310,369,400	USD	15,082,581	Bank of America	13/9/2023	(689,997)
CLP	4,690,171,088	USD	5,735,599	Barclays	13/9/2023	(252,117)
CLP	3,266,400,000	USD	3,940,929	BNP Paribas	13/9/2023	(122,040)
CLP	5,465,679,900	USD	6,481,905	Goldman Sachs	13/9/2023	(91,742)
CNH	683,035,693	USD	94,758,833	Bank of America	13/9/2023	(831,588)
CNH	13,300,000	USD	1,861,182	Morgan Stanley	13/9/2023	(32,241)
CNH	14,300,000	USD	1,994,914	JP Morgan	13/9/2023	(28,458)
CNH	17,000,000	USD	2,368,437	BNP Paribas	13/9/2023	(30,692)
COP	47,803,050,000	USD	11,413,893	Morgan Stanley	13/9/2023	192,647
COP	13,494,300,000	USD	3,156,387	Barclays	13/9/2023	120,017
COP	116,165,642,652	USD	28,230,731	BNY Mellon	13/9/2023	(25,814)
COP	30,762,154,300	USD	7,264,133	BNP Paribas	13/9/2023	204,892
COP	11,755,448,769	USD	2,918,433	Goldman Sachs	13/9/2023	(64,220)
COP	15,680,300,000	USD	3,844,153	JP Morgan	13/9/2023	(36,990)
COP	21,766,300,000	USD	5,171,371	Bank of America	13/9/2023	113,468
CZK	883,132,489	USD	40,244,974	HSBC Bank	13/9/2023	(429,844)
CZK	7,920,000	USD	361,102	Barclays	13/9/2023	(4,037)
CZK	69,082,000	USD	3,198,109	Morgan Stanley	13/9/2023	(83,618)
CZK	267,250,000	USD	12,167,212	Citigroup	13/9/2023	(118,518)
CZK	112,416,600	USD	5,207,655	JP Morgan	13/9/2023	(139,467)
CZK	88,735,400	USD	4,069,250	Toronto-Dominion	13/9/2023	(68,705)
CZK	13,650,000	USD	625,064	Standard Chartered Bank	13/9/2023	(9,667)
CZK	11,100,000	USD	496,643	UBS	13/9/2023	3,789
EUR	78,923,973	USD	86,412,404	Morgan Stanley	13/9/2023	(746,896)
EUR	61,560,600	USD	67,636,961	JP Morgan	13/9/2023	(817,970)
EUR	42,713,800	USD	47,000,299	HSBC Bank	13/9/2023	(637,966)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	14,788,000	USD	16,042,673	Barclays	13/9/2023	8,490
EUR	330,000	USD	356,950	BNY Mellon	13/9/2023	1,238
EUR	15,007,000	USD	16,179,512	Bank of America	13/9/2023	109,358
GBP	6,683,600	USD	8,543,856	JP Morgan	13/9/2023	(71,044)
HUF	13,394,686,238	USD	37,641,383	Toronto-Dominion	13/9/2023	501,030
HUF	2,170,650,300	USD	6,071,123	Goldman Sachs	13/9/2023	109,973
HUF	4,079,507,200	USD	11,618,859	JP Morgan	13/9/2023	(2,145)
HUF	1,480,610,400	USD	4,276,057	Citibank	13/9/2023	(59,904)
HUF	1,482,199,800	USD	4,268,148	BNP Paribas	13/9/2023	(47,469)
IDR	71,385,099,895	USD	4,679,860	Bank of America	13/9/2023	6,787
IDR	48,343,086,034	USD	3,176,600	BNP Paribas	13/9/2023	(2,731)
IDR	478,172,279,200	USD	31,687,397	HSBC Bank	13/9/2023	(293,946)
IDR	51,475,900,000	USD	3,430,126	JP Morgan	13/9/2023	(50,578)
IDR	18,900,400,000	USD	1,233,788	Standard Chartered Bank	13/9/2023	7,080
ILS	32,346,600	USD	8,758,172	UBS	13/9/2023	(271,227)
ILS	8,600,000	USD	2,335,804	Morgan Stanley	13/9/2023	(79,377)
INR	2,643,003,472	USD	31,972,461	Morgan Stanley	13/9/2023	(47,495)
INR	361,570,000	USD	4,359,811	UBS	13/9/2023	7,611
INR	445,300,000	USD	5,387,017	BNP Paribas	13/9/2023	(8,217)
INR	300,089,000	USD	3,619,604	JP Morgan	13/9/2023	5,186
JPY	11,986,310,722	USD	84,166,455	Morgan Stanley	13/9/2023	(2,037,169)
JPY	558,100,000	USD	4,047,045	JP Morgan	13/9/2023	(222,986)
JPY	2,972,900,000	USD	21,477,388	Bank of America	13/9/2023	(1,107,304)
KZT	2,087,178,100	USD	4,450,273	Goldman Sachs	31/10/2023	26,312
MXN	133,731,400	USD	7,685,748	Barclays	13/9/2023	292,668
MXN	78,701,400	USD	4,483,082	HSBC Bank	13/9/2023	212,244
MXN	47,731,800	USD	2,803,001	Morgan Stanley	13/9/2023	44,679
MXN	86,340,000	USD	5,091,443	BNY Mellon	13/9/2023	59,602
MXN	252,994,100	USD	14,776,137	Deutsche Bank	13/9/2023	317,491
MXN	73,900,000	USD	4,237,998	Goldman Sachs	13/9/2023	170,876
MYR	39,236,000	USD	8,429,322	Morgan Stanley	13/9/2023	32,185
MYR	19,301,900	USD	4,129,190	State Street	13/9/2023	33,394
MYR	126,792,737	USD	27,290,731	Goldman Sachs	13/9/2023	52,974
NGN	3,972,200,000	USD	5,441,370	Standard Chartered Bank	18/9/2023	(329,485)
NOK	136,359,700	USD	12,786,932	State Street	13/9/2023	21,796
NOK	49,686,600	USD	4,657,082	Deutsche Bank	13/9/2023	10,149
NZD	13,800,000	USD	8,604,783	Morgan Stanley	13/9/2023	(397,063)
PEN	55,323,400	USD	15,150,087	Bank of America	13/9/2023	(152,804)
PEN	25,266,200	USD	7,012,506	Morgan Stanley	13/9/2023	(163,246)
PEN	19,000,000	USD	5,171,053	JP Morgan	13/9/2023	(20,459)
PHP	421,439,400	USD	7,625,027	JP Morgan	13/9/2023	(183,447)
PHP	276,700,000	USD	5,038,604	BNP Paribas	13/9/2023	(152,765)
PLN	195,036,786	USD	47,308,022	Bank of America	13/9/2023	17,991
PLN	29,611,000	USD	7,289,422	Goldman Sachs	13/9/2023	(104,261)
PLN	32,400,000	USD	8,163,101	Citigroup	13/9/2023	(301,185)
PLN	29,756,900	USD	7,381,916	Morgan Stanley	13/9/2023	(161,352)
PLN	32,083,000	USD	7,768,469	Deutsche Bank	13/9/2023	16,527
RON	187,842,700	USD	41,236,104	Goldman Sachs	13/9/2023	5,771
RON	27,007,800	USD	6,064,697	Deutsche Bank	13/9/2023	(134,989)
RON	60,949,800	USD	13,482,288	BNP Paribas	13/9/2023	(100,432)
RON	2,060,000	USD	464,847	Barclays	13/9/2023	(12,563)
THB	7,085,017,600	USD	200,501,402	Standard Chartered Bank	13/9/2023	2,007,241
THB	125,351,000	USD	3,542,590	Goldman Sachs	13/9/2023	40,275
THB	818,087,600	USD	23,515,022	Bank of America	13/9/2023	(131,903)
THB	273,419,700	USD	8,033,486	Morgan Stanley	13/9/2023	(218,424)
THB	152,400,000	USD	4,358,292	JP Morgan	13/9/2023	(2,294)
TRY	495,750,000	USD	18,595,794	UBS	29/9/2023	(318,248)
TWD	226,250,100	USD	7,248,168	HSBC Bank	13/9/2023	(143,108)
TWD	279,300,000	USD	8,899,495	Standard Chartered Bank	13/9/2023	(128,480)
USD	10,621,701	TRY	271,650,000	UBS	29/9/2023	606,380
USD	11,157,729	MYR	51,521,134	Morgan Stanley	13/9/2023	46,850

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	10,114,029	MYR	46,946,026	Barclays	13/9/2023	(10,197)
USD	22,556,592	THB	788,323,800	Standard Chartered Bank	13/9/2023	24,201
USD	4,470,824	AUD	6,685,800	Deutsche Bank	13/9/2023	138,651
USD	66,381,478	ZAR	1,259,018,788	Morgan Stanley	13/9/2023	(570,157)
USD	23,515,015	THB	818,087,359	Bank of America	13/9/2023	131,903
USD	97,275,663	COP	410,802,170,090	Goldman Sachs	13/9/2023	(2,466,751)
USD	13,922,722	PHP	774,033,731	Standard Chartered Bank	13/9/2023	255,196
USD	7,538,238	JPY	1,071,885,100	JP Morgan	13/9/2023	193,763
USD	23,342,830	PLN	95,182,600	Bank of America	13/9/2023	246,608
USD	8,544,467	CAD	11,338,600	HSBC Bank	13/9/2023	162,084
USD	5,120,298	IDR	77,461,404,808	HSBC Bank	13/9/2023	34,723
USD	25,461,652	CHF	22,670,800	Toronto-Dominion	13/9/2023	(232,129)
USD	5,484,766	CLP	4,425,383,005	JP Morgan	13/9/2023	310,860
USD	77,870,475	RON	354,723,140	Goldman Sachs	13/9/2023	(10,898)
USD	63,755,302	EUR	58,369,582	Morgan Stanley	13/9/2023	399,901
USD	86,051,405	MXN	1,485,591,456	Bank of America	13/9/2023	(2,578,987)
USD	33,516,146	PEN	122,786,400	JP Morgan	13/9/2023	230,730
USD	70,628,151	EUR	64,478,300	HSBC Bank	13/9/2023	642,237
USD	103,629,046	JPY	14,460,239,300	Bank of America	13/9/2023	4,548,591
USD	8,385,045	HUF	2,982,928,000	BNP Paribas	13/9/2023	(109,075)
USD	2,824,959	AUD	4,247,784	Goldman Sachs	13/9/2023	72,538
USD	16,616,092	CZK	364,791,000	Citigroup	13/9/2023	169,862
USD	20,351,057	RON	92,148,000	Société Générale	13/9/2023	119,468
USD	3,005,329	GBP	2,348,846	Morgan Stanley	13/9/2023	27,693
USD	5,355,858	CHF	4,734,142	JP Morgan	13/9/2023	(9,547)
USD	2,845,932	CAD	3,779,193	Standard Chartered Bank	13/9/2023	52,056
USD	17,660,774	CNH	128,100,000	JP Morgan	13/9/2023	45,179
USD	16,771,522	EUR	15,234,000	Westpac	13/9/2023	236,262
USD	13,479,807	COP	55,215,241,000	Bank of America	13/9/2023	73,593
USD	19,354,766	HUF	6,767,378,071	Citigroup	13/9/2023	84,130
USD	4,763,955	HUF	1,676,530,829	Morgan Stanley	13/9/2023	(10,098)
USD	10,023,530	ZAR	188,413,000	Citigroup	13/9/2023	4,174
USD	9,766,362	CZK	212,251,400	Deutsche Bank	13/9/2023	197,223
USD	11,885,993	TWD	370,944,000	Standard Chartered Bank	13/9/2023	237,029
USD	33,708,184	EUR	30,509,700	Goldman Sachs	13/9/2023	592,404
USD	14,923,622	ZAR	279,491,500	JP Morgan	13/9/2023	60,927
USD	10,835,772	THB	374,701,000	Morgan Stanley	13/9/2023	125,821
USD	18,447,004	HUF	6,435,539,400	JP Morgan	13/9/2023	121,305
USD	11,205,693	PLN	45,438,300	Goldman Sachs	13/9/2023	180,011
USD	13,728,551	HUF	4,822,775,800	Deutsche Bank	13/9/2023	(4,679)
USD	11,288,215	IDR	170,260,578,300	JP Morgan	13/9/2023	110,095
USD	18,260,891	NOK	186,074,900	Deutsche Bank	13/9/2023	782,247
USD	8,097,324	INR	666,927,500	JP Morgan	13/9/2023	41,475
USD	4,096,416	PHP	225,139,000	Morgan Stanley	13/9/2023	121,016
USD	50,775	INR	4,173,060	HSBC Bank	13/9/2023	368
USD	9,675,425	IDR	146,185,991,900	Deutsche Bank	13/9/2023	77,874
USD	3,031,722	IDR	45,784,030,000	Bank of America	13/9/2023	25,862
USD	14,030,816	ZAR	258,872,100	Deutsche Bank	13/9/2023	264,612
USD	12,366,087	INR	1,016,226,940	BNP Paribas	13/9/2023	91,033
USD	681,007	EUR	610,000	BNY Mellon	13/9/2023	18,902
USD	2,934,981	NZD	4,620,000	Barclays	13/9/2023	187,179
USD	4,580,396	THB	157,610,900	Goldman Sachs	13/9/2023	75,457
USD	6,681,362	COP	27,847,917,000	Morgan Stanley	13/9/2023	(80,088)
USD	11,529,788	ZAR	213,089,200	Standard Chartered Bank	13/9/2023	198,209
USD	1,058,668	CNH	7,550,000	Goldman Sachs	13/9/2023	20,434
USD	1,734,694	IDR	25,973,573,262	Morgan Stanley	13/9/2023	29,451
USD	1,000,000	COP	4,150,630,000	BNP Paribas	13/9/2023	(7,769)
USD	519,679	MXN	8,800,000	Barclays	13/9/2023	(5,329)
USD	24,895,260	EUR	22,585,000	JP Morgan	13/9/2023	381,092
USD	4,463,028	ZAR	84,640,000	State Street	13/9/2023	(37,926)
USD	6,043,979	CZK	132,423,000	Morgan Stanley	13/9/2023	73,823

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	3,966,480	PEN	14,200,000	Morgan Stanley	13/9/2023	117,089
USD	13,188,958	PLN	52,865,800	Toronto-Dominion	13/9/2023	360,979
USD	11,041,173	COP	44,660,614,300	Barclays	13/9/2023	197,614
USD	8,329,289	CZK	177,300,000	Goldman Sachs	13/9/2023	335,899
USD	7,466,602	PLN	29,600,000	Société Générale	13/9/2023	284,111
USD	33,900	MXN	580,000	HSBC Bank	13/9/2023	(702)
USD	2,044,339	CNH	14,534,000	HSBC Bank	13/9/2023	45,705
USD	51,879,805	BRL	250,638,951	JP Morgan	5/9/2023	1,015,859
USD	13,310,050	MXN	227,104,100	Goldman Sachs	13/9/2023	(238,982)
USD	3,097,971	ZAR	54,563,100	Goldman Sachs	13/9/2023	196,434
USD	5,115,207	EGP	177,600,000	Goldman Sachs	31/1/2024	23,037
USD	12,227,108	MXN	206,900,000	JP Morgan	13/9/2023	(116,547)
USD	8,676,084	PLN	35,200,000	BNP Paribas	13/9/2023	134,743
USD	2,241,779	IDR	34,169,194,059	Barclays	13/9/2023	(1,532)
USD	558,695	BRL	2,739,785	Morgan Stanley	5/9/2023	2,691
USD	275,941	BRL	1,353,215	HSBC Bank	5/9/2023	1,323
USD	17,416,135	PLN	70,600,000	Citigroup	13/9/2023	284,922
USD	8,547,344	PLN	34,800,000	Deutsche Bank	13/9/2023	103,064
USD	16,653,814	EUR	15,100,000	Barclays	13/9/2023	264,001
USD	3,363,276	CZK	74,300,000	BNP Paribas	13/9/2023	13,536
USD	3,741,954	MXN	64,200,000	Morgan Stanley	13/9/2023	(88,218)
USD	7,478,271	RON	33,827,200	Deutsche Bank	13/9/2023	51,327
USD	5,000,000	EGP	180,000,000	Goldman Sachs	7/2/2024	(127,620)
USD	4,513,040	COP	18,480,900,000	JP Morgan	13/9/2023	25,894
USD	8,208,850	PEN	30,574,000	Bank of America	13/9/2023	(79,268)
USD	4,137,993	CLP	3,577,234,677	BNP Paribas	13/9/2023	(44,307)
USD	1,468,487	CLP	1,264,079,142	Morgan Stanley	13/9/2023	(9,403)
USD	8,060,074	GBP	6,328,000	JP Morgan	13/9/2023	38,057
USD	801,191	CLP	694,288,181	Bank of America	13/9/2023	(10,531)
USD	7,890,175	NZD	13,294,000	Morgan Stanley	13/9/2023	(16,596)
USD	7,907,685	AUD	12,332,000	HSBC Bank	13/9/2023	(83,034)
USD	1,271,185	CNH	9,261,000	Bank of America	13/9/2023	(2,335)
USD	1,226,281	PLN	5,070,000	Morgan Stanley	13/9/2023	(3,963)
USD	679,208	ZAR	12,716,000	Royal Bank of Canada	13/9/2023	3,001
USD	1,464,941	MYR	6,796,000	Goldman Sachs	13/9/2023	(662)
USD	41,743,749	BRL	205,453,551	Goldman Sachs	3/10/2023	239,584
USD	32,788,826	BRL	160,668,854	Goldman Sachs	5/9/2023	183,152
ZAR	79,094,100	USD	4,191,637	Deutsche Bank	13/9/2023	14,399
ZAR	338,606,928	USD	18,510,636	Morgan Stanley	13/9/2023	(504,322)
ZAR	347,390,972	USD	18,620,037	JP Morgan	13/9/2023	(146,609)
ZAR	41,650,000	USD	2,296,409	RBS	13/9/2023	(81,561)
ZAR	288,200,000	USD	15,639,870	Standard Chartered Bank	13/9/2023	(314,077)
ZAR	231,470,000	USD	12,419,913	State Street	13/9/2023	(110,888)
ZAR	53,360,000	USD	2,852,543	HSBC Bank	13/9/2023	(14,985)
Net unrealised depreciation						(1,272,682)
AUD Hedged Share Class						
AUD	2,618,009	USD	1,705,001	BNY Mellon	15/9/2023	(8,492)
USD	37,516	AUD	58,249	BNY Mellon	15/9/2023	(229)
Net unrealised depreciation						(8,721)
CAD Hedged Share Class						
CAD	612,081	USD	455,132	BNY Mellon	15/9/2023	(2,619)
USD	12,015	CAD	16,217	BNY Mellon	15/9/2023	25
Net unrealised depreciation						(2,594)
CHF Hedged Share Class						
CHF	1,081,135	USD	1,237,965	BNY Mellon	15/9/2023	(12,387)
USD	30,157	CHF	26,443	BNY Mellon	15/9/2023	181
Net unrealised depreciation						(12,206)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	218,206,429	USD	239,400,061	BNY Mellon	15/9/2023	(2,530,572)
USD	5,617,563	EUR	5,155,383	BNY Mellon	15/9/2023	21,263
Net unrealised depreciation						(2,509,309)
GBP Hedged Share Class						
GBP	29,837,757	USD	37,963,060	BNY Mellon	15/9/2023	(137,328)
USD	1,480,343	GBP	1,163,902	BNY Mellon	15/9/2023	4,849
Net unrealised depreciation						(132,479)
HKD Hedged Share Class						
HKD	12,699,921	USD	1,627,190	BNY Mellon	15/9/2023	(7,044)
USD	44,033	HKD	344,357	BNY Mellon	15/9/2023	103
Net unrealised depreciation						(6,941)
NZD Hedged Share Class						
NZD	239,652	USD	144,771	BNY Mellon	15/9/2023	(2,234)
USD	3,815	NZD	6,414	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(2,234)
PLN Hedged Share Class						
PLN	9,069,293	USD	2,232,767	BNY Mellon	15/9/2023	(32,352)
USD	79,220	PLN	324,717	BNY Mellon	15/9/2023	437
Net unrealised depreciation						(31,915)
SEK Hedged Share Class						
SEK	35,357	USD	3,309	BNY Mellon	15/9/2023	(66)
USD	75	SEK	807	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(66)
SGD Hedged Share Class						
SGD	18,171,561	USD	13,499,371	BNY Mellon	15/9/2023	(49,283)
USD	905,403	SGD	1,224,958	BNY Mellon	15/9/2023	(1,274)
Net unrealised depreciation						(50,557)
Total net unrealised depreciation (USD underlying exposure - USD 3,391,087,649)						(4,029,704)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
251	USD	US Treasury 10 Year Note (CBT)	December 2023	27,833,547	212,499
97	USD	US Treasury 5 Year Note (CBT)	December 2023	10,360,054	61,383
Total				38,193,601	273,882

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 28,932,977	Fund receives Fixed 12.97%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	522,548	522,548
IRS	BRL 33,393,032	Fund receives Fixed 12.51%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	477,779	477,779
IRS	BRL 31,855,207	Fund receives Fixed 12.34%; and pays Floating BRL BROIS 1 Day	HSBC Bank	4/1/2027	414,861	414,861
IRS	BRL 15,697,926	Fund receives Fixed 11.3675%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	102,323	102,323
IRS	BRL 16,365,064	Fund receives Fixed 12.74%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	361,909	361,909
IRS	BRL 46,828,624	Fund receives Fixed 11.985%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	465,022	465,022

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Local Currency Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 56,747,094	Fund receives Fixed 12.78%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	934,357	934,357
IRS	INR 225,829,524	Fund receives Fixed 6.085%; and pays Floating INR MIBOR 1 Day	Morgan Stanley	20/9/2025	(28,904)	(28,904)
IRS	MXN 111,938,932	Fund receives Fixed 9.29%; and pays Floating MXN MXIBTIE 1 Month	Morgan Stanley	17/2/2028	68,345	68,345
IRS	THB 723,225,602	Fund receives Fixed 2.5207%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	15/3/2028	(15,334)	(15,334)
IRS	MXN 74,352,041	Fund receives Fixed 8.215%; and pays Floating MXN MXIBTIE 1 Month	Morgan Stanley	7/7/2028	(126,428)	(126,428)
IRS	MXN 71,667,241	Fund receives Floating MXN MXIBTIE 1 Month; and pays Fixed 9.155%	Morgan Stanley	15/8/2028	(39,660)	(39,660)
IRS	THB 329,964,491	Fund receives Fixed 2.258%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/9/2028	(140,457)	(140,457)
IRS	CNY 17,103,900	Fund receives Fixed 2.42%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	20/9/2028	12,686	12,686
IRS	CNY 17,103,901	Fund receives Fixed 2.43%; and pays Floating CNY CNRR 3 Month	Morgan Stanley	20/9/2028	13,795	13,795
IRS	THB 190,960,490	Fund receives Fixed 2.476%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/9/2028	(25,558)	(25,558)
IRS	CZK 168,212,878	Fund receives Fixed 4.391%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	54,174	54,174
IRS	CZK 182,245,306	Fund receives Fixed 4.434%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	74,700	74,700
IRS	CZK 128,733,964	Fund receives Fixed 4.59%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	93,786	93,786
IRS	CZK 204,236,126	Fund receives Fixed 4.77%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	223,880	223,880
IRS	CZK 111,116,341	Fund receives Fixed 4.8%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	128,613	128,613
IRS	CZK 170,010,754	Fund receives Fixed 4.88%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	224,561	224,561
IRS	CZK 195,579,664	Fund receives Fixed 4.96%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Morgan Stanley	20/9/2028	290,293	290,293
IRS	THB 172,383,988	Fund receives Fixed 2.6425%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	15/3/2033	(88,912)	(88,912)
IRS	THB 132,541,042	Fund receives Fixed 2.6925%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	15/3/2033	(52,470)	(52,470)
IRS	THB 1,095,663,955	Fund receives Fixed 2.837%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	15/3/2033	(54,079)	(54,079)
IRS	THB 183,224,826	Fund receives Fixed 2.61%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/9/2033	(125,089)	(125,089)
IRS	THB 343,339,319	Fund receives Fixed 2.6475%; and pays Floating THB BKIBOR 1 Day	Morgan Stanley	20/9/2033	(202,298)	(202,298)
IRS	THB 165,288,977	Fund receives Fixed 2.7%; and pays Floating THB-THOR-OIS Compound 1 Day	Morgan Stanley	20/9/2033	(75,753)	(75,753)
Total (USD underlying exposure - USD 220,092,158)					3,488,690	3,488,690

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
154,000,000	Put	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2023	913,854	1,587,937
161,100,000	Call	OTC USD/BRL	JP Morgan	USD 5.45	31/10/2023	(404,831)	391,808
Total (USD underlying exposure - USD 108,216,662)						509,023	1,979,745

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Sustainable Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				26,602	Hindustan Unilever	804,957	1.04
				46,265	ICICI Bank*	1,077,512	1.39
				71,524	Infosys	1,240,171	1.60
				145,179	Marico	999,674	1.29
COMMON / PREFERRED STOCKS (SHARES)						10,409,497	13.43
Brazil				Indonesia			
69,719	Arezzo Industria e Comercio	1,039,099	1.34	2,075,000	Bank Central Asia	1,250,041	1.61
378,256	B3 - Brasil Bolsa Balcao	999,606	1.29	3,878,600	Bank Rakyat Indonesia Persero	1,413,410	1.83
258,141	Banco Bradesco	783,304	1.01			2,663,451	3.44
1,894,554	Hapvida Participacoes e Investimentos	1,691,967	2.18	Kazakhstan			
489,573	Sendas Distribuidora	1,182,487	1.52	14,743	Kaspi.KZ JSC	1,533,272	1.98
		5,696,463	7.34	Mexico			
Cayman Islands				155,247	Grupo Financiero Banorte	1,373,387	1.77
265,200	Alibaba	3,049,995	3.94	375,394	Wal-Mart de Mexico	1,532,711	1.98
16,377	Alibaba	1,519,131	1.96			2,906,098	3.75
51,200	Baidu	910,022	1.17	South Africa			
3,215	Baidu	458,909	0.59	39,554	Gold Fields	511,971	0.66
313,000	China Mengniu Dairy	1,053,579	1.36	39,018	Gold Fields	502,942	0.65
39,996	Kanzhun	606,339	0.78	7,112	Naspers	1,219,524	1.57
72,797	KE	1,252,108	1.62	53,193	Shoprite	747,221	0.97
79,834	Pagseguro Digital	726,490	0.94			2,981,658	3.85
12,537	Tencent*	522,542	0.68	South Korea			
		10,099,115	13.04	1,646	Samsung Biologics	917,800	1.19
China				77,983	Samsung Electronics	3,947,087	5.09
61,200	Asymchem Laboratories Tianjin	1,119,212	1.44	907	Samsung Electronics	1,147,355	1.48
249,500	China Merchants Bank	986,169	1.27	39,405	Samsung Electronics	1,609,889	2.08
136,200	China Merchants Bank	590,639	0.76	2,322	Samsung SDI	1,078,652	1.39
35,840	Contemporary Amperex Technology	1,165,298	1.50			8,700,783	11.23
178,600	Ganfeng Lithium	853,949	1.10	Taiwan			
64,000	Haier Smart Home	206,813	0.27	101,000	Accton Technology	1,515,958	1.96
277,200	Haier Smart Home	857,085	1.11	112,000	Delta Electronics	1,216,836	1.57
1,654,000	Industrial & Commercial Bank of China	759,202	0.98	141,000	Taiwan Semiconductor Manufacturing	2,430,689	3.13
178,140	LONGi Green Energy Technology	650,088	0.84	47,042	Taiwan Semiconductor Manufacturing	4,415,832	5.70
223,100	Zhejiang Sanhua Intelligent Controls	910,756	1.17			9,579,315	12.36
		8,099,211	10.44	Thailand			
Hong Kong				1,342,700	Bangkok Dusit Medical Services	1,073,623	1.38
128,200	AIA	1,163,823	1.50	622,800	CP ALL	1,160,496	1.50
788,000	Hang Lung Properties	1,052,947	1.36			2,234,119	2.88
		2,216,770	2.86	United Arab Emirates			
Hungary				421,227	Abu Dhabi Commercial Bank	989,691	1.28
32,748	OTP Bank	1,344,401	1.73	851,319	Aldar Properties	1,219,131	1.57
						2,208,822	2.85
India				United Kingdom			
457,304	Aditya Birla Capital	1,000,656	1.29	58,635	Prudential	731,448	0.94
21,235	Alkem Laboratories	934,405	1.20				
5,673	Axis Bank	66,710	0.09				
20,626	Axis Bank	1,212,809	1.56				
225,789	Crompton Greaves Consumer Electricals	818,348	1.06				
53,284	HDFC Bank	1,011,438	1.31				
19,866	HDFC Bank	1,242,817	1.60				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Emerging Markets Sustainable Equity Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
United States			
19,330	Cognizant Technology Solutions	1,385,768	1.79
4,516	EPAM Systems	1,164,902	1.50
		2,550,670	3.29
Total Common / Preferred Stocks (Shares)		73,955,093	95.41
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		73,955,093	95.41
Other Transferable Securities			
COMMON STOCKS (SHARES)			
Cyprus			
5,357	TCS**	85,712	0.11
Total Common Stocks (Shares)		85,712	0.11
Total Other Transferable Securities		85,712	0.11
Total Portfolio		74,040,805	95.52
Other Net Assets		3,475,021	4.48
Total Net Assets (USD)		77,515,826	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NZD Hedged Share Class						
NZD	8,344	USD	5,038	BNY Mellon	15/9/2023	(76)
USD	416	NZD	697	BNY Mellon	15/9/2023	2
Net unrealised depreciation						(74)
Total net unrealised depreciation (USD underlying exposure - USD 5,377)						(74)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised depreciation USD
23	USD	MSCI Emerging Markets Index	September 2023	1,133,095	(8,735)
Total				1,133,095	(8,735)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised depreciation USD
Cayman Islands			
47,077	Pagseguro Digital	JP Morgan	(51,785)
			(51,785)
Total (USD underlying exposure - USD 428,401)			(51,785)

Emerging Markets Sustainable Equity Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Financials	28.81
Technology	24.35
Communications	14.04
Consumer Non-cyclical	12.05
Consumer Cyclical	10.28
Industrial	2.74
Basic Materials	2.41
Energy	0.84
Other Net Assets	4.48
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Flex Choice Cautious Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				44,147	iShares MSCI World ESG Enhanced UCITS ETF [~]	318,344	3.24	
FUNDS				422,963	iShares USD Corp Bond ESG UCITS ETF [~]	1,777,460	18.08	
Ireland				123,419	iShares USD High Yield Corp Bond ESG UCITS ETF [~]	549,400	5.59	
118,476	iShares Asia Investment Grade Corp Bond UCITS ETF [~]	548,177	5.57	903	iShares USD TIPS UCITS ETF [~]	206,236	2.10	
105,618	iShares Global Aggregate Bond ESG UCITS ETF [~]	420,148	4.27	37,767	iShares USD Treasury Bond 0-1yr UCITS ETF [~]	193,329	1.97	
21,222	iShares Global Clean Energy UCITS ETF [~]	197,407	2.01	6,683	iShares USD Treasury Bond 1-3yr UCITS ETF [~]	852,617	8.67	
18,502	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD [~]	118,783	1.21	212,805	iShares USD Treasury Bond 20+yr UCITS ETF [~]	762,906	7.76	
132,449	iShares JP Morgan ESG USD EM Bond UCITS ETF [~]	540,392	5.50	272,926	iShares USD Treasury Bond 3-7yr UCITS ETF [~]	1,285,294	13.07	
174	iShares MSCI Canada UCITS ETF [~]	29,824	0.30	2,944	iShares USD Treasury Bond 7-10yr UCITS ETF [~]	511,019	5.20	
24,465	iShares MSCI EM ESG Enhanced UCITS ETF [~]	117,542	1.19	9,512	iShares USD Ultrashort Bond ESG UCITS ETF [~]	48,057	0.49	
2,849	iShares MSCI Europe SRI UCITS ETF [~]	325,869	3.31	Total Funds		9,827,574	99.95	
6,178	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF [~]	29,192	0.30	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			9,827,574	99.95
15,839	iShares MSCI USA ESG Enhanced UCITS ETF [~]	128,217	1.30	Total Portfolio			9,827,574	99.95
59,201	iShares MSCI USA ESG Screened UCITS ETF [~]	499,064	5.07	Other Net Assets			4,973	0.05
40,158	iShares MSCI USA SRI UCITS ETF [~]	368,297	3.75	Total Net Assets (USD)			9,832,547	100.00

[~]Investment in connected party fund, see further information in Note 10.

[~]All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	210,581	JPY	29,762,524	Deutsche Bank	5/9/2023	6,912
Net unrealised appreciation						6,912
AUD Hedged Share Class						
AUD	144,272	USD	93,958	BNY Mellon	15/9/2023	(468)
USD	1,797	AUD	2,788	BNY Mellon	15/9/2023	(10)
Net unrealised depreciation						(478)
CAD Hedged Share Class						
CAD	18,724	USD	13,924	BNY Mellon	15/9/2023	(81)
USD	257	CAD	346	BNY Mellon	15/9/2023	1
Net unrealised depreciation						(80)
CNH Hedged Share Class						
CNY	5,670,096	USD	785,769	BNY Mellon	15/9/2023	(5,965)
USD	16,262	CNY	118,508	BNY Mellon	15/9/2023	(36)
Net unrealised depreciation						(6,001)
GBP Hedged Share Class						
GBP	11,888	USD	15,126	BNY Mellon	15/9/2023	(54)
USD	275	GBP	216	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(54)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Flex Choice Cautious Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	947,621	USD	121,417	BNY Mellon	15/9/2023	(528)
USD	2,253	HKD	17,622	BNY Mellon	15/9/2023	5
Net unrealised depreciation						(523)
Total net unrealised depreciation						
(USD underlying exposure - USD 1,245,431)						(224)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Flex Choice Growth Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				209,479	iShares MSCI USA ESG Enhanced UCITS ETF [~]	1,695,733	13.67
FUNDS				134,379	iShares MSCI USA ESG Screened UCITS ETF [~]	1,132,815	9.13
Ireland				249,291	iShares MSCI USA SRI UCITS ETF [~]	2,286,298	18.43
36,743	iShares Asia Investment Grade Corp Bond UCITS ETF [~]	170,006	1.37	167,092	iShares MSCI World ESG Enhanced UCITS ETF [~]	1,204,900	9.71
37,915	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF [~]	239,357	1.93	196,656	iShares USD Corp Bond ESG UCITS ETF [~]	826,427	6.66
13,751	iShares Global Aggregate Bond ESG UCITS ETF [~]	54,701	0.44	20,554	iShares USD High Yield Corp Bond ESG UCITS ETF [~]	91,496	0.74
25,616	iShares Global Clean Energy UCITS ETF [~]	238,280	1.92	1,120	iShares USD TIPS UCITS ETF [~]	255,797	2.06
79,076	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD [~]	507,668	4.09	49,442	iShares USD Treasury Bond 0-1yr UCITS ETF [~]	253,094	2.04
47,366	iShares JP Morgan ESG USD EM Bond UCITS ETF [~]	193,253	1.56	893	iShares USD Treasury Bond 1-3yr UCITS ETF [~]	113,929	0.92
1,379	iShares MSCI Canada UCITS ETF [~]	236,361	1.90	54,982	iShares USD Treasury Bond 20+yr UCITS ETF [~]	197,110	1.59
200,270	iShares MSCI EM ESG Enhanced UCITS ETF [~]	962,197	7.76	24,521	iShares USD Treasury Bond 3-7yr UCITS ETF [~]	115,477	0.93
11,651	iShares MSCI Europe SRI UCITS ETF [~]	1,332,641	10.74	Total Funds		12,443,414	100.30
46,392	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF [~]	219,212	1.77	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
19,585	iShares MSCI UK IMI ESG Leaders UCITS ETF [~]	116,662	0.94	Total Portfolio		12,443,414	100.30
				Other Net Liabilities		(37,469)	(0.30)
				Total Net Assets (USD)		12,405,945	100.00

[~]Investment in connected party fund, see further information in Note 10.

[~]All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	660,936	JPY	93,413,567	Deutsche Bank	5/9/2023	21,693
Net unrealised appreciation						21,693
AUD Hedged Share Class						
AUD	1,310,480	USD	853,049	BNY Mellon	15/9/2023	(3,839)
USD	32,478	AUD	50,499	BNY Mellon	15/9/2023	(246)
Net unrealised depreciation						(4,085)
CAD Hedged Share Class						
CAD	20,347	USD	15,127	BNY Mellon	15/9/2023	(85)
USD	646	CAD	874	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(85)
CNH Hedged Share Class						
CNY	4,770,896	USD	657,832	BNY Mellon	15/9/2023	(1,697)
USD	19,660	CNY	143,427	BNY Mellon	15/9/2023	(64)
Net unrealised depreciation						(1,761)
GBP Hedged Share Class						
GBP	72,464	USD	92,191	BNY Mellon	15/9/2023	(327)
USD	3,927	GBP	3,093	BNY Mellon	15/9/2023	6
Net unrealised depreciation						(321)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Flex Choice Growth Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	22,529,189	USD	2,886,407	BNY Mellon	15/9/2023	(12,329)
USD	351,130	HKD	2,743,794	BNY Mellon	15/9/2023	1,102
Net unrealised depreciation						(11,227)
Total net unrealised appreciation						
(USD underlying exposure - USD 5,528,640)						4,214

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Flex Choice Moderate Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				76,043	iShares MSCI USA ESG Screened UCITS ETF [~]	641,042	4.84	
FUNDS				178,777	iShares MSCI USA SRI UCITS ETF [~]	1,639,600	12.37	
Ireland				144,065	iShares MSCI World ESG Enhanced UCITS ETF [~]	1,038,853	7.84	
68,724	iShares Asia Investment Grade Corp Bond UCITS ETF [~]	317,979	2.40	428,012	iShares USD Corp Bond ESG UCITS ETF [~]	1,798,678	13.57	
21,123	iShares Edge MSCI World Minimum Volatility ESG UCITS ETF [~]	133,349	1.01	56,736	iShares USD High Yield Corp Bond ESG UCITS ETF [~]	252,560	1.91	
46,037	iShares Global Aggregate Bond ESG UCITS ETF [~]	183,135	1.38	1,146	iShares USD TIPS UCITS ETF [~]	261,735	1.97	
28,032	iShares Global Clean Energy UCITS ETF [~]	260,754	1.97	51,261	iShares USD Treasury Bond 0-1yr UCITS ETF [~]	262,405	1.98	
66,847	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD [~]	429,158	3.24	1,744	iShares USD Treasury Bond 1-3yr UCITS ETF [~]	222,500	1.68	
77,569	iShares JP Morgan ESG USD EM Bond UCITS ETF [~]	316,481	2.39	119,161	iShares USD Treasury Bond 20+yr UCITS ETF [~]	427,192	3.22	
949	iShares MSCI Canada UCITS ETF [~]	162,659	1.23	159,309	iShares USD Treasury Bond 3-7yr UCITS ETF [~]	750,236	5.66	
152,559	iShares MSCI EM ESG Enhanced UCITS ETF [~]	732,970	5.53	1,220	iShares USD Treasury Bond 7-10yr UCITS ETF [~]	211,768	1.60	
9,714	iShares MSCI Europe SRI UCITS ETF [~]	1,111,087	8.38	13,092	iShares USD Ultrashort Bond ESG UCITS ETF [~]	66,143	0.50	
34,476	iShares MSCI Pacific EX-Japan ESG Enhanced UCITS ETF [~]	162,906	1.23	Total Funds			13,264,069	100.09
13,535	iShares MSCI UK IMI ESG Leaders UCITS ETF [~]	80,624	0.61	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			13,264,069	100.09
222,391	iShares MSCI USA ESG Enhanced UCITS ETF [~]	1,800,255	13.58	Total Portfolio			13,264,069	100.09
				Other Net Liabilities			(12,112)	(0.09)
				Total Net Assets (USD)			13,251,957	100.00

[~]Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	459,631	JPY	64,961,976	Deutsche Bank	5/9/2023	15,086
USD	75,100	JPY	10,713,220	JP Morgan	5/9/2023	1,788
Net unrealised appreciation						16,874
AUD Hedged Share Class						
AUD	239,593	USD	156,024	BNY Mellon	15/9/2023	(764)
USD	5,614	AUD	8,724	BNY Mellon	15/9/2023	(40)
Net unrealised depreciation						(804)
CAD Hedged Share Class						
CAD	19,775	USD	14,703	BNY Mellon	15/9/2023	(84)
USD	529	CAD	716	BNY Mellon	15/9/2023	1
Net unrealised depreciation						(83)
CNH Hedged Share Class						
CNY	4,944,366	USD	682,704	BNY Mellon	15/9/2023	(2,711)
USD	17,092	CNY	124,609	BNY Mellon	15/9/2023	(46)
Net unrealised depreciation						(2,757)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Flex Choice Moderate Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	227,575	USD	289,530	BNY Mellon	15/9/2023	(1,027)
USD	10,404	GBP	8,193	BNY Mellon	15/9/2023	16
Net unrealised depreciation						(1,011)
HKD Hedged Share Class						
HKD	17,639,730	USD	2,259,942	BNY Mellon	15/9/2023	(9,618)
USD	81,386	HKD	636,921	BNY Mellon	15/9/2023	133
Net unrealised depreciation						(9,485)
Total net unrealised appreciation (USD underlying exposure - USD 4,018,254)						2,734

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
	Guernsey				Ireland		
750,000	Bluefield Solar Income Fund	998,719	0.27	7,348	CRH	391,207	0.11
394,929	Syncona	612,786	0.17	2,568,350	Greencoat Renewables	2,558,077	0.70
		1,611,505	0.44	1,220	Linde	437,209	0.12
						3,386,493	0.93
	Ireland				Italy		
3,505,266	iShares EUR Corp Bond ESG Paris-Aligned Climate UCITS ETF ⁻	16,792,327	4.57	21,656	UniCredit	492,782	0.13
30,638	iShares Green Bond Index Fund IE ⁻	271,300	0.07				
		17,063,627	4.64		Jersey		
	Jersey			11,959	Experian	388,866	0.10
1,200,000	Foresight Solar Fund	1,301,130	0.36		Luxembourg		
				25,120	ADLER	12,836	0.00
	United Kingdom				Netherlands		
645,343	Aquila European Renewables Income Fund	535,635	0.15	1,407	ASML	863,757	0.23
1,692,922	Greencoat UK Wind Fund	2,804,818	0.76	10,141	ASR Nederland	413,246	0.11
479,433	Gresham House Energy Storage Fund	744,865	0.20	2,168	IMCD	277,396	0.08
		4,085,318	1.11	10,416	STMicroelectronics	457,627	0.12
Total Funds		24,061,580	6.55			2,012,026	0.54
	COMMON / PREFERRED STOCKS (SHARES)				Spain		
	Belgium			6,905	Amadeus IT	439,296	0.12
9,456	Azelis	191,389	0.05	6,355	Industria de Diseno Textil	225,920	0.06
	Denmark					665,216	0.18
5,635	Novo Nordisk	966,256	0.27		Sweden		
38,043	Tryg	670,564	0.18	7,701	Alfa Laval	251,150	0.07
		1,636,820	0.45	18,111	Epiroc	322,254	0.09
	Finland			57,502	Tele2	376,709	0.10
16,951	Sampo	691,601	0.19	19,991	Volvo	374,960	0.10
13,488	UPM-Kymmene	428,649	0.12			1,325,073	0.36
		1,120,250	0.31		Switzerland		
	France			1,190	Lonza	610,502	0.17
9,193	ALD	82,553	0.02	8,053	Nestle	897,044	0.24
6,865	BNP Paribas	412,243	0.12	2,137	Roche	584,633	0.16
2,089	Capgemini	363,382	0.10	1,500	Sika	392,910	0.11
9,933	Cie de Saint-Gobain	596,278	0.16	936	Zurich Insurance	406,934	0.11
253	Hermes International	485,102	0.13			2,892,023	0.79
992	L'Oreal	407,117	0.11		United Kingdom		
8,037	Sanofi	799,762	0.22	6,423	AstraZeneca	807,048	0.22
2,505	Schneider Electric	399,498	0.11	49,954	Phoenix	302,571	0.08
7,427	Vinci	769,734	0.21	13,337	RELX	402,352	0.11
		4,315,669	1.18	1,166,666	Sdcl Energy Efficiency Income Trust	1,010,081	0.28
	Germany					2,522,052	0.69
1,247	Merck	208,124	0.06		United States		
3,214	SAP [†]	417,756	0.11	30,000	Allstate	556,895	0.15
5,754	Siemens	801,762	0.22				
		1,427,642	0.39				
						22,946,032	6.25
					BONDS		
					Australia		
				USD 225,000	Westpac Banking 2.668% 15/11/2035 [†]	159,473	0.04
				USD 95,000	Westpac Banking 4.11% 24/7/2034	76,625	0.02
				USD 70,000	Westpac Banking 4.421% 24/7/2039	52,143	0.02
						288,241	0.08

⁻Investment in connected party fund, see further information in Note 10.
[†]All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	Austria						
EUR 200,000	ams-OSRAM 0% 5/3/2025	167,947	0.05	USD 756,000	Rogers Communications 4.55% 15/3/2052	539,728	0.15
	Belgium			USD 140,000	Toronto-Dominion Bank/The 0.7% 10/9/2024	122,741	0.03
EUR 200,000	KBC 4.75% 5/3/2024	197,550	0.05	USD 250,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	204,184	0.06
	British Virgin Islands			USD 150,000	Toronto-Dominion Bank/The 2.65% 12/6/2024	134,958	0.04
EUR 213,000	Global Switch 2.25% 31/5/2027	198,275	0.05	USD 285,000	Toronto-Dominion Bank/The 5.532% 17/7/2026	263,085	0.07
	Canada			USD 253,000	TransAlta 7.75% 15/11/2029	240,240	0.06
USD 73,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	61,287	0.02			4,524,129	1.23
USD 155,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	121,681	0.03		Cayman Islands		
USD 128,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	108,415	0.03	USD 11,000	GGAM Finance 7.75% 15/5/2026	10,191	0.00
USD 36,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	32,976	0.01	USD 11,000	GGAM Finance 8% 15/6/2028	10,286	0.00
USD 325,000	Bank of Nova Scotia/The 1.3% 11/6/2025	277,563	0.07	USD 102,000	Seagate HDD Cayman 8.25% 15/12/2029	98,785	0.03
USD 187,000	Bank of Nova Scotia/The 3.4% 11/2/2024	170,476	0.05	USD 134,000	Seagate HDD Cayman 8.5% 15/7/2031	129,475	0.03
USD 62,000	Bombardier 6% 15/2/2028	53,420	0.01			248,737	0.06
USD 293,000	Bombardier 7.125% 15/6/2026	265,754	0.07		Cyprus		
USD 110,000	Bombardier 7.5% 1/2/2029	99,631	0.03	EUR 375,000	Bank of Cyprus 2.5% 24/6/2027	334,575	0.09
USD 261,000	Bombardier 7.875% 15/4/2027	240,225	0.06		Finland		
USD 115,000	Canadian National Railway 4.45% 20/1/2049	93,504	0.03	EUR 600,000	Citycon 3.625% 10/6/2026*	332,280	0.09
USD 177,000	Canadian Pacific Railway 4.8% 1/8/2045	146,088	0.04	EUR 650,000	Finnair 4.25% 19/5/2025	617,087	0.17
USD 19,000	Garda World Security 4.625% 15/2/2027	16,216	0.01	USD 240,000	Nordea Bank 3.75% 1/3/2029	166,872	0.04
USD 76,000	Garda World Security 7.75% 15/2/2028	69,945	0.02	USD 500,000	Nordea Bank 6.625% 26/3/2026	437,803	0.12
USD 10,000	Garda World Security 9.5% 1/11/2027	8,919	0.00	EUR 210,000	SBB Treasury 0.75% 14/12/2028	117,821	0.03
USD 58,000	GFL Environmental 3.5% 1/9/2028	47,328	0.01	EUR 310,000	SBB Treasury 1.125% 26/11/2029	172,097	0.05
USD 7,000	GFL Environmental 3.75% 1/8/2025	6,154	0.00			1,843,960	0.50
USD 70,000	GFL Environmental 4% 1/8/2028	57,900	0.02		France		
USD 3,000	GFL Environmental 4.25% 1/6/2025	2,678	0.00	EUR 600,000	Accor 4.375% 31/1/2024	593,595	0.16
USD 74,000	GFL Environmental 4.375% 15/8/2029	60,685	0.02	EUR 100,000	Air France-KLM 1.875% 16/1/2025*	95,182	0.03
USD 74,000	GFL Environmental 4.75% 15/6/2029	62,549	0.02	EUR 200,000	Air France-KLM 8.125% 31/5/2028	208,597	0.06
USD 102,000	GFL Environmental 5.125% 15/12/2026	91,070	0.02	EUR 151,000	Altice France 2.125% 15/2/2025	140,053	0.04
USD 127,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	119,601	0.03	EUR 251,000	Altice France 2.5% 15/1/2025	232,772	0.06
USD 66,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	61,988	0.02	EUR 163,000	Altice France 3.375% 15/1/2028	114,283	0.03
USD 257,000	Nutrien 4.9% 27/3/2028	231,390	0.06	USD 209,000	Altice France 5.125% 15/7/2029	137,023	0.04
USD 65,000	Nutrien 5.8% 27/3/2053	58,552	0.02	EUR 400,000	Atos 0% 6/11/2024	337,270	0.09
USD 75,000	Nutrien 5.9% 7/11/2024	69,105	0.02	EUR 100,000	Atos 1.75% 7/5/2025	82,425	0.02
USD 244,000	Open Text 6.9% 1/12/2027	228,304	0.06	EUR 200,000	Atos 2.5% 7/11/2028	142,501	0.04
USD 103,000	Rogers Communications 4.3% 15/2/2048	71,268	0.02	EUR 200,000	Banijay 6.5% 1/3/2026	198,006	0.05
USD 121,000	Rogers Communications 4.35% 1/5/2049	84,521	0.02	USD 400,000	BNP Paribas 2.819% 19/11/2025	353,793	0.10
				USD 1,100,000	BNP Paribas 4.625% 25/2/2031	740,292	0.20
				USD 200,000	BNP Paribas 5.285% 28/3/2024	171,253	0.05
				EUR 200,000	BNP Paribas 6.875% 6/12/2029	193,255	0.05
				EUR 200,000	BNP Paribas 7.375% 11/6/2030	197,500	0.05
				USD 200,000	BNP Paribas 8.5% 14/8/2028*	184,396	0.05
				EUR 100,000	Burger King France 8.475% 1/11/2026	100,560	0.03
				GBP 700,000	Clariane 4.125% 15/3/2024*	632,671	0.17
				USD 536,000	Constellium 3.75% 15/4/2029	424,657	0.12

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 760,000	Credit Agricole 4.75% 23/3/2029	549,765	0.15	EUR 430,000	TK Elevator Midco 4.375% 15/7/2027*	392,650	0.11
USD 250,000	Credit Agricole 8.125% 23/12/2025	230,282	0.06	EUR 180,000	TUI Cruises 6.5% 15/5/2026*	170,842	0.05
EUR 221,000	Crown European 3.375% 15/5/2025	217,060	0.06			6,669,602	1.81
EUR 128,000	Crown European 5% 15/5/2028	128,850	0.04		Ireland		
EUR 242,000	Elior 3.75% 15/7/2026	192,816	0.05	USD 251,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.5% 15/1/2025	223,549	0.06
EUR 300,000	Eutelsat 1.5% 13/10/2028*	229,210	0.06	USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.65% 21/7/2027	127,399	0.04
EUR 100,000	Eutelsat 2% 2/10/2025	91,824	0.02	USD 195,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.625% 15/10/2027	170,607	0.05
EUR 377,000	Forvia 2.75% 15/2/2027	344,201	0.09	USD 192,000	AerCap Ireland Capital / AerCap Global Aviation Trust 5.75% 6/6/2028	175,284	0.05
EUR 306,000	Forvia 7.25% 15/6/2026	318,552	0.09	USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 6.5% 15/7/2025	138,950	0.04
EUR 506,000	Goldstory 5.375% 1/3/2026*	489,186	0.13	USD 975,000	AIB 4.263% 10/4/2025	885,343	0.25
USD 200,000	Iliad 6.5% 15/10/2026	175,801	0.05	EUR 200,000	AIB 5.25% 9/10/2024	188,100	0.05
USD 200,000	Iliad 7% 15/10/2028	171,743	0.05	EUR 359,000	AIB 6.25% 23/6/2025	342,127	0.09
EUR 163,000	Loxam 6.375% 15/5/2028	161,873	0.05	USD 365,000	Bank of Ireland 6.253% 16/9/2026	335,887	0.09
EUR 214,000	Paprec 3.5% 1/7/2028*	196,035	0.05	EUR 353,000	Bank of Ireland 7.5% 19/5/2025	346,657	0.09
EUR 159,000	Paprec 4% 31/3/2025	156,793	0.04	GBP 239,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	229,628	0.06
EUR 1,400,000	RCI Banque 2.625% 18/2/2030	1,317,750	0.36			3,163,531	0.87
USD 450,000	Societe Generale 5.375% 18/11/2030*	313,649	0.09		Italy		
USD 500,000	Societe Generale 7.875% 18/12/2023	459,649	0.12	EUR 686,000	Azzurra Aeroporti 2.125% 30/5/2024	668,504	0.18
USD 500,000	Societe Generale 7.875% 18/12/2023*	459,649	0.13	EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	90,392	0.03
EUR 200,000	Societe Generale 7.875% 18/1/2029	195,498	0.05	EUR 274,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	275,307	0.08
USD 600,000	Societe Generale 8% 29/9/2025*	543,938	0.15	EUR 756,000	Banco BPM 2.875% 29/6/2031*	676,620	0.18
EUR 180,000	Tereos Finance Groupe I 7.25% 15/4/2028	186,867	0.05	EUR 200,000	Banco BPM 3.375% 19/1/2032	177,750	0.05
EUR 314,000	Vallourec 8.5% 30/6/2026	313,965	0.09	EUR 375,000	Banco BPM 6% 14/6/2028	377,443	0.10
		12,725,040	3.47	EUR 248,000	Castor 8.776% 15/2/2029	234,566	0.06
				EUR 200,000	Cedacri Mergeco 8.424% 15/5/2028	195,563	0.05
	Germany			EUR 178,000	Cedacri Mergeco 9.281% 15/5/2028	175,341	0.05
USD 200,000	Allianz 3.2% 30/10/2027	140,232	0.04	EUR 175,000	Enel 6.375% 16/4/2028	178,894	0.05
USD 400,000	Allianz 3.5% 17/11/2025	309,687	0.08	EUR 270,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	269,927	0.07
EUR 800,000	Bayer 4.5% 25/3/2082*	760,791	0.21	EUR 342,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	320,312	0.09
EUR 800,000	Commerzbank 6.125% 9/10/2025	726,600	0.20	EUR 154,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	137,872	0.04
USD 430,000	Deutsche Bank 1.447% 1/4/2025	383,904	0.10	EUR 116,000	IMA Industria Macchine Automatiche 7.663% 15/1/2028*	115,737	0.03
USD 305,000	Deutsche Bank 2.129% 24/11/2026	254,925	0.07	EUR 486,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	428,633	0.12
USD 990,000	Deutsche Bank 2.222% 18/9/2024	911,032	0.25	EUR 364,000	Inter Media and Communication 6.75% 9/2/2027	352,099	0.10
USD 800,000	Deutsche Bank 6% 30/10/2025*	596,497	0.16	EUR 1,030,000	Intesa Sanpaolo 5.5% 1/3/2028*	894,812	0.24
USD 250,000	Deutsche Bank 6.119% 14/7/2026	228,957	0.06				
USD 210,000	Deutsche Bank 7.079% 10/2/2034	184,421	0.05				
EUR 200,000	Deutsche Bank 10% 1/12/2027	200,404	0.06				
EUR 500,000	Deutsche Lufthansa 3.5% 14/7/2029	454,677	0.12				
EUR 400,000	DIC Asset 2.25% 22/9/2026	219,500	0.06				
EUR 207,000	Gruenthal 4.125% 15/5/2028	193,728	0.05				
EUR 600,000	Tele Columbus 3.875% 2/5/2025*	384,990	0.10				
EUR 180,000	TK Elevator Holdco 6.625% 15/7/2028*	155,765	0.04				

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 700,000	Nexi 0% 24/2/2028	547,669	0.15	EUR 250,000	Altice Financing 2.25% 15/1/2025	239,375	0.06
EUR 1,100,000	Poste Italiane 2.625% 24/3/2029*	860,750	0.23	EUR 1,200,000	Aroundtown 3.375% 23/9/2024	502,860	0.14
EUR 492,000	Rekeep 7.25% 1/2/2026*	457,912	0.13	USD 93,000	Camelot Finance 4.5% 1/11/2026	80,328	0.02
EUR 100,000	Telecom Italia 1.625% 18/1/2029	78,817	0.02	GBP 366,000	Cidron Aida Finco 6.25% 1/4/2028	377,898	0.10
EUR 465,000	Telecom Italia 2.375% 12/10/2027	405,699	0.11	USD 200,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	174,979	0.05
EUR 380,000	Telecom Italia 2.875% 28/1/2026	361,749	0.10	EUR 538,000	Dana Financing Luxembourg 8.5% 15/7/2031	551,762	0.15
EUR 313,000	Telecom Italia 3% 30/9/2025	302,586	0.08	EUR 400,000	European TopSoho 4% 21/9/2021***	308,000	0.08
EUR 541,000	Telecom Italia 6.875% 15/2/2028	547,078	0.15	EUR 175,000	Garfunkelux Holdco 3 6.75% 1/11/2025	135,600	0.03
EUR 265,000	UniCredit 4.875% 20/2/2029*	264,338	0.07	USD 200,000	Herens Holdco 4.75% 15/5/2028	141,790	0.04
EUR 1,200,000	UniCredit 7.5% 3/6/2026*	1,203,000	0.33	USD 226,000	Medtronic Global 4.25% 30/3/2028	202,247	0.06
USD 800,000	UniCredit 8% 3/6/2024	727,226	0.20	USD 304,000	Medtronic Global 4.5% 30/3/2033	271,163	0.07
		11,326,596	3.09	EUR 144,000	Monitchem HoldCo 3 8.75% 1/5/2028	142,772	0.04
	Japan			EUR 400,000	Rossini 6.75% 30/10/2025*	403,500	0.11
USD 300,000	Mitsubishi UFJ Financial 0.953% 19/7/2025	264,188	0.07	EUR 520,000	SES 2.875% 27/5/2026*	453,518	0.12
USD 400,000	Mitsubishi UFJ Financial 2.527% 13/9/2023	368,424	0.10	EUR 200,000	SES 5.625% 29/1/2024	200,140	0.05
USD 210,000	Mitsubishi UFJ Financial 2.559% 25/2/2030	162,914	0.04	EUR 306,000	Summer BC Holdco B 5.75% 31/10/2026	278,185	0.08
USD 200,000	Mitsubishi UFJ Financial 3.195% 18/7/2029	162,781	0.04	USD 133,000	Telecom Italia Capital 6% 30/9/2034	101,825	0.03
USD 200,000	Mitsubishi UFJ Financial 5.541% 17/4/2026	183,393	0.05	USD 172,000	Telecom Italia Capital 6.375% 15/11/2033	138,704	0.04
USD 275,000	Mizuho Financial 0.849% 8/9/2024	253,382	0.07	USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	169,409	0.05
EUR 298,000	SoftBank 2.125% 6/7/2024	288,248	0.08			5,517,377	1.50
EUR 664,000	SoftBank 3.125% 19/9/2025*	631,212	0.17		Marshall Islands		
EUR 389,000	SoftBank 3.875% 6/7/2032*	304,761	0.08	USD 200,000	Danaos 8.5% 1/3/2028	186,717	0.05
EUR 100,000	SoftBank 4% 19/9/2029	86,131	0.02		Netherlands		
EUR 129,000	SoftBank 4.5% 20/4/2025	126,676	0.03	EUR 700,000	Abertis Infraestructuras Finance 3.248% 24/11/2025*	635,635	0.17
EUR 100,000	SoftBank 4.75% 30/7/2025	98,099	0.03	EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	99,047	0.03
EUR 100,000	SoftBank 5% 15/4/2028	94,389	0.03	USD 251,000	Elastic 4.125% 15/7/2029	199,219	0.05
USD 335,000	Sumitomo Mitsui Financial 1.474% 8/7/2025	285,800	0.08	USD 1,280,000	Enel Finance International 1.375% 12/7/2026	1,045,641	0.28
USD 550,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	467,722	0.13	USD 200,000	ING Groep 1.4% 1/7/2026	169,401	0.05
USD 250,000	Sumitomo Mitsui Financial 3.944% 19/7/2028	215,109	0.06	USD 935,000	ING Groep 3.875% 16/5/2027	642,166	0.17
USD 215,000	Takeda Pharmaceutical 3.175% 9/7/2050	133,202	0.04	USD 200,000	ING Groep 4.1% 2/10/2023	184,083	0.05
		4,126,431	1.12	USD 200,000	ING Groep 4.625% 6/1/2026	179,918	0.05
	Jersey			USD 223,000	ING Groep 5.75% 16/11/2026	182,958	0.05
EUR 61,276	Adient Global 3.5% 15/8/2024	60,333	0.02	USD 375,000	JDE Peet's 1.375% 15/1/2027	300,050	0.08
USD 230,000	Aptiv 5.4% 15/3/2049	186,760	0.05	USD 10,000	NXP / NXP Funding 5.55% 1/12/2028	9,234	0.00
USD 98,000	Aptiv / Aptiv 3.25% 1/3/2032	76,615	0.02	USD 375,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	279,038	0.08
USD 167,000	Aptiv / Aptiv 4.15% 1/5/2052	114,449	0.03	USD 566,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	488,577	0.13
GBP 100,000	CPUK Finance 4.5% 28/8/2027	102,102	0.03	EUR 257,000	OI European 6.25% 15/5/2028*	263,429	0.07
GBP 200,000	CPUK Finance 4.875% 28/8/2025	223,529	0.06				
		763,788	0.21				
	Luxembourg						
EUR 389,000	Adler Financing 12.5% 30/6/2025	401,709	0.11				
GBP 260,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028*	241,613	0.07				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 60,000	Sensata Technologies 4% 15/4/2029	48,695	0.01	EUR 1,000,000	Banco de Sabadell 2.5% 15/4/2031	893,855	0.24
USD 375,000	Siemens Financieringsmaatschappij 2.875% 11/3/2041	254,351	0.07	EUR 200,000	Banco de Sabadell 5.75% 15/3/2026	174,357	0.05
EUR 521,926	Summer BidCo 9% 15/11/2025	490,203	0.13	EUR 200,000	Banco de Sabadell 6% 16/8/2033	189,100	0.05
EUR 400,000	Telefonica Europe 3.875% 22/6/2026*	374,080	0.10	EUR 200,000	Bankinter 7.375% 15/8/2028	191,215	0.05
EUR 1,100,000	Telefonica Europe 6.135% 3/2/2030	1,076,559	0.29	EUR 800,000	CaixaBank 6.375% 19/9/2023*	802,000	0.22
EUR 200,000	Telefonica Europe 7.125% 23/8/2028*	205,880	0.06	EUR 200,000	CaixaBank 6.75% 13/6/2024	197,167	0.06
EUR 687,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	705,223	0.19	EUR 200,000	Cellnex Finance 1% 15/9/2027	174,186	0.05
EUR 171,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	179,388	0.05	EUR 400,000	Cellnex Finance 1.5% 8/6/2028*	347,430	0.09
USD 200,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	166,952	0.05	EUR 100,000	Cellnex Finance 2% 15/9/2032	79,110	0.02
USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	174,225	0.05	EUR 500,000	Cellnex Finance 2% 15/2/2033	393,754	0.11
EUR 193,000	Trivium Packaging Finance 7.531% 15/8/2026	190,165	0.05	EUR 600,000	Cellnex Telecom 0.75% 20/11/2031	461,502	0.13
USD 200,000	Trivium Packaging Finance 8.5% 15/8/2027	175,036	0.05	EUR 100,000	Cellnex Telecom 1% 20/4/2027	88,979	0.02
EUR 164,000	UPC 3.875% 15/6/2029	136,640	0.04	EUR 400,000	Cellnex Telecom 1.75% 23/10/2030*	328,452	0.09
EUR 425,000	VZ Secured Financing 3.5% 15/1/2032	335,376	0.09	EUR 100,000	Cellnex Telecom 2.125% 11/8/2030	97,235	0.03
EUR 600,000	VZ Vendor Financing II 2.875% 15/1/2029	467,961	0.13	EUR 237,000	Food Service Project 5.5% 21/1/2027	226,196	0.06
EUR 400,000	Ziggo 2.875% 15/1/2030*	331,496	0.09	EUR 144,000	Grifols 3.2% 1/5/2025	139,175	0.04
USD 200,000	Ziggo Bond 5.125% 28/2/2030	143,068	0.04	EUR 164,000	Grifols 3.875% 15/10/2028	142,718	0.04
				EUR 200,000	International Consolidated Airlines 3.75% 25/3/2029*	174,991	0.05
				EUR 340,000	Lorca Telecom Bondco 4% 18/9/2027	316,377	0.08
		10,133,694	2.75			7,568,860	2.06
	Portugal				Sweden		
EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080	184,850	0.05	EUR 130,000	Dometic 3% 8/5/2026	122,470	0.03
EUR 400,000	EDP - Energias de Portugal 1.875% 2/8/2081	358,000	0.10	EUR 1,800,000	Heimstaden Bostad 2.625% 1/2/2027	781,470	0.21
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	99,200	0.03	EUR 325,000	Intrum 4.875% 15/8/2025*	281,926	0.08
		642,050	0.18	EUR 346,000	Verisure 9.25% 15/10/2027	369,454	0.10
						1,555,320	0.42
	Romania				Switzerland		
EUR 300,000	RCS & RDS 2.5% 5/2/2025	287,839	0.08	USD 250,000	Credit Suisse 7.5% 15/2/2028	245,889	0.07
				GBP 100,000	Credit Suisse 7.75% 10/3/2026	120,745	0.03
	Singapore			USD 200,000	UBS 4.375% 10/2/2031	136,505	0.04
USD 290,000	Pfizer Investment Enterprises 4.65% 19/5/2030	263,313	0.07	USD 210,000	UBS 4.875% 12/2/2027	161,611	0.04
USD 477,000	Pfizer Investment Enterprises 4.75% 19/5/2033	433,075	0.12	USD 300,000	UBS 5.959% 12/1/2034*	277,796	0.08
USD 370,000	Pfizer Investment Enterprises 5.3% 19/5/2053	341,738	0.09	USD 250,000	UBS 7% 31/1/2024*	228,786	0.06
		1,038,126	0.28	USD 907,000	UBS 7% 19/2/2025*	816,074	0.22
				EUR 316,000	UBS 7.75% 1/3/2029	357,307	0.10
				USD 615,000	UBS 9.016% 15/11/2033	687,405	0.19
						3,032,118	0.83
	Spain				United Kingdom		
EUR 1,400,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	1,332,366	0.36	EUR 1,200,000	Agps Bondco 5.5% 13/11/2026	403,500	0.11
USD 800,000	Banco Bilbao Vizcaya Argentaria 6.125% 16/11/2027*	632,250	0.17	EUR 300,000	Agps Bondco 6% 5/8/2025	116,685	0.03
EUR 200,000	Banco de Sabadell 2% 17/1/2030	186,445	0.05	USD 230,000	Barclays 3.932% 7/5/2025	208,909	0.06
				USD 225,000	Barclays 5.088% 20/6/2030	190,058	0.05
				USD 510,000	Barclays 5.2% 12/5/2026	456,315	0.12
				USD 360,000	Barclays 5.829% 9/5/2027	328,750	0.09
				USD 450,000	Barclays 6.125% 15/12/2025	368,576	0.10

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 400,000	Barclays 6.375% 15/12/2025	415,366	0.11	EUR 299,000	Synthomer 3.875% 1/7/2025*	276,881	0.07
GBP 200,000	Barclays 7.125% 15/6/2025	215,788	0.06	GBP 223,000	Thames Water Kemble Finance 4.625% 19/5/2026	176,525	0.05
USD 695,000	Barclays 8% 15/3/2029*	571,921	0.16	EUR 150,000	Thames Water Utilities Finance 4% 18/4/2027	143,625	0.04
GBP 100,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	95,871	0.03	USD 200,000	Vmed O2 UK Financing I 4.25% 31/1/2031	150,916	0.04
GBP 1,055,000	Bellis Acquisition 4.5% 16/2/2026	1,082,573	0.29	USD 200,000	Vmed O2 UK Financing I 4.75% 15/7/2031	153,577	0.04
EUR 100,000	British Telecommunications 1.874% 18/8/2080	91,480	0.03	EUR 500,000	Vodafone 2.625% 27/8/2080	456,950	0.13
USD 200,000	British Telecommunications 4.25% 23/11/2081*	162,771	0.05	EUR 100,000	Vodafone 3% 27/8/2080	82,170	0.02
USD 600,000	British Telecommunications 4.875% 23/11/2081	454,043	0.12	USD 245,000	Vodafone 3.25% 4/6/2081	199,113	0.05
GBP 100,000	British Telecommunications 8.375% 20/12/2083	117,023	0.03	EUR 400,000	Vodafone 4.2% 3/10/2078	370,500	0.10
GBP 275,000	BUPA Finance 4% 24/9/2031*	193,686	0.05	GBP 322,000	Vodafone 4.875% 3/10/2078	354,611	0.10
GBP 212,000	Constellation Automotive Financing 4.875% 15/7/2027	198,635	0.05	USD 750,000	Vodafone 5.125% 4/6/2081	485,975	0.13
GBP 196,000	Gatwick Airport Finance 4.375% 7/4/2026	210,110	0.06	USD 75,000	Vodafone 6.15% 27/2/2037	70,815	0.02
GBP 930,000	Heathrow Finance 4.125% 1/9/2029	879,889	0.24			19,554,127	5.33
GBP 220,000	Heathrow Finance 4.75% 1/3/2024	252,581	0.07		United States		
USD 725,000	HSBC 2.633% 7/11/2025	640,866	0.17	USD 258,000	Abbott Laboratories 4.75% 30/11/2036	236,050	0.06
USD 200,000	HSBC 4.25% 14/3/2024	182,399	0.05	USD 498,000	AbbVie 2.6% 21/11/2024	442,606	0.12
USD 275,000	HSBC 4.375% 23/11/2026	241,365	0.07	USD 35,000	AbbVie 3.2% 14/5/2026	30,639	0.01
USD 200,000	HSBC 4.583% 19/6/2029	173,709	0.05	USD 391,000	AbbVie 4.4% 6/11/2042	314,356	0.09
USD 310,000	HSBC 4.6% 17/12/2030	221,713	0.06	USD 98,000	AbbVie 4.45% 14/5/2046	78,152	0.02
USD 250,000	HSBC 6% 22/5/2027	206,811	0.06	USD 43,000	AbbVie 4.55% 15/3/2035	37,504	0.01
USD 365,000	HSBC 6.254% 9/3/2034	340,491	0.09	USD 515,000	AbbVie 4.875% 14/11/2048	438,989	0.12
USD 200,000	HSBC 6.375% 30/3/2025	177,940	0.05	USD 29,000	Acadia Healthcare 5% 15/4/2029	24,689	0.01
USD 255,000	HSBC 7.39% 3/11/2028	246,803	0.07	USD 48,000	Acadia Healthcare 5.5% 1/7/2028	41,852	0.01
USD 200,000	HSBC 8% 7/3/2028	184,352	0.05	USD 109,000	AdaptHealth 6.125% 1/8/2028	90,769	0.02
USD 335,000	HSBC 8.113% 3/11/2033	335,921	0.09	USD 8,000	ADT Security 4.125% 1/8/2029	6,447	0.00
USD 855,000	Lloyds Banking 4.582% 10/12/2025	758,594	0.21	USD 69,000	ADT Security 4.875% 15/7/2032	54,952	0.01
EUR 969,000	Lloyds Banking 4.947% 27/6/2025*	908,176	0.25	USD 67,000	Advanced Drainage Systems 5% 30/9/2027	58,956	0.02
USD 325,000	Lloyds Banking 6.75% 27/6/2026	276,007	0.07	USD 191,000	Advanced Drainage Systems 6.375% 15/6/2030	174,178	0.05
USD 200,000	Lloyds Banking 7.5% 27/9/2025	173,082	0.05	USD 396,000	AES 1.375% 15/1/2026	328,277	0.09
USD 200,000	Lloyds Banking 8% 27/9/2029	167,316	0.05	USD 384,000	AES 2.45% 15/1/2031	281,256	0.08
USD 200,000	Merlin Entertainments 5.75% 15/6/2026	177,804	0.05	USD 158,000	Aetna 3.875% 15/8/2047	109,410	0.03
GBP 800,000	Mobico 4.25% 26/11/2025	815,870	0.22	USD 75,000	Aetna 4.125% 15/11/2042	55,129	0.01
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027*	201,148	0.05	USD 172,000	AHP Health Partners 5.75% 15/7/2029	135,484	0.04
USD 735,000	NTT Finance 1.162% 3/4/2026	610,522	0.17	USD 240,000	Air Lease 1.875% 15/8/2026	197,872	0.05
GBP 120,000	Pinewood Finance 3.625% 15/11/2027*	121,884	0.03	USD 540,000	Air Lease 5.85% 15/12/2027	497,072	0.14
GBP 1,137,000	Premier Foods Finance 3.5% 15/10/2026*	1,201,967	0.33	USD 50,000	Air Products and Chemicals 1.5% 15/10/2025	42,747	0.01
USD 188,000	Rio Tinto Finance USA 5% 9/3/2033	172,252	0.05	USD 151,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	129,543	0.04
USD 634,000	Santander UK 5% 7/11/2023	582,251	0.16	USD 109,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	95,123	0.03
GBP 200,000	Santander UK 6.75% 24/6/2024	226,486	0.06	USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	41,493	0.01
USD 400,000	Standard Chartered 4.3% 19/8/2028	272,210	0.07				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 39,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	34,909	0.01	USD 550,000	American Tower 2.1% 15/6/2030	404,719	0.11
USD 52,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	47,738	0.01	USD 174,000	American Tower 3.375% 15/10/2026	150,167	0.04
USD 100,000	Alexander Funding Trust II 7.467% 31/7/2028	93,182	0.03	USD 95,000	American Tower 3.55% 15/7/2027	81,194	0.02
USD 320,000	Alexandria Real Estate Equities 1.875% 1/2/2033	217,755	0.06	USD 250,000	American Tower 3.95% 15/3/2029	211,664	0.06
USD 175,000	Alexandria Real Estate Equities 2.75% 15/12/2029	136,844	0.04	USD 10,000	American Tower 4% 1/6/2025	8,940	0.00
USD 100,000	Alexandria Real Estate Equities 3.55% 15/3/2052	63,067	0.02	USD 100,000	American Tower 4.4% 15/2/2026	89,695	0.02
USD 233,000	Alexandria Real Estate Equities 4.9% 15/12/2030	207,775	0.06	USD 40,000	American Tower 5.65% 15/3/2033	36,727	0.01
USD 33,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	27,703	0.01	USD 45,000	Amgen 2% 15/1/2032	32,557	0.01
USD 195,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	157,385	0.04	USD 32,000	Amgen 2.77% 1/9/2053	17,676	0.00
USD 154,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	134,207	0.04	USD 260,000	Amgen 3% 15/1/2052	156,427	0.04
USD 53,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	48,191	0.01	USD 90,000	Amgen 4.2% 22/2/2052	66,217	0.02
USD 214,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	187,992	0.05	USD 225,000	Amgen 4.563% 15/6/2048	176,545	0.05
USD 104,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	88,083	0.02	USD 40,000	Amgen 4.875% 1/3/2053	32,800	0.01
USD 500,000	Allstate 8.564% 15/8/2053	454,516	0.12	USD 215,000	Amgen 5.15% 2/3/2028	197,822	0.05
USD 1,050,000	Ally Financial 4.7% 15/5/2026	681,658	0.19	USD 311,000	Amgen 5.25% 2/3/2033	285,274	0.08
USD 575,000	Ally Financial 5.75% 20/11/2025*	514,102	0.14	USD 195,000	Amgen 5.65% 2/3/2053	178,689	0.05
USD 84,000	Alphabet 2.05% 15/8/2050	46,530	0.01	USD 60,000	Amgen 5.75% 2/3/2063	54,661	0.01
USD 102,000	Alteryx 8.75% 15/3/2028*	90,958	0.02	USD 142,000	AMN Healthcare 4% 15/4/2029	112,029	0.03
USD 190,000	Amazon.com 2.5% 3/6/2050	111,982	0.03	USD 60,000	AMN Healthcare 4.625% 1/10/2027	50,687	0.01
USD 155,000	Amazon.com 2.7% 3/6/2060	88,849	0.02	USD 42,000	AmWINS 4.875% 30/6/2029	34,759	0.01
USD 59,000	Amazon.com 3.1% 12/5/2051	38,960	0.01	USD 25,000	Analog Devices 1.7% 1/10/2028	19,748	0.01
USD 275,000	Amazon.com 3.15% 22/8/2027	238,199	0.06	USD 67,000	Analog Devices 2.8% 1/10/2041	43,959	0.01
USD 365,000	Amazon.com 3.875% 22/8/2037	302,185	0.08	USD 75,000	Analog Devices 3.5% 5/12/2026	66,121	0.02
USD 130,000	Amazon.com 4.1% 13/4/2062	99,498	0.03	USD 76,000	ANGI 3.875% 15/8/2028	56,063	0.02
USD 32,000	AMC Networks 4.25% 15/2/2029	18,859	0.00	USD 114,400	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	95,847	0.03
USD 16,000	American Airlines 7.25% 15/2/2028	14,510	0.00	USD 25,000	API DE 4.125% 15/7/2029	19,935	0.01
USD 69,716	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	63,192	0.01	USD 29,000	API DE 4.75% 15/10/2029	24,193	0.01
USD 201,140	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	178,166	0.05	USD 175,000	Apple 2.2% 11/9/2029	140,955	0.04
USD 930,000	American Express 3.55% 15/9/2026	713,802	0.19	USD 180,000	Apple 2.65% 8/2/2051	110,388	0.03
USD 700,000	American Express 3.95% 1/8/2025	625,910	0.17	USD 615,000	Apple 2.7% 5/8/2051	378,031	0.10
USD 380,000	American Honda Finance 2% 24/3/2028	306,501	0.08	USD 15,000	Apple 2.9% 12/9/2027	12,931	0.00
USD 110,000	American Tower 1.3% 15/9/2025	92,963	0.03	USD 70,000	Apple 3.45% 9/2/2045	52,370	0.01
USD 255,000	American Tower 1.6% 15/4/2026	212,223	0.06	USD 230,000	Apple 3.95% 8/8/2052	179,890	0.05
USD 120,000	American Tower 1.875% 15/10/2030	86,148	0.02	USD 324,000	Applied Materials 3.3% 1/4/2027	283,028	0.08
				USD 89,000	APX 5.75% 15/7/2029	70,821	0.02
				USD 111,000	APX 6.75% 15/2/2027	99,107	0.03
				USD 10,000	Aramark Services 5% 1/4/2025	9,112	0.00
				USD 207,000	Aramark Services 5% 1/2/2028	178,220	0.05
				USD 169,000	Aramark Services 6.375% 1/5/2025	156,340	0.05
				USD 256,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	191,826	0.05
				USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	180,725	0.05
				USD 59,000	Asbury Automotive 4.5% 1/3/2028	49,647	0.01
				USD 49,000	Asbury Automotive 5% 15/2/2032	38,713	0.01

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 167,000	Ashland 3.375% 1/9/2031	123,388	0.03	USD 195,000	Baxter International 2.539% 1/2/2032	144,418	0.04
USD 96,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	76,304	0.02	USD 424,000	Bayer US Finance II 4.375% 15/12/2028	371,061	0.10
USD 350,000	AT&T 3.5% 1/6/2041	236,870	0.06	USD 53,000	Beacon Roofing Supply 4.125% 15/5/2029	42,117	0.01
USD 450,000	AT&T 3.65% 1/6/2051	284,828	0.08	USD 57,000	Beacon Roofing Supply 6.5% 1/8/2030	51,811	0.01
USD 610,000	AT&T 4.5% 15/5/2035	499,528	0.14	USD 133,000	Becton Dickinson 3.7% 6/6/2027	115,985	0.03
USD 150,000	AthenaHealth 6.5% 15/2/2030	119,896	0.04	USD 408,000	Becton Dickinson 3.734% 15/12/2024	366,941	0.10
USD 330,000	Autodesk 2.4% 15/12/2031	246,979	0.07	USD 73,000	Becton Dickinson 4.685% 15/12/2044	59,659	0.02
USD 85,000	Autodesk 3.5% 15/6/2027	73,949	0.02	USD 641,000	Berry Global 1.57% 15/1/2026	537,544	0.15
USD 92,000	AvalonBay Communities 5% 15/2/2033	84,063	0.02	USD 165,000	Big River Steel / BRS Finance 6.625% 31/1/2029	151,419	0.04
EUR 145,000	Avantor Funding 2.625% 1/11/2025	138,131	0.04	USD 188,000	Black Knight InfoServ 3.625% 1/9/2028	160,718	0.04
USD 160,000	Avantor Funding 3.875% 1/11/2029	129,349	0.04	USD 72,000	Block 2.75% 1/6/2026	60,299	0.02
USD 237,000	Avantor Funding 4.625% 15/7/2028	202,908	0.06	USD 462,000	Block 3.5% 1/6/2031	350,165	0.10
USD 510,000	Aviation Capital 1.95% 20/9/2026	413,524	0.11	USD 75,000	Boise Cascade 4.875% 1/7/2030	62,413	0.02
USD 49,000	Avient 7.125% 1/8/2030	45,264	0.01	EUR 289,000	Boxer Parent 6.5% 2/10/2025	287,150	0.08
USD 364,000	Axalta Coating Systems 3.375% 15/2/2029	284,842	0.08	USD 80,000	Boxer Parent 9.125% 1/3/2026	73,865	0.02
USD 275,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	238,628	0.06	USD 19,000	Boyne USA 4.75% 15/5/2029	15,804	0.00
USD 207,000	Ball 3.125% 15/9/2031	154,867	0.04	USD 105,000	Bristol-Myers Squibb 3.2% 15/6/2026	92,286	0.03
USD 180,000	Ball 4.875% 15/3/2026	161,228	0.04	USD 107,000	Bristol-Myers Squibb 3.4% 26/7/2029	91,261	0.02
USD 66,000	Ball 6% 15/6/2029	59,923	0.02	USD 131,000	Broadcom 3.419% 15/4/2033	100,187	0.03
EUR 117,000	Banff Merger Sub 8.375% 1/9/2026	114,344	0.03	USD 129,000	Broadcom 4.15% 15/4/2032	106,528	0.03
USD 410,000	Bank of America 2.087% 14/6/2029	322,185	0.09	USD 819,000	Broadcom 4.926% 15/5/2037	679,130	0.18
USD 615,000	Bank of America 2.299% 21/7/2032	447,427	0.12	USD 35,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco LL 4.5% 1/4/2027	26,975	0.01
USD 40,000	Bank of America 2.687% 22/4/2032	30,178	0.01	USD 26,000	Cable One 0% 15/3/2026	19,817	0.01
USD 10,000	Bank of America 2.884% 22/10/2030	7,905	0.00	USD 156,000	Cable One 1.125% 15/3/2028	109,028	0.03
USD 1,081,000	Bank of America 2.972% 4/2/2033	819,581	0.22	USD 78,000	Cable One 4% 15/11/2030	56,137	0.02
USD 25,000	Bank of America 3.194% 23/7/2030	20,200	0.01	USD 240,000	Cablevision Lightpath 5.625% 15/9/2028	170,247	0.05
USD 1,270,000	Bank of America 3.419% 20/12/2028	1,072,543	0.29	USD 115,000	Camden Property Trust 2.8% 15/5/2030	92,143	0.03
USD 73,000	Bank of America 3.593% 21/7/2028	62,553	0.02	USD 94,000	Camelot Return Merger Sub 8.75% 1/8/2028	85,897	0.02
USD 290,000	Bank of America 3.705% 24/4/2028	250,083	0.07	USD 550,000	Capital One Financial 2.618% 2/11/2032	386,590	0.11
USD 875,000	Bank of America 3.824% 20/1/2028	759,760	0.21	USD 95,000	Capital One Financial 5.817% 1/2/2034	83,255	0.02
USD 425,000	Bank of America 3.974% 7/2/2030	361,136	0.10	USD 155,000	Capital One Financial 6.377% 8/6/2034	141,459	0.04
USD 175,000	Bank of America 4.443% 20/1/2048	137,636	0.04	USD 75,000	Capstone Borrower 8% 15/6/2030	68,144	0.02
USD 108,000	Bank of America 4.75% 21/4/2045	89,634	0.02	USD 16,000	Carrier Global 2.242% 15/2/2025	14,027	0.00
USD 761,000	Bank of New York Mellon 3.7% 20/3/2026	630,528	0.17	EUR 355,000	Catalent Pharma Solutions 2.375% 1/3/2028	297,332	0.08
USD 25,000	Baxalta 5.25% 23/6/2045	21,597	0.01	USD 176,000	Catalent Pharma Solutions 3.125% 15/2/2029	136,411	0.04
				USD 8,000	Catalent Pharma Solutions 3.5% 1/4/2030	6,206	0.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 6,000	Catalent Pharma Solutions 5% 15/7/2027	5,169	0.00	USD 130,000	Citigroup 1.122% 28/1/2027	107,316	0.03
USD 189,000	CCO / CCO Capital 4.25% 1/2/2031	143,432	0.04	USD 515,000	Citigroup 2.976% 5/11/2030	407,760	0.11
USD 36,000	CCO / CCO Capital 4.25% 15/1/2034	25,445	0.01	USD 50,000	Citigroup 3.52% 27/10/2028	42,508	0.01
USD 86,000	CCO / CCO Capital 4.5% 15/8/2030	66,824	0.02	USD 131,000	Citigroup 3.668% 24/7/2028	112,199	0.03
USD 39,000	CCO / CCO Capital 4.75% 1/3/2030	31,029	0.01	USD 850,000	Citigroup 3.887% 10/1/2028	739,876	0.20
USD 51,000	CCO / CCO Capital 4.75% 1/2/2032	39,026	0.01	USD 225,000	Citigroup 6.174% 25/5/2034	207,191	0.06
USD 88,000	CCO / CCO Capital 5% 1/2/2028	74,818	0.02	USD 121,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	111,353	0.03
USD 30,000	CCO / CCO Capital 5.125% 1/5/2027	26,085	0.01	USD 195,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	181,877	0.05
USD 56,000	CCO / CCO Capital 6.375% 1/9/2029	48,981	0.01	USD 496,000	Clarivate Science 3.875% 1/7/2028	403,165	0.11
USD 230,000	CCO / CCO Capital 7.375% 1/3/2031	210,918	0.06	USD 241,000	Clarivate Science 4.875% 1/7/2029	194,052	0.05
USD 95,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	86,986	0.02	USD 279,000	Clear Channel Outdoor 5.125% 15/8/2027	230,878	0.06
USD 107,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	95,488	0.03	USD 188,000	Clear Channel Outdoor 7.5% 1/6/2029	129,298	0.03
USD 22,000	Centene 2.5% 1/3/2031	16,141	0.00	USD 4,000	Clear Channel Outdoor 7.75% 15/4/2028	2,890	0.00
USD 49,000	Centene 3% 15/10/2030	37,529	0.01	USD 190,000	Clear Channel Outdoor 9% 15/9/2028	175,982	0.05
USD 305,000	Centene 3.375% 15/2/2030	240,726	0.07	USD 3,000	Clearway Energy Operating 3.75% 15/2/2031	2,264	0.00
USD 242,000	Centene 4.625% 15/12/2029	205,131	0.06	USD 175,000	Clearway Energy Operating 3.75% 15/1/2032	131,777	0.04
USD 212,000	CenterPoint Energy Houston Electric 4.95% 1/4/2033	192,273	0.05	USD 800,000	Clearway Energy Operating 4.75% 15/3/2028	683,978	0.19
USD 198,000	Central Parent / CDK Global 7.25% 15/6/2029	180,356	0.05	USD 470,000	Cloud Software 6.5% 31/3/2029	387,483	0.11
USD 101,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	94,349	0.03	USD 327,000	Cloud Software 9% 30/9/2029	269,556	0.07
USD 52,000	Charles River Laboratories International 4.25% 1/5/2028	43,988	0.01	USD 46,000	Clydesdale Acquisition 6.625% 15/4/2029	40,404	0.01
USD 281,000	Charles Schwab 4% 1/6/2026	223,736	0.06	USD 66,000	Clydesdale Acquisition 8.75% 15/4/2030	55,040	0.02
USD 604,000	Charles Schwab 4% 1/12/2030	418,228	0.11	USD 150,000	Comcast 2.8% 15/1/2051	87,856	0.02
USD 200,000	Charles Schwab 5.875% 24/8/2026	185,397	0.05	USD 75,000	Comcast 2.887% 1/11/2051	44,388	0.01
USD 110,000	Charles Schwab 6.136% 24/8/2034	103,300	0.03	USD 162,000	Comcast 2.937% 1/11/2056	93,066	0.03
USD 31,000	Chemours 4.625% 15/11/2029	23,777	0.01	USD 310,000	Comcast 3.45% 1/2/2050	208,758	0.06
USD 7,000	Chemours 5.75% 15/11/2028	5,782	0.00	USD 30,000	Comcast 3.75% 1/4/2040	22,768	0.01
USD 57,000	Chobani / Chobani Finance 4.625% 15/11/2028	47,189	0.01	USD 305,000	Comcast 3.9% 1/3/2038	239,632	0.07
USD 101,000	Chobani / Chobani Finance 7.5% 15/4/2025	92,958	0.03	USD 200,000	Comcast 4% 15/8/2047	148,327	0.04
USD 80,000	CHS/Community Health Systems 4.75% 15/2/2031	55,479	0.01	USD 475,000	Comcast 4.4% 15/8/2035	406,017	0.11
USD 102,000	CHS/Community Health Systems 5.25% 15/5/2030	74,172	0.02	USD 125,000	Comcast 4.7% 15/10/2048	104,376	0.03
USD 20,000	CHS/Community Health Systems 5.625% 15/3/2027	16,301	0.00	USD 515,000	Commonwealth Edison 3.85% 15/3/2052	362,431	0.10
USD 234,000	CHS/Community Health Systems 6% 15/1/2029	180,875	0.05	USD 105,000	CommScope 6% 1/3/2026	87,762	0.02
				USD 53,000	CommScope Technologies 6% 15/6/2025	44,702	0.01
				USD 70,000	Compass Diversified 5.25% 15/4/2029	59,302	0.02
				USD 97,000	Consensus Cloud Solutions 6% 15/10/2026	83,333	0.02
				USD 22,000	Consensus Cloud Solutions 6.5% 15/10/2028	18,251	0.00
				USD 122,000	CoreLogic 4.5% 1/5/2028	92,028	0.02

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 80,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	73,530	0.02	USD 195,000	Elevance Health 4.75% 15/2/2033	174,156	0.05
USD 45,000	Covanta 4.875% 1/12/2029	35,710	0.01	USD 160,000	Elevance Health 5.5% 15/10/2032	150,425	0.04
USD 91,000	Covanta 5% 1/9/2030	71,278	0.02	USD 25,000	Elevance Health 6.1% 15/10/2052	24,532	0.01
USD 62,000	Crocs 4.125% 15/8/2031	45,339	0.01	USD 40,000	Embecta 6.75% 15/2/2030	32,533	0.01
USD 6,000	Crowdstrike 3% 15/2/2029	4,744	0.00	EUR 187,000	Emerald Debt Merger Sub 6.375% 15/12/2030	187,042	0.05
USD 183,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	159,144	0.04	USD 429,000	Emerald Debt Merger Sub 6.625% 15/12/2030	389,110	0.11
USD 475,000	Crown Castle 2.5% 15/7/2031	353,440	0.10	USD 145,000	Encompass Health 4.5% 1/2/2028	124,502	0.03
USD 100,000	Crown Castle 2.9% 1/4/2041	62,241	0.02	USD 46,000	Encompass Health 4.625% 1/4/2031	37,168	0.01
USD 75,000	Crown Castle 3.1% 15/11/2029	60,145	0.02	USD 14,000	Encompass Health 4.75% 1/2/2030	11,782	0.00
USD 50,000	Crown Castle 3.8% 15/2/2028	42,857	0.01	EUR 148,000	Encore Capital 4.875% 15/10/2025 [*]	141,546	0.04
USD 230,000	Crown Castle 4.3% 15/2/2029	199,100	0.05	GBP 400,000	Encore Capital 5.375% 15/2/2026 [*]	421,423	0.11
USD 26,000	Crown Castle 5.1% 1/5/2033	23,062	0.01	USD 23,000	Entegris 4.375% 15/4/2028	19,443	0.01
USD 222,000	CSC 4.125% 1/12/2030	146,096	0.04	USD 420,000	Entegris Escrow 4.75% 15/4/2029	359,784	0.10
USD 200,000	CSC 4.5% 15/11/2031	131,402	0.04	USD 125,000	Equinix 1.55% 15/3/2028	97,253	0.03
USD 50,000	CSX 2.5% 15/5/2051	28,068	0.01	USD 105,000	Equinix 2.5% 15/5/2031	78,322	0.02
USD 80,000	CSX 3.35% 15/9/2049	52,473	0.02	USD 205,000	Equinix 2.9% 18/11/2026	174,546	0.05
USD 77,000	CSX 4.25% 15/3/2029	68,421	0.02	USD 20,000	Equinix 3% 15/7/2050	11,674	0.00
USD 50,000	CSX 4.3% 1/3/2048	38,893	0.01	USD 90,000	Equinix 3.2% 18/11/2029	72,597	0.02
USD 25,000	CSX 4.75% 15/11/2048	20,621	0.01	USD 50,000	Equinix 3.4% 15/2/2052	31,329	0.01
USD 223,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	194,535	0.05	USD 199,000	Fair Isaac 4% 15/6/2028	167,855	0.05
USD 36,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	33,551	0.01	USD 592,873	Fannie Mae Pool 5% 1/10/2052	531,131	0.14
USD 170,000	CVS Health 1.3% 21/8/2027	134,794	0.04	USD 300,000	FedEx 3.1% 5/8/2029	247,555	0.07
USD 316,000	CVS Health 5% 20/2/2026	288,876	0.08	USD 60,000	FedEx 4.55% 1/4/2046	46,428	0.01
USD 234,000	CVS Health 5.05% 25/3/2048	189,392	0.05	USD 50,000	FedEx 5.25% 15/5/2050	42,932	0.01
USD 100,000	CVS Health 5.125% 20/7/2045	82,123	0.02	USD 49,000	Fidelity National Information Services 1.15% 1/3/2026	40,639	0.01
USD 115,000	Darling Ingredients 5.25% 15/4/2027	103,209	0.03	USD 118,000	Fidelity National Information Services 4.7% 15/7/2027	106,513	0.03
USD 287,000	Darling Ingredients 6% 15/6/2030	259,156	0.07	USD 100,000	Fifth Third Bancorp 6.339% 27/7/2029	93,227	0.03
USD 275,000	Dell International / EMC 6.02% 15/6/2026	256,066	0.07	USD 510,000	FirstEnergy Transmission 4.35% 15/1/2025	457,637	0.12
USD 107,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	87,614	0.02	USD 285,000	Fiserv 2.75% 1/7/2024	256,084	0.07
USD 28,000	Dream Finders Homes 8.25% 15/8/2028	26,190	0.01	USD 69,000	Fiserv 4.4% 1/7/2049	52,092	0.01
USD 307,000	Dun & Bradstreet 5% 15/12/2029	252,910	0.07	USD 243,000	Ford Motor 3.25% 12/2/2032	175,174	0.05
USD 145,000	DuPont de Nemours 5.319% 15/11/2038	130,804	0.04	USD 136,000	Ford Motor 6.1% 19/8/2032	119,642	0.03
USD 28,000	DuPont de Nemours 5.419% 15/11/2048	25,033	0.01	GBP 142,000	Ford Motor Credit 2.748% 14/6/2024	159,836	0.04
USD 94,000	Dycom Industries 4.5% 15/4/2029	77,501	0.02	USD 200,000	Ford Motor Credit 4.389% 8/1/2026	174,748	0.05
USD 315,000	Ecolab 2.7% 15/12/2051	184,196	0.05	GBP 520,000	Ford Motor Credit 4.535% 6/3/2025	581,066	0.16
USD 447,000	Element Solutions 3.875% 1/9/2028	362,321	0.10	USD 200,000	Ford Motor Credit 5.125% 16/6/2025	179,560	0.05
USD 500,000	Elevance Health 3.65% 1/12/2027	434,450	0.12	EUR 150,000	Ford Motor Credit 6.125% 15/5/2028	154,030	0.04
USD 113,000	Elevance Health 3.7% 15/9/2049	77,822	0.02				

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ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 208,000	Ford Motor Credit 6.8% 12/5/2028	191,758	0.05	USD 1,133,106	Ginnie Mae II Pool 2.5% 20/5/2051	887,212	0.24
GBP 368,000	Ford Motor Credit 6.86% 5/6/2026*	419,697	0.11	USD 1,789,506	Ginnie Mae II Pool 2.5% 20/5/2051	1,401,195	0.38
USD 200,000	Ford Motor Credit 7.35% 6/3/2030	187,840	0.05	USD 1,544,809	Ginnie Mae II Pool 2.5% 20/5/2051	1,210,001	0.33
USD 47,000	Fortrea 7.5% 1/7/2030	42,800	0.01	USD 7,123,814	Ginnie Mae II Pool 2.5% 20/5/2051	5,455,109	1.49
USD 63,000	Foundation Building Materials 6% 1/3/2029	49,155	0.01	USD 4,613,570	Ginnie Mae II Pool 3% 20/12/2050	3,761,732	1.02
USD 3,000,000	Freddie Mac Pool 5.5% 1/8/2053	2,733,850	0.74	USD 1,019,222	Ginnie Mae II Pool 3% 20/4/2051	829,727	0.23
USD 112,000	Freeport-McMoRan 5.4% 14/11/2034	97,874	0.03	USD 1,263,982	Ginnie Mae II Pool 3% 20/4/2051	1,028,257	0.28
USD 98,000	Frontier Communications 5% 1/5/2028	77,427	0.02	USD 3,055,873	Ginnie Mae II Pool 3% 20/4/2051	2,514,100	0.68
USD 135,000	Frontier Communications 5.875% 15/10/2027	113,389	0.03	USD 1,965,553	Ginnie Mae II Pool 3% 20/5/2051	1,599,634	0.44
USD 209,000	Frontier Communications 8.75% 15/5/2030	187,011	0.05	USD 5,387,352	Ginnie Mae II Pool 3% 20/5/2051	4,388,707	1.19
USD 130,000	Garden Spinco 8.625% 20/7/2030	127,787	0.03	USD 3,920,559	Ginnie Mae II Pool 3% 20/5/2051	3,194,356	0.87
USD 118,000	Gartner 4.5% 1/7/2028	101,572	0.03	USD 3,948,075	Ginnie Mae II Pool 3% 20/5/2051	3,272,513	0.89
USD 365,000	GATX 4.35% 15/2/2024	334,736	0.09	USD 1,386,348	Ginnie Mae II Pool 3% 20/5/2051	1,128,722	0.31
USD 32,000	GCI 4.75% 15/10/2028	25,620	0.01	USD 3,376,590	Ginnie Mae II Pool 3% 20/6/2051	2,750,807	0.75
USD 104,000	Gen Digital 6.75% 30/9/2027	95,908	0.03	USD 91,456	Ginnie Mae II Pool 3% 20/9/2051	74,196	0.02
USD 54,000	General Electric 8.882% 15/9/2023	49,885	0.01	USD 316,419	Ginnie Mae II Pool 3% 20/2/2052	256,992	0.07
USD 15,000	General Mills 2.25% 14/10/2031	11,179	0.00	USD 404,157	Ginnie Mae II Pool 3% 20/3/2052	329,023	0.09
USD 64,000	General Mills 3% 1/2/2051	39,788	0.01	USD 530,416	Ginnie Mae II Pool 3% 20/3/2052	431,510	0.12
USD 50,000	General Mills 4% 17/4/2025	44,903	0.01	USD 547,793	Ginnie Mae II Pool 3% 20/3/2052	445,385	0.12
USD 252,000	General Mills 4.95% 29/3/2033	226,486	0.06	USD 617,540	Ginnie Mae II Pool 3% 20/3/2052	505,067	0.14
USD 244,000	General Motors 5.4% 1/4/2048	188,023	0.06	USD 313,218	Ginnie Mae II Pool 3.5% 20/7/2042	265,603	0.07
USD 350,000	General Motors 5.6% 15/10/2032	310,402	0.08	USD 543,092	Ginnie Mae II Pool 3.5% 20/7/2042	460,533	0.13
USD 575,000	General Motors Financial 2.9% 26/2/2025	506,049	0.14	USD 925,393	Ginnie Mae II Pool 3.5% 20/12/2043	784,717	0.21
USD 332,000	General Motors Financial 5% 9/4/2027	298,064	0.08	USD 1,319,682	Ginnie Mae II Pool 3.5% 20/5/2044	1,119,068	0.30
USD 190,000	Gilead Sciences 2.8% 1/10/2050	113,158	0.03	USD 620,029	Ginnie Mae II Pool 3.5% 20/10/2046	522,259	0.14
USD 45,000	Gilead Sciences 4.15% 1/3/2047	34,758	0.01	USD 234,603	Ginnie Mae II Pool 3.5% 20/4/2048	197,229	0.05
USD 130,000	Gilead Sciences 4.5% 1/2/2045	105,404	0.03	USD 2,042,456	Ginnie Mae II Pool 3.5% 20/5/2048	1,717,028	0.47
USD 315,000	Gilead Sciences 4.75% 1/3/2046	264,486	0.07	USD 796,202	Ginnie Mae II Pool 3.5% 20/6/2051	677,467	0.18
USD 1,245,296	Ginnie Mae II Pool 2.5% 20/1/2050	958,134	0.26	USD 2,090,027	Ginnie Mae II Pool 3.5% 20/6/2051	1,718,080	0.47
USD 1,062,796	Ginnie Mae II Pool 2.5% 20/3/2050	817,611	0.22	USD 1,258,191	Ginnie Mae II Pool 3.5% 20/6/2051	1,065,591	0.29
USD 1,268,273	Ginnie Mae II Pool 2.5% 20/8/2050	997,058	0.27	USD 1,242,017	Ginnie Mae II Pool 3.5% 20/6/2051	1,051,437	0.29
USD 1,977,604	Ginnie Mae II Pool 2.5% 20/10/2050	1,554,710	0.42	USD 1,245,170	Ginnie Mae II Pool 3.5% 20/6/2051	1,050,279	0.29
USD 753,126	Ginnie Mae II Pool 2.5% 20/10/2050	592,069	0.16	USD 1,447,491	Ginnie Mae II Pool 3.5% 20/6/2051	1,220,423	0.33
USD 1,231,856	Ginnie Mae II Pool 2.5% 20/11/2050	968,365	0.26	USD 1,967,559	Ginnie Mae II Pool 3.5% 20/6/2051	1,684,760	0.46
USD 9,652,011	Ginnie Mae II Pool 2.5% 20/2/2051	7,752,756	2.11	USD 696,795	Ginnie Mae II Pool 3.5% 20/7/2051	587,506	0.16
USD 860,421	Ginnie Mae II Pool 2.5% 20/2/2051	680,317	0.19	USD 310,092	Ginnie Mae II Pool 3.5% 20/8/2051	261,581	0.07
USD 2,029,420	Ginnie Mae II Pool 2.5% 20/2/2051	1,589,974	0.43				

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ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 68,940	Ginnie Mae II Pool 3.5% 20/9/2051	57,676	0.02	USD 9,000	Goodyear Tire & Rubber 5.625% 30/4/2033	7,128	0.00
USD 57,298	Ginnie Mae II Pool 3.5% 20/9/2051	48,263	0.01	USD 177,000	Goodyear Tire & Rubber 9.5% 31/5/2025	166,804	0.05
USD 39,622	Ginnie Mae II Pool 3.5% 20/9/2051	33,374	0.01	USD 6,504,728	Government National Mortgage Association 2.5% 20/10/2051	825,136	0.22
USD 192,999	Ginnie Mae II Pool 3.5% 20/3/2052	162,746	0.04	USD 137,000	Graphic Packaging International 3.5% 15/3/2028	112,674	0.03
USD 197,676	Ginnie Mae II Pool 3.5% 20/3/2052	166,671	0.05	USD 24,000	Gray Television 5.875% 15/7/2026	20,264	0.01
USD 246,022	Ginnie Mae II Pool 3.5% 20/3/2052	207,431	0.06	USD 15,000	Gray Television 7% 15/5/2027	12,427	0.00
USD 532,582	Ginnie Mae II Pool 4% 20/12/2041	460,978	0.13	USD 27,000	GTCR AP Finance 8% 15/5/2027	24,646	0.01
USD 530,556	Ginnie Mae II Pool 4% 20/7/2044	461,780	0.13	USD 197,000	GYP III 4.625% 1/5/2029	159,896	0.04
USD 507,892	Ginnie Mae II Pool 4% 20/8/2044	438,597	0.12	USD 9,000	Hanesbrands 4.875% 15/5/2026	7,769	0.00
USD 1,389,742	Ginnie Mae II Pool 4% 20/9/2047	1,178,258	0.32	USD 166,000	Hanesbrands 9% 15/2/2031*	153,685	0.04
USD 157,611	Ginnie Mae II Pool 4% 20/11/2047	135,661	0.04	USD 170,000	HAT I / HAT II 3.375% 15/6/2026	140,735	0.04
USD 456,713	Ginnie Mae II Pool 4% 20/4/2049	393,119	0.11	USD 85,000	HB Fuller 4% 15/2/2027	73,035	0.02
USD 305,950	Ginnie Mae II Pool 4% 20/10/2049	262,132	0.07	USD 39,000	HB Fuller 4.25% 15/10/2028	32,120	0.01
USD 539,866	Ginnie Mae II Pool 4% 20/10/2049	462,414	0.13	USD 90,000	HCA 3.5% 15/7/2051	55,368	0.01
USD 323,914	Ginnie Mae II Pool 4% 20/11/2049	277,364	0.08	USD 175,000	HCA 3.625% 15/3/2032	138,724	0.04
USD 160,705	Ginnie Mae II Pool 4% 20/3/2050	138,334	0.04	USD 125,000	HCA 4.625% 15/3/2052	92,588	0.03
USD 131,347	Ginnie Mae II Pool 4% 20/5/2050	113,069	0.03	USD 346,000	HCA 5.25% 15/6/2049	279,329	0.08
USD 468,250	Ginnie Mae II Pool 4% 20/7/2051	403,960	0.11	USD 195,000	HCA 5.375% 1/9/2026	178,286	0.05
USD 1,082,982	Ginnie Mae II Pool 4.5% 20/5/2050	955,199	0.26	USD 68,000	HCA 5.5% 15/6/2047	57,104	0.02
USD 120,000	Global Payments 4.45% 1/6/2028	104,247	0.03	USD 293,000	HealthEquity 4.5% 1/10/2029	239,681	0.07
USD 190,000	Global Payments 5.4% 15/8/2032	171,454	0.05	USD 165,000	Healthpeak 1.35% 1/2/2027	133,307	0.04
USD 145,000	Global Payments 5.95% 15/8/2052	127,779	0.03	USD 91,000	Healthpeak 3% 15/1/2030	72,634	0.02
USD 151,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	119,895	0.03	USD 95,000	Healthpeak 5.25% 15/12/2032	84,558	0.02
USD 43,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	37,887	0.01	USD 192,000	Herc 5.5% 15/7/2027	170,453	0.05
USD 40,000	Goldman Sachs 1.093% 9/12/2026	33,074	0.01	USD 48,000	Hertz 4.625% 1/12/2026	39,940	0.01
USD 305,000	Goldman Sachs 1.992% 27/1/2032	219,111	0.06	USD 21,000	Hertz 5% 1/12/2029	15,926	0.00
USD 125,000	Goldman Sachs 2.383% 21/7/2032	91,087	0.02	USD 23,000	Hilton Domestic Operating 3.625% 15/2/2032	17,632	0.01
USD 563,000	Goldman Sachs 2.615% 22/4/2032	420,304	0.11	USD 158,000	Hilton Domestic Operating 3.75% 1/5/2029	128,540	0.04
USD 190,000	Goldman Sachs 2.65% 21/10/2032	140,615	0.04	USD 146,000	Hilton Domestic Operating 4.875% 15/1/2030	125,618	0.03
USD 260,000	Goldman Sachs 3.691% 5/6/2028	224,275	0.06	USD 91,000	Hilton Domestic Operating 5.75% 1/5/2028	82,365	0.02
USD 190,000	Goldman Sachs 3.75% 25/2/2026	167,929	0.05	USD 175,000	Hologic 3.25% 15/2/2029	140,533	0.04
USD 40,000	Goldman Sachs 3.814% 23/4/2029	34,113	0.01	USD 236,000	Home Depot 3.35% 15/4/2050	159,624	0.04
USD 500,000	Goldman Sachs 5.7% 1/11/2024	460,032	0.13	USD 65,000	Home Depot 3.9% 15/6/2047	48,859	0.01
				USD 60,000	Home Depot 4.2% 1/4/2043	48,234	0.01
				USD 50,000	Home Depot 4.25% 1/4/2046	39,578	0.01
				USD 105,000	Home Depot 4.5% 6/12/2048	86,660	0.02
				USD 174,000	Home Point Capital 5% 1/2/2026	150,369	0.04
					Howard Hughes 4.125% 1/2/2029	56,166	0.01
				USD 74,000	Howard Hughes 5.375% 1/8/2028	88,231	0.02
				USD 630,000	HP 2.2% 17/6/2025	546,964	0.15
				USD 350,000	HP 3% 17/6/2027	296,586	0.08
				USD 143,000	HUB International 7% 1/5/2026	131,715	0.04
				USD 365,000	HUB International 7.25% 15/6/2030	340,981	0.09

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ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 13,000	Hughes Satellite Systems 5.25% 1/8/2026	10,940	0.00	USD 29,000	KB Home 7.25% 15/7/2030	26,958	0.01
USD 45,000	Intel 2.8% 12/8/2041	28,843	0.01	USD 102,000	Keurig Dr Pepper 4.5% 15/4/2052	79,991	0.02
USD 10,000	Intel 3.2% 12/8/2061	5,787	0.00	USD 70,000	Kilroy Realty 3.05% 15/2/2030	51,567	0.01
USD 25,000	Intel 5.05% 5/8/2062	20,552	0.01	USD 243,000	Kimco Realty 4.6% 1/2/2033	205,980	0.06
USD 125,000	Intel 5.625% 10/2/2043	114,748	0.03	USD 267,000	KLA 3.3% 1/3/2050	177,639	0.05
USD 325,000	Intel 5.7% 10/2/2053	297,314	0.08	USD 235,000	KLA 4.1% 15/3/2029	207,997	0.06
USD 85,000	Intel 5.9% 10/2/2063	78,741	0.02	USD 83,000	Kobe US Midco 2 9.25% 1/11/2026	55,942	0.02
USD 130,000	Intercontinental Exchange 3.75% 1/12/2025	115,633	0.03	USD 104,000	Kontoor Brands 4.125% 15/11/2029	81,405	0.02
USD 260,000	Intercontinental Exchange 3.75% 21/9/2028	226,023	0.06	USD 133,000	Korn Ferry 4.625% 15/12/2027	114,134	0.03
USD 25,000	Intercontinental Exchange 4.25% 21/9/2048	19,388	0.01	USD 88,000	Kraft Heinz Foods 3% 1/6/2026	76,403	0.02
USD 135,000	Intercontinental Exchange 4.6% 15/3/2033	119,105	0.03	USD 45,000	Kraft Heinz Foods 4.375% 1/6/2046	34,361	0.01
USD 40,000	International Business Machines 4% 20/6/2042	30,387	0.01	USD 598,000	Kraft Heinz Foods 4.875% 1/10/2049	489,345	0.13
USD 124,000	Interpublic of 3.375% 1/3/2041	80,653	0.02	USD 23,000	Kraft Heinz Foods 5.2% 15/7/2045	19,497	0.01
USD 290,000	Invitation Homes Operating Partnership 5.5% 15/8/2033	258,951	0.07	USD 6,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	5,007	0.00
USD 209,000	IQVIA 5% 15/5/2027	185,219	0.05	USD 12,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	9,307	0.00
USD 26,000	Iron Mountain 5.625% 15/7/2032	21,532	0.01	USD 7,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	6,217	0.00
USD 256,000	Iron Mountain 7% 15/2/2029	235,804	0.06	USD 70,000	Lam Research 1.9% 15/6/2030	53,364	0.01
USD 83,000	Iron Mountain Information Management Services 5% 15/7/2032	66,184	0.02	USD 83,000	Lam Research 2.875% 15/6/2050	51,252	0.01
USD 10,000	Johnson & Johnson 3.55% 1/3/2036	8,126	0.00	USD 33,000	Lam Research 4.875% 15/3/2049	28,612	0.01
USD 522,000	JPMorgan Chase 1.47% 22/9/2027	425,181	0.12	USD 130,000	Lamb Weston 4.125% 31/1/2030	105,643	0.03
USD 290,000	JPMorgan Chase 2.301% 15/10/2025	256,684	0.07	USD 141,000	Lamb Weston 4.375% 31/1/2032	112,572	0.03
USD 310,000	JPMorgan Chase 2.525% 19/11/2041	192,088	0.05	USD 283,000	Lamb Weston 4.875% 15/5/2028	246,728	0.07
USD 300,000	JPMorgan Chase 2.956% 13/5/2031	235,038	0.06	USD 9,000	Legacy LifePoint Health 4.375% 15/2/2027	7,175	0.00
USD 155,000	JPMorgan Chase 2.963% 25/1/2033	118,812	0.03	USD 147,000	Level 3 Financing 3.4% 1/3/2027	124,050	0.04
USD 300,000	JPMorgan Chase 3.109% 22/4/2041	204,523	0.06	USD 16,000	Level 3 Financing 3.625% 15/1/2029	8,793	0.00
USD 160,000	JPMorgan Chase 3.157% 22/4/2042	108,641	0.03	USD 157,000	Level 3 Financing 4.625% 15/9/2027	109,007	0.03
USD 1,830,000	JPMorgan Chase 3.22% 1/3/2025	1,663,351	0.45	USD 181,000	Level 3 Financing 10.5% 15/5/2030	169,557	0.05
USD 71,000	JPMorgan Chase 3.882% 24/7/2038	55,179	0.02	USD 301,000	Levi Strauss 3.5% 1/3/2031	225,023	0.06
USD 275,000	JPMorgan Chase 4.005% 23/4/2029	237,577	0.06	EUR 1,000,000	Liberty Mutual 3.625% 23/5/2059	954,540	0.26
USD 185,000	JPMorgan Chase 4.125% 15/12/2026	164,022	0.04	USD 69,000	LifePoint Health 9.875% 15/8/2030	62,777	0.02
USD 50,000	JPMorgan Chase 4.85% 1/2/2044	43,446	0.01	USD 96,000	Lindblad Expeditions 6.75% 15/2/2027	85,795	0.02
USD 245,000	JPMorgan Chase 4.95% 1/6/2045	207,717	0.06	USD 59,000	Lindblad Expeditions 9% 15/5/2028	55,928	0.02
USD 765,000	JPMorgan Chase 5.299% 24/7/2029	700,959	0.19	USD 83,000	Lions Gate Capital 5.5% 15/4/2029	46,303	0.01
USD 15,000	JPMorgan Chase 5.625% 16/8/2043	13,777	0.00	USD 105,000	Lithia Motors 3.875% 1/6/2029	83,196	0.02
				USD 90,000	Live Nation Entertainment 3.75% 15/1/2028	74,066	0.02

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 118,000	Live Nation Entertainment 4.75% 15/10/2027	101,021	0.03	USD 180,000	Microsoft 3.3% 6/2/2027	159,419	0.04
USD 4,000	Live Nation Entertainment 5.625% 15/3/2026	3,579	0.00	USD 109,000	MicroStrategy 6.125% 15/6/2028	90,004	0.02
USD 155,000	Live Nation Entertainment 6.5% 15/5/2027	143,064	0.04	USD 64,000	Mid-America Apartments 3.95% 15/3/2029	55,345	0.02
USD 75,000	Lowe's 2.8% 15/9/2041	47,572	0.01	USD 85,891	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	78,950	0.02
USD 289,000	Lowe's 3% 15/10/2050	169,343	0.05	USD 78,000	ModivCare 5.875% 15/11/2025	68,288	0.02
USD 50,000	Lowe's 3.5% 1/4/2051	31,743	0.01	USD 28,000	Molina Healthcare 3.875% 15/11/2030	22,074	0.01
USD 155,000	Lowe's 3.7% 15/4/2046	107,052	0.03	USD 84,000	Molina Healthcare 4.375% 15/6/2028	71,293	0.02
USD 95,000	Lowe's 4.25% 1/4/2052	69,397	0.02	USD 365,000	Morgan Stanley 1.512% 20/7/2027	298,521	0.08
USD 105,000	Lowe's 4.65% 15/4/2042	84,654	0.02	USD 1,555,000	Morgan Stanley 1.593% 4/5/2027	1,285,940	0.35
USD 95,000	Lowe's 5% 15/4/2040	81,281	0.02	USD 100,000	Morgan Stanley 2.239% 21/7/2032	72,512	0.02
USD 215,000	Lowe's 5.125% 15/4/2050	180,833	0.05	USD 70,000	Morgan Stanley 2.484% 16/9/2036	48,752	0.01
USD 77,000	Lumen Technologies 4% 15/2/2027	44,424	0.01	USD 295,000	Morgan Stanley 2.699% 22/1/2031	228,887	0.06
USD 135,000	Madison IAQ 5.875% 30/6/2029	104,828	0.03	USD 60,000	Morgan Stanley 3.217% 22/4/2042	40,865	0.01
USD 135,000	Marsh & McLennan 2.25% 15/11/2030	102,905	0.03	USD 270,000	Morgan Stanley 3.591% 22/7/2028	230,177	0.06
USD 75,000	Marsh & McLennan 2.375% 15/12/2031	56,290	0.02	USD 580,000	Morgan Stanley 3.772% 24/1/2029	495,492	0.13
USD 125,000	Mastercard 3.35% 26/3/2030	105,971	0.03	USD 300,000	Morgan Stanley 4.21% 20/4/2028	264,342	0.07
USD 10,000	Mastercard 3.65% 1/6/2049	7,404	0.00	USD 175,000	Morgan Stanley 5.449% 20/7/2029	160,177	0.04
USD 150,000	Mastercard 3.85% 26/3/2050	115,039	0.03	USD 60,000	Motorola Solutions 2.3% 15/11/2030	44,092	0.01
USD 105,000	Match II 3.625% 1/10/2031	78,721	0.02	USD 240,000	Motorola Solutions 4.6% 23/2/2028	214,093	0.06
USD 47,000	Match II 4.125% 1/8/2030	37,197	0.01	USD 40,000	Motorola Solutions 4.6% 23/5/2029	35,461	0.01
USD 80,000	Match II 4.625% 1/6/2028	68,003	0.02	USD 6,000	Motorola Solutions 5.5% 1/9/2044	5,068	0.00
USD 24,000	Match II 5.625% 15/2/2029	20,877	0.01	USD 4,000	Motorola Solutions 5.6% 1/6/2032	3,638	0.00
USD 21,000	Mattel 5.45% 1/11/2041	16,687	0.01	USD 57,000	Mueller Water Products 4% 15/6/2029	46,411	0.01
USD 55,000	Mattel 6.2% 1/10/2040	47,403	0.01	USD 175,000	Nasdaq 5.55% 15/2/2034	160,862	0.04
USD 360,000	Mauser Packaging Solutions 7.875% 15/8/2026	326,383	0.09	USD 32,000	Nationstar Mortgage 5.75% 15/11/2031	25,323	0.01
USD 6,000	Mauser Packaging Solutions 9.25% 15/4/2027	5,021	0.00	USD 39,000	Nationstar Mortgage 6% 15/1/2027	34,272	0.01
USD 336,000	McAfee 7.375% 15/2/2030	271,286	0.07	USD 39,000	Navient 5.5% 15/3/2029	30,771	0.01
USD 29,000	Medline Borrower 3.875% 1/4/2029	23,294	0.01	USD 36,000	Navient 9.375% 25/7/2030	33,277	0.01
USD 171,000	Medline Borrower 5.25% 1/10/2029	140,347	0.04	USD 103,000	NCR 6.125% 1/9/2029	97,756	0.03
USD 275,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	247,330	0.07	USD 21,000	Neptune Bidco US 9.29% 15/4/2029	18,048	0.00
USD 395,000	Mercedes-Benz Finance North America 5.5% 27/11/2024	363,487	0.10	USD 38,000	NESCO II 5.5% 15/4/2029	31,838	0.01
USD 75,000	Merck 1.45% 24/6/2030	55,793	0.02	USD 119,000	Newmont 2.8% 1/10/2029	94,533	0.03
USD 295,000	Merck 2.15% 10/12/2031	222,246	0.06	USD 93,000	NextEra Energy Operating Partners 4.25% 15/7/2024	84,189	0.02
USD 55,000	Merck 3.4% 7/3/2029	47,138	0.01	USD 283,000	NextEra Energy Operating Partners 4.25% 15/9/2024	250,564	0.07
USD 60,000	Merck 4% 7/3/2049	46,931	0.01				
USD 85,000	Merck 4.5% 17/5/2033	76,386	0.02				
USD 60,000	Merck 5% 17/5/2053	54,061	0.01				
USD 95,000	Merck 6.5% 1/12/2033	98,167	0.03				
USD 315,000	MetLife 3.85% 15/9/2025	268,446	0.07				
USD 75,000	MetLife 4.721% 15/12/2044	60,240	0.02				
USD 108,000	MGIC Investment 5.25% 15/8/2028	95,008	0.03				
USD 176,000	Microsoft 2.525% 1/6/2050	107,579	0.03				
USD 567,000	Microsoft 2.921% 17/3/2052	371,424	0.10				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 90,000	NFP 4.875% 15/8/2028	74,136	0.02	USD 135,000	Oracle 4.125% 15/5/2045	96,329	0.03
USD 202,000	NFP 6.875% 15/8/2028*	164,063	0.04	USD 60,000	Oracle 4.3% 8/7/2034	49,551	0.01
USD 47,000	NFP 7.5% 1/10/2030	42,147	0.01	USD 70,000	Oracle 4.5% 8/7/2044	52,908	0.01
USD 110,000	Norfolk Southern 3.05% 15/5/2050	67,796	0.02	USD 415,000	Oracle 5.375% 15/7/2040	357,858	0.10
USD 65,000	Norfolk Southern 3.155% 15/5/2055	39,671	0.01	USD 35,000	Oracle 5.55% 6/2/2053	30,082	0.01
USD 90,000	Norfolk Southern 3.4% 1/11/2049	58,868	0.02	EUR 1,019,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028*	906,757	0.25
USD 125,000	Norfolk Southern 3.7% 15/3/2053	85,827	0.02	USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	166,869	0.05
USD 345,000	Norfolk Southern 3.8% 1/8/2028	299,670	0.08	USD 209,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	164,302	0.04
USD 160,000	Norfolk Southern 4.45% 1/3/2033	139,769	0.04	USD 133,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	100,677	0.03
USD 150,000	Norfolk Southern 5.05% 1/8/2030	136,759	0.04	USD 10,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	7,500	0.00
USD 55,000	Norfolk Southern 5.35% 1/8/2054	49,345	0.01	USD 138,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	115,246	0.03
USD 75,000	Northern Trust 3.15% 3/5/2029	62,952	0.02	USD 35,000	Owens-Brockway Glass Container 6.625% 13/5/2027	31,962	0.01
USD 50,000	Northern Trust 3.95% 30/10/2025	44,588	0.01	USD 206,000	Owens-Brockway Glass Container 7.25% 15/5/2031	190,906	0.05
USD 72,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	57,923	0.02	USD 195,000	PacifiCorp 5.35% 1/12/2053	155,433	0.04
USD 480,000	Novelis 3.25% 15/11/2026	401,537	0.11	USD 192,000	Paramount Global 6.375% 30/3/2062	146,379	0.04
USD 400,000	Novelis 3.875% 15/8/2031	305,657	0.08	USD 71,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	59,756	0.02
USD 55,000	NRG Energy 7% 15/3/2033	50,084	0.01	USD 341,000	PayPal 1.65% 1/6/2025	294,449	0.08
USD 260,000	Nucor 2% 1/6/2025	225,438	0.06	USD 32,000	PayPal 3.25% 1/6/2050	20,998	0.01
USD 295,000	Nucor 3.95% 23/5/2025	264,379	0.07	USD 76,000	PayPal 4.4% 1/6/2032	66,995	0.02
USD 155,000	NVIDIA 3.5% 1/4/2040	118,984	0.03	USD 123,000	Pediatrix Medical 5.375% 15/2/2030	103,272	0.03
USD 185,000	Ohio Power 1.625% 15/1/2031	133,422	0.04	USD 345,000	Pfizer 4% 15/12/2036	288,786	0.08
USD 350,000	Ohio Power 4% 1/6/2049	253,315	0.07	USD 1,225,000	PNC Financial Services 3.4% 15/9/2026	858,169	0.23
USD 150,000	Ohio Power 5% 1/6/2033	134,775	0.04	USD 9,000	Presidio 4.875% 1/2/2027	7,758	0.00
EUR 407,000	Olympus Water US 9.625% 15/11/2028*	407,693	0.11	USD 152,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	137,666	0.04
USD 300,000	Oncor Electric Delivery 2.7% 15/11/2051	170,447	0.05	USD 97,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	85,497	0.02
USD 25,000	Oncor Electric Delivery 3.75% 1/4/2045	18,183	0.00	USD 20,000	Progressive 3.7% 15/3/2052	14,132	0.00
USD 380,000	Oncor Electric Delivery 3.8% 30/9/2047	274,877	0.07	USD 100,000	Progressive 6.25% 1/12/2032	99,026	0.03
USD 50,000	Oncor Electric Delivery 3.8% 1/6/2049	35,764	0.01	USD 215,000	Prologis 2.875% 15/11/2029	173,517	0.05
USD 168,000	Oncor Electric Delivery 4.3% 15/5/2028	150,021	0.04	USD 103,000	Prologis 3.875% 15/9/2028	89,539	0.02
USD 20,000	Oncor Electric Delivery 5.25% 30/9/2040	18,175	0.00	USD 317,000	Prologis 5.125% 15/1/2034	287,715	0.08
USD 133,000	OneMain Finance 4% 15/9/2030	95,595	0.03	USD 25,000	Prudential Financial 4.6% 15/5/2044	20,375	0.01
USD 12,000	OneMain Finance 5.375% 15/11/2029	9,622	0.00	USD 138,000	PTC 3.625% 15/2/2025	123,028	0.03
USD 71,000	OneMain Finance 6.875% 15/3/2025	65,183	0.02	USD 83,000	PTC 4% 15/2/2028	70,193	0.02
USD 71,000	OneMain Finance 7.125% 15/3/2026	64,505	0.02	USD 790,000	Public Service Electric and Gas 3.1% 15/3/2032	632,084	0.17
USD 33,000	OneMain Finance 9% 15/1/2029	30,847	0.01	USD 609,000	Public Service Electric and Gas 4.65% 15/3/2033	544,334	0.15
USD 123,000	Option Care Health 4.375% 31/10/2029	99,864	0.03				
USD 375,000	Oracle 3.6% 1/4/2050	239,487	0.07				
USD 27,000	Oracle 3.65% 25/3/2041	18,843	0.01				
USD 95,000	Oracle 3.85% 15/7/2036	72,586	0.02				
USD 306,000	Oracle 3.95% 25/3/2051	206,058	0.06				
USD 175,000	Oracle 4% 15/7/2046	121,203	0.03				

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 70,000	Public Service Electric and Gas 5.125% 15/3/2053	63,093	0.02	EUR 210,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	213,739	0.06
USD 191,000	QUALCOMM 4.3% 20/5/2047	152,719	0.04	USD 139,000	Sealed Air 4% 1/12/2027	117,016	0.03
USD 40,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	28,801	0.01	USD 9,000	Sealed Air 5% 15/4/2029	7,692	0.00
USD 83,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	41,396	0.01	USD 53,000	Sealed Air/Sealed Air US 6.125% 1/2/2028	48,244	0.01
USD 8,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	5,345	0.00	USD 192,000	Sensata Technologies 4.375% 15/2/2030	156,648	0.04
USD 180,000	Realty Income 3% 15/1/2027	154,263	0.04	USD 225,000	Sherwin-Williams 2.3% 15/5/2030	173,327	0.05
USD 75,000	Realty Income 3.65% 15/1/2028	64,642	0.02	USD 844,000	Sherwin-Williams 3.125% 1/6/2024	763,575	0.21
USD 175,000	Realty Income 3.875% 15/4/2025	157,027	0.04	USD 25,000	Sherwin-Williams 3.3% 15/5/2050	15,672	0.00
USD 100,000	Realty Income 4.85% 15/3/2030	89,233	0.02	USD 67,000	Sherwin-Williams 3.45% 1/8/2025	59,442	0.02
USD 280,000	Realty Income 5.625% 13/10/2032	257,988	0.07	USD 52,000	Shift4 Payments 0% 15/12/2025	47,776	0.01
USD 231,000	Regal Rexnord 6.05% 15/4/2028	210,775	0.06	USD 131,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	113,006	0.03
USD 290,000	Regency Centers 2.95% 15/9/2029	230,847	0.06	USD 310,000	Simon Property 5.5% 8/3/2033	281,079	0.08
USD 330,000	Regency Centers 3.7% 15/6/2030	272,953	0.07	USD 126,000	Sinclair Television 4.125% 1/12/2030	74,929	0.02
USD 12,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	10,317	0.00	USD 108,000	Sirius XM Radio 3.125% 1/9/2026	89,412	0.02
USD 135,000	Republic Services 2.3% 1/3/2030	105,475	0.03	USD 156,000	Sirius XM Radio 5% 1/8/2027	132,774	0.03
USD 130,000	Republic Services 3.95% 15/5/2028	113,719	0.03	USD 111,000	Six Flags Entertainment 7.25% 15/5/2031	98,373	0.03
USD 57,000	Republic Services 4.875% 1/4/2029	51,774	0.01	USD 100,000	Six Flags Theme Parks 7% 1/7/2025	92,230	0.03
USD 16,000	Resideo Funding 4% 1/9/2029	12,346	0.00	USD 111,000	SLM 3.125% 2/11/2026	91,153	0.02
USD 21,000	Ritchie Bros 6.75% 15/3/2028	19,512	0.01	USD 284,000	Sotheby's/Bidfair 5.875% 1/6/2029	202,455	0.06
USD 69,000	Ritchie Bros 7.75% 15/3/2031	65,510	0.02	USD 114,000	Spectrum Brands 5% 1/10/2029	96,180	0.03
USD 29,000	RLJ Lodging Trust 4% 15/9/2029	22,385	0.01	USD 42,000	SRS Distribution 4.625% 1/7/2028	34,531	0.01
USD 310,000	Roche 2.607% 13/12/2051	185,023	0.05	USD 81,000	SRS Distribution 6% 1/12/2029	63,913	0.02
USD 176,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	144,335	0.04	USD 43,000	SRS Distribution 6.125% 1/7/2029	34,484	0.01
USD 14,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	10,467	0.00	USD 323,000	SS&C Technologies 5.5% 30/9/2027	287,180	0.08
USD 19,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	13,849	0.00	USD 30,000	Staples 7.5% 15/4/2026	22,942	0.01
USD 575,000	Ryder System 3.65% 18/3/2024	523,587	0.14	USD 13,000	Starwood Property Trust 4.375% 15/1/2027	10,749	0.00
USD 45,000	Ryder System 3.875% 1/12/2023	41,265	0.01	USD 92,000	Starwood Property Trust 4.75% 15/3/2025	82,102	0.02
USD 486,000	Ryder System 5.65% 1/3/2028	448,839	0.12	USD 50,000	State Street 2.354% 1/11/2025	44,250	0.01
USD 110,000	S&P Global 2.7% 1/3/2029	90,679	0.02	USD 50,000	State Street 3.776% 3/12/2024	45,822	0.01
USD 125,000	S&P Global 2.9% 1/3/2032	98,853	0.03	USD 1,200,000	State Street 6.552% 15/6/2047	903,746	0.25
USD 40,000	S&P Global 3.25% 1/12/2049	26,518	0.01	USD 210,000	Steel Dynamics 1.65% 15/10/2027	165,917	0.05
USD 87,000	Sabre GLBL 7.375% 1/9/2025	78,898	0.02	USD 72,000	Steel Dynamics 3.25% 15/10/2050	42,896	0.01
USD 8,000	Sabre GLBL 9.25% 15/4/2025	7,271	0.00	USD 35,000	Stericycle 3.875% 15/1/2029	28,174	0.01
USD 250,000	Salesforce 2.7% 15/7/2041	164,429	0.04	USD 61,000	Surgery Center 6.75% 1/7/2025*	56,227	0.02
USD 132,000	SBA Communications 3.125% 1/2/2029	104,086	0.03	USD 134,000	Surgery Center 10% 15/4/2027	125,787	0.03
USD 276,000	SBA Communications 3.875% 15/2/2027	235,548	0.07	USD 72,000	SWF Escrow Issuer 6.5% 1/10/2029	42,822	0.01
EUR 116,000	SCIL IV / SCIL USA 8.1% 1/11/2026	115,878	0.03				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 122,000	Synaptics 4% 15/6/2029	95,325	0.03	USD 327,000	United Airlines 4.375% 15/4/2026	283,962	0.08
USD 116,000	Taylor Morrison Communities 5.875% 15/6/2027	105,159	0.03	USD 199,000	United Airlines 4.625% 15/4/2029	163,320	0.04
USD 6,000	TEGNA 4.75% 15/3/2026	5,274	0.00	USD 95,000	United Natural Foods 6.75% 15/10/2028	72,986	0.02
USD 113,000	Teleflex 4.25% 1/6/2028	95,906	0.03	USD 410,000	United Rentals North America 6% 15/12/2029	376,017	0.10
USD 131,000	Teleflex 4.625% 15/11/2027	113,357	0.03	USD 295,000	UnitedHealth 2.75% 15/5/2040	196,169	0.05
USD 56,000	Tempur Sealy International 3.875% 15/10/2031	41,558	0.01	USD 98,000	UnitedHealth 3.25% 15/5/2051	64,284	0.02
USD 75,000	Tempur Sealy International 4% 15/4/2029	59,623	0.02	USD 445,000	UnitedHealth 3.5% 15/8/2039	334,458	0.09
USD 97,000	Tenet Healthcare 4.875% 1/1/2026	86,737	0.02	USD 135,000	UnitedHealth 4.2% 15/1/2047	105,475	0.03
USD 38,000	Tenet Healthcare 5.125% 1/11/2027	33,389	0.01	USD 185,000	UnitedHealth 4.5% 15/4/2033	164,291	0.04
USD 97,000	Tenet Healthcare 6.125% 1/10/2028	86,157	0.02	USD 105,000	UnitedHealth 4.75% 15/5/2052	88,260	0.02
USD 142,000	Tenet Healthcare 6.125% 15/6/2030	126,923	0.03	USD 189,000	UnitedHealth 5.875% 15/2/2053	186,396	0.05
USD 94,000	Tenet Healthcare 6.25% 1/2/2027	85,467	0.02	USD 10,000	UnitedHealth 6.05% 15/2/2063	10,063	0.00
USD 266,000	Tenet Healthcare 6.75% 15/5/2031	244,616	0.07	USD 159,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	146,068	0.04
USD 67,000	Terex 5% 15/5/2029	56,757	0.02	USD 17,000	Univision Communications 6.625% 1/6/2027	15,216	0.00
USD 356,000	Thermo Fisher Scientific 2% 15/10/2031	264,561	0.07	USD 54,000	Univision Communications 7.375% 30/6/2030*	48,377	0.01
USD 140,000	Thermo Fisher Scientific 4.95% 21/11/2032	129,089	0.04	USD 86,000	Univision Communications 8% 15/8/2028	79,384	0.02
USD 34,000	Titan International 7% 30/4/2028	29,870	0.01	USD 1,440,000	US Bancorp 3.7% 15/1/2027	998,760	0.27
USD 227,000	TK Elevator US Newco 5.25% 15/7/2027	197,120	0.05	USD 57,000	US Foods 4.625% 1/6/2030	46,724	0.01
USD 305,000	Toyota Motor Credit 1.15% 13/8/2027	243,266	0.07	USD 41,000	US Foods 4.75% 15/2/2029	34,481	0.01
USD 325,000	Toyota Motor Credit 2.15% 13/2/2030	254,879	0.07	USD 80,000	US Foods 6.25% 15/4/2025	73,946	0.02
USD 34,000	Tri Pointe Homes 5.25% 1/6/2027	29,880	0.01	USD 144,000	Vail Resorts 6.25% 15/5/2025	132,421	0.04
USD 1,100,000	Truist Financial 4.95% 1/9/2025	944,146	0.26	USD 155,000	Ventas Realty 3% 15/1/2030	121,441	0.03
USD 65,000	TTMT Escrow Issuer 8.625% 30/9/2027	61,819	0.02	USD 84,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	63,565	0.02
USD 50,000	TWDC Enterprises 18 4.125% 1/6/2044	38,870	0.01	USD 240,000	Verizon Communications 1.5% 18/9/2030	172,845	0.05
USD 33,000	Twilio 3.625% 15/3/2029	26,147	0.01	USD 91,000	Verizon Communications 2.55% 21/3/2031	69,019	0.02
USD 213,000	Twilio 3.875% 15/3/2031	165,129	0.04	USD 465,000	Verizon Communications 2.65% 20/11/2040	286,666	0.08
USD 237,000	Uber Technologies 0% 15/12/2025	204,495	0.06	USD 75,000	Verizon Communications 2.85% 3/9/2041	47,238	0.01
USD 176,000	Uber Technologies 4.5% 15/8/2029	148,926	0.04	USD 135,000	Verizon Communications 2.987% 30/10/2056	74,477	0.02
USD 103,000	Uber Technologies 6.25% 15/1/2028	94,082	0.03	USD 650,000	Verizon Communications 3.4% 22/3/2041	445,442	0.12
USD 50,000	Uber Technologies 7.5% 15/5/2025	46,538	0.01	USD 190,000	Verizon Communications 3.875% 8/2/2029	163,377	0.04
USD 111,000	Uber Technologies 7.5% 15/9/2027	104,287	0.03	USD 191,000	Verizon Communications 4.016% 3/12/2029	163,403	0.04
USD 143,000	Uber Technologies 8% 1/11/2026	134,299	0.04	USD 97,000	Verscend Escrow 9.75% 15/8/2026	88,923	0.02
USD 50,000	Union Pacific 2.973% 16/9/2062	28,411	0.01	USD 210,000	Vertiv 4.125% 15/11/2028	173,965	0.05
USD 65,000	Union Pacific 3.55% 15/8/2039	48,751	0.01	USD 65,000	Viavi Solutions 3.75% 1/10/2029	49,965	0.01
USD 120,000	Union Pacific 3.839% 20/3/2060	85,128	0.02	USD 658,000	VMware 2.2% 15/8/2031	473,000	0.13
USD 115,000	Union Pacific 3.95% 15/8/2059	82,504	0.02	USD 263,000	Voya Financial 6.125% 15/9/2023	240,210	0.07
USD 140,000	Union Pacific 4.05% 1/3/2046	105,214	0.03	USD 138,000	Wabash National 4.5% 15/10/2028	107,964	0.03
				USD 220,000	Walmart 2.65% 22/9/2051	136,905	0.04

*All or a portion of this security represents a security on loan.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 460,000	Walt Disney 6.65% 15/11/2037	477,803	0.13				
USD 10,000	Warnermedia 5.141% 15/3/2052	7,360	0.00				
USD 5,000	Waste Management 1.5% 15/3/2031	3,595	0.00				
USD 395,000	Welltower 3.85% 15/6/2032	319,952	0.09	USD 446	Royal Bank of Canada (Fund receives 13.61% Fixed; and receives/pays return on Servicenow) (18/9/2023)	241,217	0.07
USD 291,000	WESCO Distribution 7.25% 15/6/2028	272,276	0.07	USD 5,174	Royal Bank of Canada (Fund receives 14.17% Fixed; and receives/pays return on Alphabet) (15/9/2023)	641,341	0.18
USD 290,000	Weyerhaeuser 4.75% 15/5/2026	262,993	0.07	USD 46	Royal Bank of Canada (Fund receives 14.39% Fixed; and receives/pays return on Booking) (27/9/2023)	132,215	0.04
USD 156,000	William Carter 5.625% 15/3/2027	139,522	0.04	USD 1,146	Royal Bank of Canada (Fund receives 14.52% Fixed; and receives/pays return on Ebay) (18/9/2023)	47,237	0.01
USD 165,000	Williams Scotsman International 4.625% 15/8/2028	138,414	0.04	USD 273	Royal Bank of Canada (Fund receives 14.95% Fixed; and receives/pays return on Parker-Hannifin) (26/9/2023)	106,098	0.03
USD 36,000	WR Grace 4.875% 15/6/2027	30,988	0.00	USD 682	Royal Bank of Canada (Fund receives 15.51% Fixed; and receives/pays return on Cigna) (26/9/2023)	177,724	0.05
USD 69,000	WR Grace 5.625% 15/8/2029	53,522	0.01	USD 1,873	Royal Bank of Canada (Fund receives 17.03% Fixed; and receives/pays return on Walt Disney) (28/9/2023)	147,482	0.04
USD 37,000	WR Grace 7.375% 1/3/2031	33,701	0.01	USD 2,301	Royal Bank of Canada (Fund receives 17.55% Fixed; and receives/pays return on Borgwarner) (25/9/2023)	87,593	0.02
USD 237,000	WRKCo 3% 15/6/2033	176,992	0.05	USD 2,237	Royal Bank of Canada (Fund receives 18.2% Fixed; and receives/pays return on Fidelity National Information Services) (25/9/2023)	116,584	0.03
USD 147,000	WRKCo 4% 15/3/2028	126,559	0.04	USD 187	Royal Bank of Canada (Fund receives 18.89% Fixed; and receives/pays return on United Rentals) (18/9/2023)	80,654	0.02
USD 150,000	WRKCo 4.9% 15/3/2029	132,938	0.04	USD 814	Royal Bank of Canada (Fund receives 20.12% Fixed; and receives/pays return on Amazon.com) (27/9/2023)	104,218	0.03
USD 79,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	66,668	0.02	EUR 2,706	Royal Bank of Canada (Fund receives 5.87% Fixed; and receives/pays return on Danone) (20/9/2023)	147,245	0.04
USD 25,000	XPO Escrow Sub 7.5% 15/11/2027	23,453	0.01	USD 1,576	Royal Bank of Canada (Fund receives 7.29% Fixed; and receives/pays return on Fiserv) (15/9/2023)	178,142	0.05
USD 538,000	Zayo 4% 1/3/2027	372,904	0.10	USD 492	Royal Bank of Canada (Fund receives 8.87% Fixed; and receives/pays return on Becton Dickinson) (26/9/2023)	125,424	0.03
USD 162,000	Zayo 6.125% 1/3/2028	97,135	0.03	USD 1,845	Royal Bank of Canada (Fund receives 9.03% Fixed; and receives/pays return on Otis Worldwide) (15/9/2023)	147,706	0.04
USD 377,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	295,698	0.08				
		193,490,913	52.70				
Total Bonds		289,585,543	78.86				
EQUITY LINKED NOTES							
USD 11,302	Royal Bank of Canada (Fund receives 10.12% Fixed; and receives/pays return on AT&T) (15/9/2023)	154,552	0.04				
USD 441	Royal Bank of Canada (Fund receives 10.37% Fixed; and receives/pays return on Thermo Fisher Scientific) (15/9/2023)	229,364	0.06				
EUR 2,143	Royal Bank of Canada (Fund receives 11.23% Fixed; and receives/pays return on Publicis Groupe) (14/9/2023)	155,203	0.04				
USD 2,386	Royal Bank of Canada (Fund receives 11.55% Fixed; and receives/pays return on Starbucks) (25/9/2023)	219,347	0.06				
USD 1,116	Royal Bank of Canada (Fund receives 13.05% Fixed; and receives/pays return on Hilton Worldwide) (15/9/2023)	154,934	0.04				
USD 199	Royal Bank of Canada (Fund receives 13.1% Fixed; and receives/pays return on Everest) (28/9/2023)	66,285	0.02				
USD 3,681	Royal Bank of Canada (Fund receives 13.19% Fixed; and receives/pays return on Flex) (18/9/2023)	94,081	0.03				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 456	Royal Bank of Canada (Fund receives 9.31% Fixed; and receives/pays return on McKesson) (26/9/2023)	177,175	0.05	USD 45	Mizuho Markets Cayman LP (Fund receives 9.7% Fixed; and receives/pays return on Autozone) (19/9/2023)	104,789	0.03
USD 795	Royal Bank of Canada (Fund receives 9.48% Fixed; and receives/pays return on Automatic Data Processing) (15/9/2023)	187,244	0.05	USD 608	Mizuho Markets Cayman LP (Fund receives 9.97% Fixed; and receives/pays return on HCA Healthcare) (18/9/2023)	156,715	0.04
USD 342	Royal Bank of Canada (Fund receives 9.49% Fixed; and receives/pays return on Humana) (25/9/2023)	149,419	0.04	USD 1,029	BNP Paribas (Fund receives 14.45% Fixed; and receives/pays return on Amazon.com) (27/10/2023)	127,953	0.03
USD 3,861	Royal Bank of Canada (Fund receives 9.71% Fixed; and receives/pays return on Apple) (27/9/2023)	669,470	0.18	USD 882	Societe Generale (Fund receives 0.2437% Fixed; and receives/pays return on Zimmer Biomet) (21/9/2023)	98,267	0.03
USD 2,324	Mizuho Markets Cayman LP (Fund receives 10.4% Fixed; and receives/pays return on JPMorgan Chase) (16/10/2023)	318,651	0.09	USD 697	Societe Generale (Fund receives 0.382% Fixed; and receives/pays return on AmerisourceBergen) (25/9/2023)	114,899	0.03
USD 1,940	Mizuho Markets Cayman LP (Fund receives 10.6% Fixed; and receives/pays return on Paccar) (14/9/2023)	148,627	0.04	USD 2,309	Societe Generale (Fund receives 0.55% Fixed; and receives/pays return on Kraft Heinz) (25/9/2023)	71,136	0.02
USD 2,966	Mizuho Markets Cayman LP (Fund receives 10.8% Fixed; and receives/pays return on Comcast) (27/10/2023)	127,886	0.04	USD 639	Societe Generale (Fund receives 0.6017% Fixed; and receives/pays return on Elevance Health) (11/9/2023)	269,159	0.07
USD 508	Mizuho Markets Cayman LP (Fund receives 11.37% Fixed; and receives/pays return on Vulcan Materials) (26/9/2023)	102,512	0.03	USD 3,328	Societe Generale (Fund receives 0.6387% Fixed; and receives/pays return on Synchrony Financial) (11/9/2023)	100,057	0.03
USD 1,294	Mizuho Markets Cayman LP (Fund receives 12.02% Fixed; and receives/pays return on Johnson Controls International) (25/9/2023)	71,045	0.02	USD 699	Societe Generale (Fund receives 0.8533% Fixed; and receives/pays return on Arista Networks) (21/9/2023)	124,102	0.03
USD 1,801	Mizuho Markets Cayman LP (Fund receives 13.62% Fixed; and receives/pays return on Gilead Sciences) (27/9/2023)	126,942	0.03	USD 4,035	Societe Generale (Fund receives 0.9047% Fixed; and receives/pays return on Ally Financial) (11/9/2023)	103,558	0.03
USD 1,011	Mizuho Markets Cayman LP (Fund receives 6.7% Fixed; and receives/pays return on Waste Management) (15/9/2023)	147,045	0.04	USD 4,080	Societe Generale (Fund receives 0.9963% Fixed; and receives/pays return on Mosaic) (25/9/2023)	148,534	0.04
USD 1,686	Mizuho Markets Cayman LP (Fund receives 6.73% Fixed; and receives/pays return on AbbVie) (18/9/2023)	231,322	0.06	USD 1,456	Societe Generale (Fund receives 1.062% Fixed; and receives/pays return on Citizens Financial) (11/9/2023)	38,057	0.01
USD 2,338	Mizuho Markets Cayman LP (Fund receives 8.36% Fixed; and receives/pays return on Nasdaq) (11/9/2023)	113,443	0.03	USD 1,828	BNP Paribas (Fund receives 10.76% Fixed; and receives/pays return on UnitedHealth) (16/10/2023)	830,358	0.23
USD 5,538	Mizuho Markets Cayman LP (Fund receives 8.51% Fixed; and receives/pays return on Comcast) (18/9/2023)	238,247	0.07	USD 3,315	BNP Paribas (Fund receives 11.3% Fixed; and receives/pays return on Citigroup) (16/10/2023)	127,474	0.03
USD 721	Mizuho Markets Cayman LP (Fund receives 8.52% Fixed; and receives/pays return on YUM! Brands) (25/9/2023)	87,000	0.02	USD 1,731	BNP Paribas (Fund receives 12.46% Fixed; and receives/pays return on Kellogg) (26/9/2023)	98,156	0.03
				USD 107	BNP Paribas (Fund receives 13.12% Fixed; and receives/pays return on Equinix) (26/9/2023)	76,976	0.02
				EUR 2,269	BNP Paribas (Fund receives 13.31% Fixed; and receives/pays return on Randstad) (20/9/2023)	122,994	0.03

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 990	BNP Paribas (Fund receives 14.07% Fixed; and receives/pays return on Voya Financial) (28/9/2023)	65,141	0.02	USD 636	JP Morgan (Fund receives 6.93% Fixed; and receives/pays return on Marsh & McLennan) (12/9/2023)	114,385	0.03
USD 1,770	BNP Paribas (Fund receives 15.35% Fixed; and receives/pays return on Best Buy) (22/11/2023)	125,505	0.03	EUR 2,535	JP Morgan (Fund receives 7.92% Fixed; and receives/pays return on SAP) (14/9/2023)	316,061	0.09
USD 438	BNP Paribas (Fund receives 16.01% Fixed; and receives/pays return on Microsoft) (27/9/2023)	132,385	0.04	USD 693	JP Morgan (Fund receives 9.93% Fixed; and receives/pays return on Travelers) (12/9/2023)	102,962	0.03
USD 242	BNP Paribas (Fund receives 16.89% Fixed; and receives/pays return on Palo Alto Networks) (17/11/2023)	52,553	0.01	USD 2,237	UBS (Fund receives 6.3% Fixed; and receives/pays return on Walmart) (2/10/2023)	331,216	0.09
USD 1,499	BNP Paribas (Fund receives 18.83% Fixed; and receives/pays return on Amazon.com) (27/9/2023)	191,231	0.05	GBP 7,711	Barclays (Fund receives 10.42% Fixed; and receives/pays return on Unilever) (20/9/2023)	368,810	0.10
USD 1,171	BNP Paribas (Fund receives 27.09% Fixed; and receives/pays return on Comera) (13/9/2023)	51,843	0.01	USD 1,151	Barclays (Fund receives 11.43% Fixed; and receives/pays return on Agilent Technologies) (29/9/2023)	129,944	0.04
USD 846	BNP Paribas (Fund receives 6.2% Fixed; and receives/pays return on McDonald's) (18/9/2023)	221,178	0.06	USD 381	Barclays (Fund receives 18.9% Fixed; and receives/pays return on Autonaton) (13/9/2023)	55,714	0.01
USD 501	BNP Paribas (Fund receives 8.1% Fixed; and receives/pays return on Stryker) (27/9/2023)	133,266	0.04	USD 5,087	Barclays (Fund receives 5.39% Fixed; and receives/pays return on Cisco Systems) (2/10/2023)	266,392	0.07
USD 3,252	BNP Paribas (Fund receives 8.37% Fixed; and receives/pays return on CVS Health) (25/9/2023)	200,078	0.05	USD 723	Goldman Sachs (Fund receives 10.35% Fixed; and receives/pays return on Starbucks) (2/11/2023)	65,191	0.02
USD 26	BNP Paribas (Fund receives 9.26% Fixed; and receives/pays return on Chipotle Mexican Grill) (18/9/2023)	46,360	0.01	USD 2,721	Goldman Sachs (Fund receives 11.79% Fixed; and receives/pays return on Target) (29/9/2023)	318,010	0.09
USD 758	BNP Paribas (Fund receives 9.95% Fixed; and receives/pays return on Zoetis) (27/9/2023)	133,664	0.04	USD 1,034	Goldman Sachs (Fund receives 16.03% Fixed; and receives/pays return on Amazon.com) (27/10/2023)	130,468	0.04
EUR 1,238	BNP Paribas (Fund receives 9.98% Fixed; and receives/pays return on Essilorluxottica) (20/9/2023)	218,665	0.06	USD 325	Goldman Sachs (Fund receives 9.61% Fixed; and receives/pays return on Synopsys) (2/10/2023)	135,105	0.04
USD 2,013	JP Morgan (Fund receives 15.96% Fixed; and receives/pays return on Bank of America) (1/9/2023)	53,873	0.01	USD 1,949	Nomura (Fund receives 11.1% Fixed; and receives/pays return on Archer-Daniels-Midland) (14/9/2023)	144,234	0.04
USD 112	JP Morgan (Fund receives 17.49% Fixed; and receives/pays return on ServiceNow) (1/9/2023)	56,327	0.02	USD 4,905	Nomura (Fund receives 11.22% Fixed; and receives/pays return on Verizon Communications) (14/9/2023)	156,863	0.04
USD 1,679	JP Morgan (Fund receives 17.51% Fixed; and receives/pays return on Fortinet) (2/11/2023)	92,780	0.03	USD 2,443	Nomura (Fund receives 14.18% Fixed; and receives/pays return on Morgan Stanley) (8/9/2023)	192,178	0.05
USD 1,572	JP Morgan (Fund receives 5.29% Fixed; and receives/pays return on TJX) (29/9/2023)	133,038	0.04	USD 2,278	Nomura (Fund receives 14.81% Fixed; and receives/pays return on Charles Schwab) (8/9/2023)	125,395	0.03
USD 622	JP Morgan (Fund receives 6.14% Fixed; and receives/pays return on Walmart) (17/11/2023)	91,154	0.02	USD 1,261	Citigroup (Fund receives 10.23% Fixed; and receives/pays return on Kimberly-Clark) (14/9/2023)	149,972	0.04
				USD 399	Citigroup (Fund receives 10.46% Fixed; and receives/pays return on PPG Industries) (13/9/2023)	52,665	0.01
				USD 214	Citigroup (Fund receives 10.6% Fixed; and receives/pays return on Microsoft) (1/9/2023)	64,843	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Conservative Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 390	Citigroup (Fund receives 10.74% Fixed; and receives/pays return on Apple) (1/9/2023)	65,922	0.02	USD 582	Citigroup (Fund receives 16.77% Fixed; and receives/pays return on Amazon.com) (1/9/2023)	67,473	0.02
USD 119	Citigroup (Fund receives 11.42% Fixed; and receives/pays return on UnitedHealth) (1/9/2023)	53,904	0.01	USD 2,108	Citigroup (Fund receives 17.17% Fixed; and receives/pays return on Fifth Third Bancorp) (13/9/2023)	52,052	0.01
USD 1,156	Citigroup (Fund receives 11.85% Fixed; and receives/pays return on Caterpillar) (21/9/2023)	302,620	0.08	USD 1,779	Citigroup (Fund receives 21.35% Fixed; and receives/pays return on Freeport-McMoRan) (12/9/2023)	66,500	0.02
USD 6,936	Citigroup (Fund receives 12.05% Fixed; and receives/pays return on Pfizer) (21/9/2023)	229,856	0.06	USD 3,442	Citigroup (Fund receives 24.71% Fixed; and receives/pays return on First Horizon) (11/9/2023)	40,209	0.01
USD 455	Citigroup (Fund receives 12.65% Fixed; and receives/pays return on Eaton) (21/9/2023)	94,542	0.03	USD 371	Citigroup (Fund receives 25.99% Fixed; and receives/pays return on Avis Budget) (21/9/2023)	74,783	0.02
USD 1,436	Citigroup (Fund receives 12.98% Fixed; and receives/pays return on BJ's Wholesale Club) (17/11/2023)	89,027	0.02	USD 1,074	Citigroup (Fund receives 5% Fixed; and receives/pays return on Abbott Laboratories) (12/9/2023)	103,467	0.03
USD 409	Citigroup (Fund receives 13.09% Fixed; and receives/pays return on JP Morgan Chase) (1/9/2023)	55,038	0.02	USD 194	Citigroup (Fund receives 6.82% Fixed; and receives/pays return on McDonald's) (1/9/2023)	50,818	0.01
USD 251	Citigroup (Fund receives 13.24% Fixed; and receives/pays return on Danaher) (1/9/2023)	54,938	0.02	USD 1,317	Citigroup (Fund receives 8.16% Fixed; and receives/pays return on Sysco) (21/9/2023)	85,668	0.02
USD 1,241	Citigroup (Fund receives 13.25% Fixed; and receives/pays return on Toll Brothers) (27/10/2023)	92,296	0.03	USD 647	Citigroup (Fund receives 8.57% Fixed; and receives/pays return on Danaher) (14/9/2023)	158,147	0.04
USD 1,315	Citigroup (Fund receives 13.38% Fixed; and receives/pays return on Bank of New York Mellon) (8/9/2023)	54,357	0.01	USD 341	Citigroup (Fund receives 9.82% Fixed; and receives/pays return on Gartner) (21/9/2023)	110,127	0.03
USD 682	Citigroup (Fund receives 13.49% Fixed; and receives/pays return on PNC Financial Services) (8/9/2023)	76,742	0.02	Total Equity Linked Notes		17,595,230	4.79
USD 2,669	Citigroup (Fund receives 14.15% Fixed; and receives/pays return on Flex) (26/10/2023)	66,547	0.02	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		354,188,385	96.45
USD 3,132	Citigroup (Fund receives 14.25% Fixed; and receives/pays return on Merck & Co) (21/9/2023)	313,965	0.09	Other Transferable Securities			
USD 998	Citigroup (Fund receives 14.35% Fixed; and receives/pays return on Microsoft) (15/9/2023)	304,350	0.08	COMMON STOCKS (SHARES)			
USD 12,149	Citigroup (Fund receives 14.51% Fixed; and receives/pays return on Bank of America) (8/9/2023)	324,639	0.09	Luxembourg			
USD 3,110	Citigroup (Fund receives 15.38% Fixed; and receives/pays return on General Motors) (14/9/2023)	96,679	0.03	11,345	ADLER**	5,673	0.00
USD 386	Citigroup (Fund receives 15.67% Fixed; and receives/pays return on Nucor) (14/9/2023)	61,226	0.02	United Kingdom			
USD 556	Citigroup (Fund receives 16.42% Fixed; and receives/pays return on Alphabet) (1/9/2023)	66,031	0.02	1,484,818	Home Reit**	556,578	0.15
				Total Common Stocks (Shares)		562,251	0.15
				Total Other Transferable Securities		562,251	0.15
				Total Portfolio		354,750,636	96.60
				Other Net Assets		12,468,220	3.40
				Total Net Assets (EUR)		367,218,856	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

ESG Global Conservative Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	1,093,106	EUR	684,097	Morgan Stanley	20/9/2023	(31,595)
CHF	341,537	EUR	356,478	Morgan Stanley	20/9/2023	289
EUR	10,522,608	GBP	9,057,903	UBS	20/9/2023	(53,226)
EUR	467,124	AUD	751,140	Bank of America	20/9/2023	18,749
EUR	159,564,956	USD	172,637,076	Standard Chartered Bank	20/9/2023	567,615
EUR	3,399,345	CHF	3,286,313	Goldman Sachs	20/9/2023	(33,514)
EUR	55,127	JPY	8,196,732	Deutsche Bank	20/9/2023	3,343
EUR	2,082,212	SEK	24,305,808	Deutsche Bank	20/9/2023	28,617
EUR	2,348,373	USD	2,611,817	HSBC Bank	20/9/2023	(57,089)
EUR	341,510	GBP	293,883	Standard Chartered Bank	20/9/2023	(1,622)
EUR	10,298,935	GBP	8,870,000	Citigroup	15/9/2023	(59,777)
EUR	2,512,758	USD	2,750,000	RBS	15/9/2023	(20,583)
EUR	27,717	USD	30,000	Morgan Stanley	15/9/2023	80
EUR	138,263	USD	150,000	Barclays	15/9/2023	80
EUR	342,444	USD	370,000	HSBC Bank	15/9/2023	1,595
GBP	335,969	EUR	389,480	Standard Chartered Bank	20/9/2023	2,791
SEK	4,442,162	EUR	384,740	Goldman Sachs	20/9/2023	(9,422)
SEK	4,141,413	EUR	350,008	State Street	20/9/2023	(100)
USD	8,837,030	EUR	8,089,222	Goldman Sachs	20/9/2023	49,611
USD	2,162,747	EUR	1,982,063	Morgan Stanley	20/9/2023	9,809
USD	2,152,231	EUR	1,966,088	RBS	20/9/2023	16,100
USD	4,000,000	EUR	3,605,799	Deutsche Bank	20/9/2023	78,169
USD	2,024,693	EUR	1,854,436	JP Morgan	20/9/2023	10,290
Net unrealised appreciation						520,210
Total net unrealised appreciation (EUR underlying exposure - EUR 211,652,212)						520,210

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
542	USD	EUR/USD Future	September 2023	67,794,010	(380)
5	USD	S&P 500 E-Mini Index	September 2023	928,618	25,116
744	USD	US Treasury 10 Year Note (CBT)	December 2023	76,043,125	647,510
(76)	USD	US Ultra Bond (CBT)	December 2023	9,069,237	(141,741)
2	USD	US Long Bond (CBT)	December 2023	224,089	2,368
(4)	USD	US Treasury 5 Year Note (CBT)	December 2023	393,770	(2,880)
Total				154,452,849	529,993

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation EUR	Market Value EUR
3,919	Put	S&P 500 Index	Citibank	USD 4,425	20/10/2023	(53,893)	136,103
Total (EUR underlying exposure - EUR 4,833,605)						(53,893)	136,103

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(3,919)	Put	S&P 500 Index	Citibank	USD 4,125	20/10/2023	34,143	(42,513)
Total (EUR underlying exposure - EUR 1,254,416)						34,143	(42,513)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				4,000	Baidu	71,095	0.04
				267	Baidu	38,112	0.02
				24,000	China Mengniu Dairy	80,785	0.05
				5,586	IHS	41,448	0.02
				3,047	Kanzhun	46,193	0.03
				5,671	KE	97,541	0.06
				8,658	Pagseguro Digital	78,788	0.04
				994	Tencent	41,430	0.03
						860,311	0.51
FUNDS				China			
Guernsey				4,996	Asymchem Laboratories Tianjin	91,366	0.05
250,000	Bluefield Solar Income Fund	361,185	0.22	20,000	China Merchants Bank	79,052	0.05
283,927	Syncona	477,974	0.28	11,000	China Merchants Bank	47,702	0.03
		839,159	0.50	2,834	Contemporary Amperex Technology	92,145	0.06
				14,400	Ganfeng Lithium	68,852	0.04
Ireland				11,900	Haier Smart Home	38,454	0.02
1,558,681	iShares EUR Corp Bond ESG Paris-Aligned Climate UCITS ETF [~]	8,101,304	4.85	15,029	Haier Smart Home	46,469	0.03
243,836	iShares Green Bond Index Fund IE [~]	2,342,579	1.40	132,000	Industrial & Commercial Bank of China	60,589	0.03
		10,443,883	6.25	13,940	LONGi Green Energy Technology	50,871	0.03
				17,758	Zhejiang Sanhua Intelligent Controls	72,493	0.04
						647,993	0.38
Jersey				Denmark			
263,389	Foresight Solar Fund	309,845	0.19	3,656	Novo Nordisk	680,162	0.41
Luxembourg				1,511	Orsted	97,039	0.06
2,805	BlackRock Global Funds - Emerging Markets Impact Bond Fund [~]	27,573	0.02	8,981	Tryg	171,750	0.10
						948,951	0.57
United Kingdom				Finland			
773,007	Greencoat UK Wind Fund	1,389,502	0.83	3,975	Sampo	175,956	0.10
316,310	Gresham House Energy Storage Fund	533,176	0.32	3,209	UPM-Kymmene	110,645	0.07
		1,922,678	1.15			286,601	0.17
Total Funds		13,543,138	8.11	France			
COMMON / PREFERRED STOCKS (SHARES)				865	Aeroports de Paris	115,620	0.07
Australia				2,368	Air Liquide	432,491	0.26
7,120	NEXTDC	62,446	0.04	1,781	ALD	17,352	0.01
12,311	Transurban	105,742	0.06	1,626	BNP Paribas	105,935	0.06
		168,188	0.10	480	Capgemini	90,589	0.06
Belgium				2,361	Cie de Saint-Gobain	153,770	0.09
580	Aedifica	38,826	0.02	2,352	EssilorLuxottica	448,809	0.27
2,248	Azelis	49,364	0.03	5,872	Getlink	98,652	0.06
		88,190	0.05	60	Hermes International	124,817	0.07
Brazil				521	Kering	281,752	0.17
5,502	Arezzo Industria e Comercio	82,003	0.05	242	L'Oreal	107,753	0.07
29,951	B3 - Brasil Bolsa Balcao	79,150	0.05	7,003	Sanofi	756,064	0.45
20,958	Banco Bradesco	63,595	0.04	594	Schneider Electric	102,778	0.06
154,711	Hapvida Participacoes e Investimentos	138,168	0.08	1,755	Vinci	197,339	0.12
39,180	Sendas Distribuidora	94,633	0.06			3,033,721	1.82
		457,549	0.28	Germany			
Canada				1,089	Fraport Frankfurt Airport Services Worldwide	58,721	0.04
4,467	Boralex	109,227	0.07	291	Merck	52,693	0.03
1,507	Canadian Pacific Kansas City	120,172	0.07				
3,127	Hydro One	84,019	0.05				
25,328	TELUS	448,763	0.27				
		762,181	0.46				
Cayman Islands							
23,600	Alibaba	271,417	0.16				
1,008	Alibaba	93,502	0.06				

[~]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[^]Investment in connected party fund, see further information in Note 10.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
761	SAP	107,317	0.06		Netherlands		
1,361	Siemens	205,751	0.12	332	ASML	221,128	0.13
		424,482	0.25	2,379	ASR Nederland	105,179	0.07
	Hong Kong			513	IMCD	71,214	0.04
10,200	AIA	92,597	0.06	148,823	Koninklijke KPN	521,693	0.31
63,765	Hang Lung Properties	85,205	0.05	2,460	STMicroelectronics	117,261	0.07
		177,802	0.11			1,036,475	0.62
	Hungary				Portugal		
2,543	OTP Bank	104,398	0.06	16,205	EDP - Energias de Portugal	74,475	0.04
	India			28,914	REN - Redes Energeticas Nacionais SGPS	79,053	0.05
35,420	Aditya Birla Capital	77,505	0.05			153,528	0.09
1,311	Alkem Laboratories	57,688	0.03		Singapore		
588	Axis Bank	6,914	0.01	13,988	DBS	344,600	0.21
2,400	Axis Bank	141,120	0.08		South Africa		
17,919	Crompton Greaves Consumer Electricals	64,946	0.04	3,196	Gold Fields	41,368	0.03
4,327	HDFC Bank	82,135	0.05	3,131	Gold Fields	40,358	0.02
1,643	HDFC Bank	102,786	0.06	579	Naspers	99,284	0.06
2,056	Hindustan Unilever	62,213	0.04	4,323	Shoprite	60,727	0.03
3,747	ICICI Bank	87,268	0.05			241,737	0.14
5,797	Infosys	100,516	0.06		South Korea		
11,442	Marico	78,787	0.05	131	Samsung Biologics	73,045	0.04
		861,878	0.52	5,739	Samsung Electronics	290,478	0.18
	Indonesia			80	Samsung Electronics	101,200	0.06
166,800	Bank Central Asia	100,485	0.06	3,541	Samsung Electronics	144,667	0.09
964,571	Bank Rakyat Indonesia Persero	351,502	0.21	187	Samsung SDI	86,868	0.05
		451,987	0.27			696,258	0.42
	Ireland				Spain		
1,669	Accenture	542,959	0.32	260	Aena SME	41,072	0.03
1,741	CRH	100,565	0.06	1,654	Amadeus IT	114,166	0.07
1,448,808	Greencoat Renewables	1,565,590	0.94	4,807	Cellnex Telecom	185,353	0.11
288	Linde	111,977	0.07	4,482	EDP Renovaveis	82,569	0.05
5,280	Medtronic	435,336	0.26	1,522	Industria de Diseno Textil	58,703	0.03
		2,756,427	1.65			481,863	0.29
	Italy				Sweden		
4,619	Enav	18,692	0.01	1,843	Alfa Laval	65,211	0.04
25,489	Enel	172,451	0.10	4,287	Epiroc	82,759	0.05
4,810	Infrastrutture Wireless Italiane	59,988	0.04	13,628	Tele2	96,864	0.06
24,562	Terna - Rete Elettrica Nazionale	203,754	0.12	4,717	Volvo*	95,990	0.05
5,113	UniCredit	126,230	0.08			340,824	0.20
		581,115	0.35		Switzerland		
	Japan			187	Flughafen Zurich	38,831	0.03
892	West Japan Railway	38,474	0.02	1,002	Lonza	557,720	0.33
	Jersey			6,154	Nestle	743,740	0.45
2,832	Experian	99,909	0.06	504	Roche	149,595	0.09
1,995	Ferguson*	326,868	0.20	356	Sika	101,172	0.06
		426,777	0.26	2,371	TE Connectivity	315,130	0.19
	Kazakhstan			1,109	Zurich Insurance	523,103	0.31
1,161	Kaspi.KZ JSC	120,744	0.07			2,429,291	1.46
	Mexico				Taiwan		
12,581	Grupo Financiero Banorte	111,297	0.06	8,000	Accton Technology	120,076	0.07
134,636	Wal-Mart de Mexico	549,711	0.33	9,000	Delta Electronics	97,781	0.06
		661,008	0.39	17,000	MediaTek	376,336	0.22

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
12,393	Taiwan Semiconductor Manufacturing*	1,163,331	0.70	2,772	Republic Services	404,047	0.24
		1,757,524	1.05	900	SBA Communications	204,844	0.12
	Thailand			1,700	SLM	104,550	0.06
106,300	Bangkok Dusit Medical Services	84,997	0.05	6,380	Synchrony Financial	207,414	0.12
50,300	CP ALL	93,727	0.06	1,292	Union Pacific	287,483	0.17
		178,724	0.11	2,528	United Parcel Service	435,018	0.26
	United Arab Emirates			1,176	UnitedHealth	576,240	0.35
32,386	Abu Dhabi Commercial Bank	76,092	0.04			10,030,457	6.00
65,521	Aldar Properties	93,829	0.06		Total Common / Preferred Stocks (Shares)	35,629,942	21.32
51,347	Salik	46,831	0.03				
		216,752	0.13		BONDS		
	United Kingdom				Australia		
5,980	AstraZeneca	815,212	0.49	USD 28,000	Westpac Banking 2.668% 15/11/2035	21,531	0.01
36,729	Helios Towers	42,067	0.02	USD 46,000	Westpac Banking 3.133% 18/11/2041	30,059	0.02
17,701	National Grid	223,848	0.14	USD 14,000	Westpac Banking 5.405% 10/8/2033	13,180	0.01
11,858	Phoenix	77,925	0.04			64,770	0.04
37,545	Prudential	468,358	0.28		Canada		
16,778	RELX	549,775	0.33	USD 139,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	126,610	0.08
939,132	Sdcl Energy Efficiency Income Trust	882,153	0.53	USD 83,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	70,692	0.04
1,301	Severn Trent	39,907	0.02	USD 137,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	125,895	0.08
16,702	Smart Metering Systems	143,832	0.09	USD 86,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	85,469	0.05
6,525	SSE	134,907	0.08	USD 11,000	ATS 4.125% 15/12/2028	9,789	0.00
276,088	Taylor Wimpey	402,831	0.24	USD 22,000	Bank of Nova Scotia/The 1.35% 24/6/2026	19,649	0.01
6,876	United Utilities*	82,317	0.05	USD 28,000	Bank of Nova Scotia/The 1.45% 10/1/2025	26,484	0.02
		3,863,132	2.31	USD 25,000	Bank of Nova Scotia/The 2.951% 11/3/2027	23,076	0.01
	United States			USD 71,000	Bombardier 6% 15/2/2028	66,370	0.04
3,709	AbbVie	551,194	0.33	USD 270,000	Bombardier 7.125% 15/6/2026	265,695	0.16
499	Alexandria Real Estate Equities	58,558	0.04	USD 4,000	Bombardier 7.5% 15/3/2025	4,004	0.00
10,750	Allstate	216,505	0.13	USD 124,000	Bombardier 7.5% 1/2/2029	121,851	0.07
2,051	American Express	328,632	0.20	USD 362,000	Bombardier 7.875% 15/4/2027	361,488	0.22
751	American Tower	137,080	0.08	USD 20,000	Canadian National Railway 3.85% 5/8/2032	18,476	0.01
4,267	Apple	802,452	0.48	USD 20,000	Canadian National Railway 4.45% 20/1/2049	17,643	0.01
2,285	Assurant	317,683	0.19	USD 25,000	Canadian Pacific Railway 3.1% 2/12/2051	17,021	0.01
7,636	Carrier Global	440,674	0.26	USD 19,000	Garda World Security 4.625% 15/2/2027	17,594	0.01
11,339	Citizens Financial	319,306	0.19	USD 80,000	Garda World Security 7.75% 15/2/2028	79,881	0.05
6,557	Clearway Energy	163,597	0.10	USD 10,000	Garda World Security 9.5% 1/11/2027	9,676	0.01
1,567	Cognizant Technology Solutions	112,338	0.07	USD 142,000	GFL Environmental 3.5% 1/9/2028	125,716	0.07
211	Consolidated Edison	19,001	0.01	USD 13,000	GFL Environmental 3.75% 1/8/2025	12,399	0.01
3,641	CSX	110,759	0.07	USD 52,000	GFL Environmental 4% 1/8/2028	46,665	0.03
309	Digital Realty Trust	40,674	0.02				
360	EPAM Systems	92,862	0.05				
131	Equinix	103,382	0.06				
1,467	Eversource Energy	94,753	0.05				
3,195	Exelon	129,589	0.08				
4,737	Intercontinental Exchange	558,919	0.34				
3,033	Microsoft	998,039	0.60				
8,702	Mondelez International	619,844	0.37				
4,503	Oracle	544,413	0.32				
5,304	Otis Worldwide	459,167	0.28				
4,363	Paychex	533,115	0.32				
4,178	Physicians Realty Trust	58,325	0.04				

*All or a portion of this security represents a security on loan.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14,000	GFL Environmental 4.25% 1/6/2025	13,558	0.01	USD 200,000	BNP Paribas 4.625% 25/2/2031	146,032	0.08
USD 75,000	GFL Environmental 4.375% 15/8/2029	66,730	0.04	USD 200,000	BNP Paribas 8.5% 14/8/2028	200,060	0.12
USD 175,000	GFL Environmental 4.75% 15/6/2029	160,486	0.10	USD 619,000	Constellium 3.75% 15/4/2029	532,073	0.32
USD 18,000	GFL Environmental 5.125% 15/12/2026	17,436	0.01	USD 250,000	Credit Agricole 4.75% 23/3/2029	196,206	0.12
USD 149,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	152,239	0.09	USD 200,000	Iliad 6.5% 15/10/2026	190,734	0.11
USD 59,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	60,121	0.04	USD 200,000	Iliad 7% 15/10/2028	186,331	0.11
USD 46,000	Nutrien 4.9% 27/3/2028	44,935	0.03			1,593,697	0.95
USD 10,000	Nutrien 5.8% 27/3/2053	9,773	0.00		Germany		
USD 65,000	Nutrien 5.9% 7/11/2024	64,978	0.04	USD 200,000	Allianz 3.5% 17/11/2025	167,997	0.10
USD 267,000	Open Text 6.9% 1/12/2027	271,046	0.16	USD 400,000	Deutsche Bank 6% 30/10/2025	323,583	0.19
USD 25,000	Rogers Communications 3.7% 15/11/2049	17,015	0.01	USD 200,000	Deutsche Bank 7.079% 10/2/2034	190,559	0.11
USD 110,000	Rogers Communications 3.8% 15/3/2032	93,850	0.06			682,139	0.40
USD 50,000	Rogers Communications 4.1% 1/10/2023	49,919	0.03		Ireland		
USD 6,000	Rogers Communications 4.3% 15/2/2048	4,504	0.00	USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 5.75% 6/6/2028	148,573	0.09
USD 4,000	Rogers Communications 4.35% 1/5/2049	3,031	0.00		Italy		
USD 93,000	Rogers Communications 4.55% 15/3/2052	72,035	0.04	USD 339,000	UniCredit 8% 3/6/2024	334,339	0.20
USD 50,000	Toronto-Dominion Bank/The 0.7% 10/9/2024	47,560	0.03		Japan		
USD 29,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	25,697	0.02	USD 12,000	Honda Motor 2.967% 10/3/2032	10,495	0.01
USD 60,000	Toronto-Dominion Bank/The 2.65% 12/6/2024	58,569	0.03	USD 300,000	Mitsubishi UFJ Financial 0.953% 19/7/2025	286,630	0.17
USD 18,000	Toronto-Dominion Bank/The 3.625% 15/9/2031	16,810	0.01	USD 56,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	51,668	0.03
USD 25,000	Toronto-Dominion Bank/The 5.156% 10/1/2028	24,740	0.01	USD 59,000	Sumitomo Mitsui Financial 3.544% 17/1/2028	54,391	0.03
USD 50,000	Toronto-Dominion Bank/The 5.532% 17/7/2026	50,076	0.03	USD 25,000	Sumitomo Mitsui Financial 3.944% 19/7/2028	23,338	0.02
USD 336,000	TransAlta 7.75% 15/11/2029	346,156	0.21			426,522	0.26
		3,323,407	1.99		Jersey		
	Cayman Islands			USD 40,000	Aptiv 3.1% 1/12/2051	24,414	0.02
USD 11,000	GGAM Finance 7.75% 15/5/2026	11,057	0.00	USD 35,000	Aptiv / Aptiv 3.25% 1/3/2032	29,687	0.02
USD 11,000	GGAM Finance 8% 15/6/2028	11,159	0.01	USD 25,000	Aptiv / Aptiv 4.15% 1/5/2052	18,589	0.01
USD 43,653	Global Aircraft Leasing 6.5% 15/9/2024	40,973	0.03			72,690	0.05
USD 107,000	Seagate HDD Cayman 8.25% 15/12/2029	112,430	0.07		Luxembourg		
USD 169,000	Seagate HDD Cayman 8.5% 15/7/2031	177,164	0.10	USD 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	169,180	0.10
		352,783	0.21	USD 116,000	Camelot Finance 4.5% 1/11/2026	108,704	0.06
	Denmark			USD 316,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	299,952	0.18
USD 345,000	Danske Bank 7% 26/6/2025	329,419	0.20	USD 200,000	Herens Holdco 4.75% 15/5/2028	153,834	0.09
	Finland			USD 43,000	Medtronic Global 4.25% 30/3/2028	41,750	0.03
USD 500,000	Nordea Bank 6.625% 26/3/2026	474,993	0.28	USD 52,000	Medtronic Global 4.5% 30/3/2033	50,323	0.03
	France			USD 57,000	Telecom Italia Capital 6% 30/9/2034	47,346	0.03
USD 200,000	Altice France 5.125% 15/7/2029	142,261	0.09	USD 80,000	Telecom Italia Capital 6.375% 15/11/2033	69,994	0.04
				USD 3,000	Telecom Italia Capital 7.2% 18/7/2036	2,700	0.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	232,694	0.14	USD 219,355	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	210,805	0.13
USD 86,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	81,427	0.05	USD 36,000	American Express 3.125% 20/5/2026	34,049	0.02
USD 51,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	46,855	0.03	USD 136,000	American Express 3.375% 3/5/2024	133,954	0.08
USD 49,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	47,586	0.03	USD 40,000	American Express 3.4% 22/2/2024	39,597	0.02
USD 48,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	47,810	0.03	USD 429,000	American Express 3.55% 15/9/2026	357,240	0.21
USD 100,000	Alexander Funding Trust II 7.467% 31/7/2028	101,097	0.06	USD 25,000	American Express 3.95% 1/8/2025	24,253	0.01
USD 4,000	Alexandria Real Estate Equities 1.875% 1/2/2033	2,953	0.00	USD 75,000	American Honda Finance 1.3% 9/9/2026	66,938	0.04
USD 28,000	Alexandria Real Estate Equities 2.75% 15/12/2029	23,755	0.01	USD 50,000	American Honda Finance 2.9% 16/2/2024	49,333	0.03
USD 20,000	Alexandria Real Estate Equities 3.55% 15/3/2052	13,685	0.01	USD 67,000	American Tower 1.6% 15/4/2026	60,497	0.04
USD 43,000	Alexandria Real Estate Equities 3.95% 15/1/2028	40,303	0.02	USD 24,000	American Tower 1.875% 15/10/2030	18,693	0.01
USD 24,000	Alexandria Real Estate Equities 4.75% 15/4/2035	22,262	0.01	USD 57,000	American Tower 2.1% 15/6/2030	45,507	0.03
USD 57,000	Alexandria Real Estate Equities 4.9% 15/12/2030	55,147	0.03	USD 28,000	American Tower 2.3% 15/9/2031	21,925	0.01
USD 27,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	24,591	0.02	USD 22,000	American Tower 2.7% 15/4/2031	17,998	0.01
USD 256,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	224,170	0.13	USD 3,000	American Tower 2.9% 15/1/2030	2,558	0.00
USD 181,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	171,136	0.10	USD 40,000	American Tower 3.375% 15/10/2026	37,454	0.02
USD 79,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	77,933	0.05	USD 5,000	American Tower 3.55% 15/7/2027	4,636	0.00
USD 117,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	107,511	0.06	USD 30,000	American Tower 3.8% 15/8/2029	27,268	0.02
USD 457,000	Ally Financial 4.7% 15/5/2026	321,885	0.19	USD 22,000	American Tower 3.95% 15/3/2029	20,209	0.01
USD 82,000	Ally Financial 5.75% 20/11/2025	79,543	0.05	USD 2,000	Amgen 2% 15/1/2032	1,570	0.00
USD 17,000	Alphabet 2.05% 15/8/2050	10,217	0.01	USD 12,000	Amgen 2.45% 21/2/2030	10,211	0.01
USD 127,000	Alteryx 8.75% 15/3/2028	122,873	0.07	USD 5,000	Amgen 2.77% 1/9/2053	2,996	0.00
USD 9,000	Amazon.com 2.5% 3/6/2050	5,755	0.00	USD 53,000	Amgen 3% 15/1/2052	34,596	0.02
USD 42,000	Amazon.com 2.7% 3/6/2060	26,120	0.02	USD 10,000	Amgen 4.2% 22/2/2052	7,982	0.00
USD 51,000	Amazon.com 3.15% 22/8/2027	47,928	0.03	USD 16,000	Amgen 4.4% 22/2/2062	12,731	0.01
USD 13,000	Amazon.com 3.25% 12/5/2061	9,037	0.01	USD 63,000	Amgen 4.875% 1/3/2053	56,049	0.03
USD 45,000	Amazon.com 3.875% 22/8/2037	40,420	0.02	USD 25,000	Amgen 5.15% 2/3/2028	24,957	0.01
USD 20,000	Amazon.com 3.95% 13/4/2052	16,708	0.01	USD 57,000	Amgen 5.25% 2/3/2033	56,726	0.03
USD 11,000	Amazon.com 4.05% 22/8/2047	9,506	0.01	USD 25,000	Amgen 5.65% 2/3/2053	24,855	0.01
USD 18,000	Amazon.com 4.1% 13/4/2062	14,947	0.01	USD 10,000	Amgen 5.75% 2/3/2063	9,884	0.01
USD 13,000	AMC Networks 4.25% 15/2/2029	8,312	0.01	USD 128,000	AMN Healthcare 4% 15/4/2029	109,562	0.07
USD 7,000	AMC Networks 4.75% 1/8/2025	6,560	0.00	USD 104,000	AMN Healthcare 4.625% 1/10/2027	95,320	0.06
USD 17,000	American Airlines 7.25% 15/2/2028	16,727	0.01	USD 41,000	AmWINS 4.875% 30/6/2029	36,814	0.02
USD 126,036	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	123,944	0.07	USD 5,000	Analog Devices 1.7% 1/10/2028	4,285	0.00
				USD 17,000	Analog Devices 2.8% 1/10/2041	12,101	0.01
				USD 67,000	ANGI 3.875% 15/8/2028	53,622	0.03
				USD 107,200	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	97,444	0.06
				USD 16,000	APi DE 4.125% 15/7/2029	13,842	0.01
				USD 14,000	APi DE 4.75% 15/10/2029	12,672	0.01
				USD 87,000	Apple 2.2% 11/9/2029	76,027	0.05
				USD 19,000	Apple 2.65% 8/2/2051	12,642	0.01
				USD 33,000	Apple 2.7% 5/8/2051	22,008	0.01

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Apple 2.95% 11/9/2049	14,293	0.01	USD 80,000	Bank of America 1.898% 23/7/2031	63,214	0.04
USD 5,000	Apple 3.45% 9/2/2045	4,058	0.00	USD 95,000	Bank of America 2.299% 21/7/2032	74,986	0.05
USD 39,000	Apple 3.85% 4/8/2046	33,096	0.02	USD 28,000	Bank of America 2.651% 11/3/2032	22,936	0.01
USD 8,000	Apple 4.5% 23/2/2036	8,006	0.00	USD 34,000	Bank of America 2.687% 22/4/2032	27,830	0.02
USD 65,000	Apple 4.65% 23/2/2046	62,185	0.04	USD 10,000	Bank of America 2.884% 22/10/2030	8,576	0.01
USD 13,000	Applied Materials 3.3% 1/4/2027	12,321	0.01	USD 164,000	Bank of America 2.972% 4/2/2033	134,902	0.08
USD 99,000	APX 5.75% 15/7/2029	85,471	0.05	USD 67,000	Bank of America 3.419% 20/12/2028	61,389	0.04
USD 145,000	APX 6.75% 15/2/2027	140,462	0.08	USD 70,000	Bank of America 3.593% 21/7/2028	65,078	0.04
USD 35,000	Aramark Services 5% 1/4/2025	34,600	0.02	USD 70,000	Bank of America 4.271% 23/7/2029	66,048	0.04
USD 291,000	Aramark Services 5% 1/2/2028	271,824	0.16	USD 50,000	Bank of America 4.571% 27/4/2033	46,370	0.03
USD 135,000	Aramark Services 6.375% 1/5/2025	135,495	0.08	USD 27,000	Bank of America 4.75% 21/4/2045	24,312	0.01
USD 400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	325,188	0.19	USD 150,000	Bank of America 4.948% 22/7/2028	146,961	0.09
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	196,077	0.12	USD 140,000	Bank of America 6.204% 10/11/2028	143,095	0.09
USD 19,000	Asbury Automotive 4.5% 1/3/2028	17,346	0.01	USD 14,000	Bank of New York Mellon 3% 30/10/2028	12,588	0.01
USD 17,000	Asbury Automotive 4.75% 1/3/2030	14,903	0.01	USD 259,000	Bank of New York Mellon 3.7% 20/3/2026	232,824	0.14
USD 21,000	Asbury Automotive 5% 15/2/2032	18,001	0.01	USD 325,000	Bank of New York Mellon 4.625% 20/9/2026	290,447	0.17
USD 160,000	Ashland 3.375% 1/9/2031	128,258	0.08	USD 3,000	Baxalta 5.25% 23/6/2045	2,812	0.00
USD 54,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	46,567	0.03	USD 45,000	Baxter International 2.539% 1/2/2032	36,158	0.02
USD 10,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	9,586	0.01	USD 200,000	Bayer US Finance II 4.375% 15/12/2028	189,897	0.11
USD 3,000	Astrazeneca Finance 2.25% 28/5/2031	2,497	0.00	USD 32,000	Beacon Roofing Supply 4.125% 15/5/2029	27,589	0.02
USD 25,000	AT&T 2.55% 1/12/2033	19,085	0.01	USD 58,000	Beacon Roofing Supply 6.5% 1/8/2030	57,198	0.03
USD 30,000	AT&T 3.5% 1/6/2041	22,028	0.01	USD 17,000	Becton Dickinson 3.7% 6/6/2027	16,084	0.01
USD 25,000	AT&T 3.5% 15/9/2053	16,459	0.01	USD 72,000	Becton Dickinson 3.734% 15/12/2024	70,255	0.04
USD 45,000	AT&T 3.65% 1/6/2051	30,902	0.02	USD 12,000	Becton Dickinson 4.669% 6/6/2047	10,658	0.01
USD 35,000	AT&T 3.65% 15/9/2059	22,691	0.01	USD 5,000	Becton Dickinson 4.685% 15/12/2044	4,433	0.00
USD 139,000	AT&T 4.5% 15/5/2035	123,496	0.07	USD 119,000	Berry Global 1.57% 15/1/2026	108,271	0.06
USD 243,000	AthenaHealth 6.5% 15/2/2030	210,730	0.13	USD 197,000	Big River Steel / BRS Finance 6.625% 31/1/2029	196,142	0.12
USD 43,000	Autodesk 2.4% 15/12/2031	34,916	0.02	USD 149,000	Black Knight InfoServ 3.625% 1/9/2028	138,197	0.08
USD 50,000	Autodesk 3.5% 15/6/2027	47,194	0.03	USD 70,000	Block 2.75% 1/6/2026	63,604	0.04
USD 20,000	AvalonBay Communities 5% 15/2/2033	19,827	0.01	USD 579,000	Block 3.5% 1/6/2031	476,120	0.28
USD 163,000	Avantor Funding 3.875% 1/11/2029	142,967	0.09	USD 57,000	Boise Cascade 4.875% 1/7/2030	51,463	0.03
USD 292,000	Avantor Funding 4.625% 15/7/2028	271,233	0.16	USD 74,000	Boxer Parent 9.125% 1/3/2026	74,129	0.04
USD 70,000	Aviation Capital 1.95% 20/9/2026	61,580	0.04	USD 15,000	Boyne USA 4.75% 15/5/2029	13,537	0.01
USD 39,000	Avient 7.125% 1/8/2030	39,087	0.02	USD 14,000	Brink's 4.625% 15/10/2027	13,055	0.01
USD 391,000	Axalta Coating Systems 3.375% 15/2/2029	331,961	0.20				
USD 422,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	397,291	0.24				
USD 291,000	Ball 3.125% 15/9/2031	236,205	0.14				
USD 163,000	Ball 4.875% 15/3/2026	158,403	0.09				
USD 70,000	Ball 6% 15/6/2029	68,953	0.04				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,000	Brink's 5.5% 15/7/2025	4,927	0.00	USD 101,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	100,336	0.06
USD 40,000	Bristol-Myers Squibb 2.9% 26/7/2024	39,090	0.02	USD 119,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	115,218	0.07
USD 12,000	Bristol-Myers Squibb 2.95% 15/3/2032	10,395	0.01	USD 2,000	Centene 2.5% 1/3/2031	1,592	0.00
USD 6,000	Bristol-Myers Squibb 3.9% 15/3/2062	4,555	0.00	USD 79,000	Centene 3% 15/10/2030	65,646	0.04
USD 50,000	Broadcom 3.419% 15/4/2033	41,488	0.02	USD 55,000	Centene 3.375% 15/2/2030	47,097	0.03
USD 25,000	Broadcom 4.15% 15/4/2032	22,399	0.01	USD 50,000	Centene 4.625% 15/12/2029	45,983	0.03
USD 134,000	Broadcom 4.926% 15/5/2037	120,554	0.07	USD 20,000	CenterPoint Energy Houston Electric 3% 1/3/2032	17,122	0.01
USD 23,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSII Sellco LL 4.5% 1/4/2027	19,232	0.01	USD 27,000	CenterPoint Energy Houston Electric 4.95% 1/4/2033	26,568	0.02
USD 24,000	Cable One 0% 15/3/2026	19,846	0.01	USD 239,000	Central Parent / CDK Global 7.25% 15/6/2029	236,196	0.14
USD 148,000	Cable One 1.125% 15/3/2028	112,224	0.07	USD 113,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	114,526	0.07
USD 116,000	Cable One 4% 15/11/2030	90,577	0.05	USD 30,000	Charles River Laboratories International 4% 15/3/2031	25,928	0.02
USD 200,000	Cablevision Lightpath 5.625% 15/9/2028	153,924	0.09	USD 182,000	Charles River Laboratories International 4.25% 1/5/2028	167,036	0.10
USD 14,000	Camden Property Trust 2.8% 15/5/2030	12,170	0.01	USD 320,000	Charles Schwab 4% 1/6/2026	276,432	0.17
USD 56,000	Camelot Return Merger Sub 8.75% 1/8/2028	55,519	0.03	USD 213,000	Charles Schwab 4% 1/12/2030	160,016	0.10
USD 15,000	Capital One Financial 2.359% 29/7/2032	10,742	0.01	USD 200,000	Charles Schwab 5% 1/6/2027	173,554	0.10
USD 85,000	Capital One Financial 2.618% 2/11/2032	64,821	0.04	USD 40,000	Charles Schwab 5.875% 24/8/2026	40,229	0.02
USD 25,000	Capital One Financial 5.817% 1/2/2034	23,770	0.01	USD 25,000	Charles Schwab 6.136% 24/8/2034	25,472	0.02
USD 30,000	Capital One Financial 6.377% 8/6/2034	29,705	0.02	USD 31,000	Chemours 4.625% 15/11/2029	25,797	0.02
USD 76,000	Capstone Borrower 8% 15/6/2030	74,918	0.05	USD 7,000	Chemours 5.75% 15/11/2028	6,274	0.00
USD 207,000	Catalent Pharma Solutions 3.125% 15/2/2029	174,066	0.10	USD 103,000	Chobani / Chobani Finance 4.625% 15/11/2028	92,516	0.06
USD 9,000	Catalent Pharma Solutions 3.5% 1/4/2030	7,575	0.00	USD 89,000	Chobani / Chobani Finance 7.5% 15/4/2025	88,872	0.05
USD 4,000	Catalent Pharma Solutions 5% 15/7/2027	3,739	0.00	USD 80,000	CHS/Community Health Systems 4.75% 15/2/2031	60,192	0.04
USD 196,000	CCO / CCO Capital 4.25% 1/2/2031	161,380	0.10	USD 86,000	CHS/Community Health Systems 5.25% 15/5/2030	67,849	0.04
USD 46,000	CCO / CCO Capital 4.25% 15/1/2034	35,275	0.02	USD 17,000	CHS/Community Health Systems 5.625% 15/3/2027	15,033	0.01
USD 103,000	CCO / CCO Capital 4.5% 15/8/2030	86,832	0.05	USD 306,000	CHS/Community Health Systems 6% 15/1/2029	256,621	0.15
USD 16,000	CCO / CCO Capital 4.75% 1/3/2030	13,811	0.01	USD 10,000	Citigroup 1.122% 28/1/2027	8,956	0.01
USD 62,000	CCO / CCO Capital 4.75% 1/2/2032	51,473	0.03	USD 97,000	Citigroup 2.572% 3/6/2031	80,170	0.05
USD 60,000	CCO / CCO Capital 5% 1/2/2028	55,346	0.03	USD 42,000	Citigroup 2.666% 29/1/2031	35,213	0.02
USD 10,000	CCO / CCO Capital 5.125% 1/5/2027	9,434	0.01	USD 9,000	Citigroup 2.904% 3/11/2042	6,178	0.00
USD 15,000	CCO / CCO Capital 5.375% 1/6/2029	13,712	0.01	USD 38,000	Citigroup 2.976% 5/11/2030	32,643	0.02
USD 104,000	CCO / CCO Capital 6.375% 1/9/2029	98,691	0.06	USD 97,000	Citigroup 3.2% 21/10/2026	90,445	0.05
USD 380,000	CCO / CCO Capital 7.375% 1/3/2031	378,075	0.23	USD 8,000	Citigroup 3.52% 27/10/2028	7,379	0.00
				USD 70,000	Citigroup 3.887% 10/1/2028	66,107	0.04
				USD 16,000	Citigroup 4.3% 20/11/2026	15,363	0.01
				USD 130,000	Citigroup 6.174% 25/5/2034	129,879	0.08
				USD 70,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	69,365	0.04

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 117,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	116,818	0.07	USD 79,000	Covanta 4.875% 1/12/2029	68,017	0.04
USD 301,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	304,591	0.18	USD 53,000	Covanta 5% 1/9/2030	45,040	0.03
USD 549,000	Clarivate Science 3.875% 1/7/2028	484,152	0.29	USD 51,000	Crocs 4.125% 15/8/2031	40,463	0.02
USD 281,000	Clarivate Science 4.875% 1/7/2029	245,480	0.15	USD 5,000	Crowdstrike 3% 15/2/2029	4,289	0.00
USD 15,000	Clean Harbors 4.875% 15/7/2027	14,371	0.01	USD 192,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	181,154	0.11
USD 32,000	Clean Harbors 5.125% 15/7/2029	30,293	0.02	USD 16,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	15,445	0.01
USD 381,000	Clear Channel Outdoor 5.125% 15/8/2027	342,067	0.21	USD 15,000	Crown Castle 1.35% 15/7/2025	13,842	0.01
USD 185,000	Clear Channel Outdoor 7.5% 1/6/2029	138,043	0.08	USD 31,000	Crown Castle 2.25% 15/1/2031	24,913	0.02
USD 6,000	Clear Channel Outdoor 7.75% 15/4/2028	4,702	0.00	USD 65,000	Crown Castle 2.5% 15/7/2031	52,474	0.03
USD 227,000	Clear Channel Outdoor 9% 15/9/2028	228,112	0.14	USD 34,000	Crown Castle 2.9% 1/4/2041	22,959	0.01
USD 4,000	Clearway Energy Operating 3.75% 15/2/2031	3,276	0.00	USD 14,000	Crown Castle 3.8% 15/2/2028	13,019	0.01
USD 130,000	Clearway Energy Operating 3.75% 15/1/2032	106,207	0.06	USD 10,000	Crown Castle 4.3% 15/2/2029	9,392	0.01
USD 944,000	Clearway Energy Operating 4.75% 15/3/2028	875,654	0.52	USD 200,000	CSC 4.125% 1/12/2030	142,798	0.09
USD 545,000	Cloud Software 6.5% 31/3/2029	487,482	0.29	USD 200,000	CSC 4.5% 15/11/2031	142,564	0.09
USD 404,000	Cloud Software 9% 30/9/2029	361,318	0.22	USD 15,000	CSX 4.1% 15/11/2032	14,088	0.01
USD 74,000	Clydesdale Acquisition 6.625% 15/4/2029	70,519	0.04	USD 31,000	CSX 4.3% 1/3/2048	26,162	0.02
USD 62,000	Clydesdale Acquisition 8.75% 15/4/2030	56,097	0.03	USD 4,000	CSX 4.5% 15/11/2052	3,490	0.00
USD 55,000	Comcast 1.95% 15/1/2031	44,495	0.03	USD 235,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	222,417	0.13
USD 25,000	Comcast 2.8% 15/1/2051	15,886	0.01	USD 40,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	40,445	0.02
USD 30,000	Comcast 2.887% 1/11/2051	19,263	0.01	USD 10,000	CVS Health 1.3% 21/8/2027	8,603	0.01
USD 57,000	Comcast 2.937% 1/11/2056	35,527	0.02	USD 10,000	CVS Health 4.3% 25/3/2028	9,609	0.01
USD 25,000	Comcast 3.45% 1/2/2050	18,265	0.01	USD 111,000	CVS Health 5% 20/2/2026	110,092	0.07
USD 32,000	Comcast 3.75% 1/4/2040	26,349	0.02	USD 41,000	CVS Health 5.05% 25/3/2048	36,003	0.02
USD 35,000	Comcast 3.9% 1/3/2038	29,835	0.02	USD 25,000	CVS Health 5.125% 20/7/2045	22,275	0.01
USD 25,000	Comcast 4% 15/8/2047	20,116	0.01	USD 133,000	Darling Ingredients 5.25% 15/4/2027	129,503	0.08
USD 25,000	Comcast 4.7% 15/10/2048	22,649	0.01	USD 322,000	Darling Ingredients 6% 15/6/2030	315,459	0.19
USD 5,000	Comcast 4.95% 15/10/2058	4,618	0.00	USD 34,000	Dell International / EMC 6.02% 15/6/2026	34,348	0.02
USD 125,000	Commonwealth Edison 3.85% 15/3/2052	95,441	0.06	USD 118,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	104,829	0.06
USD 121,000	CommScope 6% 1/3/2026	109,727	0.07	USD 248,000	Discover Financial Services 5.5% 30/10/2027	185,802	0.11
USD 51,000	CommScope Technologies 6% 15/6/2025	46,669	0.03	USD 84,000	Discovery Communications 3.95% 15/6/2025	81,184	0.05
USD 49,000	Compass Diversified 5.25% 15/4/2029	45,037	0.03	USD 31,000	Dream Finders Homes 8.25% 15/8/2028	31,459	0.02
USD 119,000	Consensus Cloud Solutions 6% 15/10/2026	110,918	0.07	USD 314,000	Dun & Bradstreet 5% 15/12/2029	280,650	0.17
USD 9,000	Consensus Cloud Solutions 6.5% 15/10/2028	8,101	0.00	USD 29,000	DuPont de Nemours 5.319% 15/11/2038	28,383	0.02
USD 135,000	CoreLogic 4.5% 1/5/2028	110,484	0.07	USD 8,000	DuPont de Nemours 5.419% 15/11/2048	7,760	0.00
USD 83,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	82,768	0.05	USD 95,000	Dycom Industries 4.5% 15/4/2029	84,979	0.05
				USD 45,000	Ecolab 2.7% 15/12/2051	28,549	0.02
				USD 489,000	Element Solutions 3.875% 1/9/2028	430,034	0.26
				USD 10,000	Elevance Health 2.25% 15/5/2030	8,347	0.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000	Elevance Health 2.375% 15/1/2025	957	0.00	USD 102,000	Ford Motor 6.1% 19/8/2032	97,353	0.06
USD 5,000	Elevance Health 3.125% 15/5/2050	3,392	0.00	USD 200,000	Ford Motor Credit 2.7% 10/8/2026	179,339	0.11
USD 18,000	Elevance Health 3.7% 15/9/2049	13,449	0.01	USD 200,000	Ford Motor Credit 4.389% 8/1/2026	189,592	0.11
USD 25,000	Elevance Health 4.65% 15/1/2043	22,244	0.01	USD 267,000	Ford Motor Credit 5.125% 16/6/2025	260,075	0.16
USD 30,000	Elevance Health 4.75% 15/2/2033	29,069	0.02	USD 408,000	Ford Motor Credit 6.8% 12/5/2028	408,092	0.24
USD 20,000	Elevance Health 5.5% 15/10/2032	20,400	0.01	USD 200,000	Ford Motor Credit 7.35% 6/3/2030	203,797	0.12
USD 5,000	Elevance Health 6.1% 15/10/2052	5,323	0.00	USD 48,000	Fortrea 7.5% 1/7/2030	47,424	0.03
USD 12,000	Elevance Health 6.375% 15/6/2037	12,724	0.01	USD 2,112,961	Freddie Mac Pool 5% 1/8/2052	2,056,022	1.23
USD 25,000	Embeckta 6.75% 15/2/2030	22,060	0.01	USD 45,000	Freeport-McMoRan 5.4% 14/11/2034	42,665	0.03
USD 498,000	Emerald Debt Merger Sub 6.625% 15/12/2030	490,063	0.29	USD 70,000	Frontier Communications 5% 1/5/2028	60,003	0.04
USD 181,000	Encompass Health 4.5% 1/2/2028	168,614	0.10	USD 192,000	Frontier Communications 5.875% 15/10/2027	174,962	0.10
USD 91,000	Encompass Health 4.625% 1/4/2031	79,774	0.05	USD 249,000	Frontier Communications 8.75% 15/5/2030	241,729	0.14
USD 2,000	Encompass Health 4.75% 1/2/2030	1,826	0.00	USD 100,000	Garden Spinco 8.625% 20/7/2030	106,648	0.06
USD 15,000	EnPro Industries 5.75% 15/10/2026	14,641	0.01	USD 6,000	Gartner 4.5% 1/7/2028	5,603	0.00
USD 33,000	Entegris 4.375% 15/4/2028	30,266	0.02	USD 19,000	GCI 4.75% 15/10/2028	16,504	0.01
USD 531,000	Entegris Escrow 4.75% 15/4/2029	493,510	0.30	USD 137,000	Gen Digital 6.75% 30/9/2027	137,073	0.08
USD 40,000	Equinix 1.55% 15/3/2028	33,764	0.02	USD 7,000	General Electric 8.882% 15/9/2023	7,016	0.00
USD 101,000	Equinix 2.9% 18/11/2026	93,300	0.06	USD 60,000	General Mills 4% 17/4/2025	58,461	0.03
USD 24,000	Equinix 3% 15/7/2050	15,199	0.01	USD 58,000	General Mills 4.95% 29/3/2033	56,556	0.03
USD 6,000	Equinix 3.2% 18/11/2029	5,251	0.00	USD 38,000	General Motors 5.4% 1/4/2048	31,770	0.02
USD 245,000	Fair Isaac 4% 15/6/2028	224,210	0.13	USD 50,000	General Motors 5.6% 15/10/2032	48,110	0.03
USD 1,100,308	Fannie Mae Pool 4.5% 1/7/2052	1,055,976	0.63	USD 14,000	General Motors 6.6% 1/4/2036	14,117	0.01
USD 676,299	Fannie Mae Pool 4.5% 1/10/2052	641,633	0.38	USD 125,000	General Motors Financial 2.9% 26/2/2025	119,356	0.07
USD 102,021	Fannie Mae Pool 5% 1/10/2052	99,160	0.06	USD 41,000	General Motors Financial 4.35% 17/1/2027	39,009	0.02
USD 424,410	Fannie Mae Pool 6% 1/2/2053	426,195	0.26	USD 15,000	General Motors Financial 6% 9/1/2028	15,034	0.01
USD 71,000	FedEx 3.1% 5/8/2029	63,565	0.04	USD 55,000	Gilead Sciences 2.8% 1/10/2050	35,539	0.02
USD 14,000	FedEx 4.55% 1/4/2046	11,753	0.01	USD 20,000	Gilead Sciences 4.15% 1/3/2047	16,760	0.01
USD 8,000	FedEx 5.25% 15/5/2050	7,453	0.00	USD 18,000	Gilead Sciences 4.5% 1/2/2045	15,834	0.01
USD 8,000	Fidelity National Information Services 1.15% 1/3/2026	7,199	0.00	USD 36,000	Gilead Sciences 4.75% 1/3/2046	32,795	0.02
USD 21,000	Fidelity National Information Services 4.7% 15/7/2027	20,566	0.01	USD 4,993,909	Ginnie Mae II Pool 2.5% 20/1/2052	4,148,243	2.48
USD 6,000	Fidelity National Information Services 5.625% 15/7/2052	5,700	0.00	USD 4,021,961	Ginnie Mae II Pool 3% 20/7/2051	3,461,884	2.07
USD 20,000	Fifth Third Bancorp 6.339% 27/7/2029	20,229	0.01	USD 18,692	Ginnie Mae II Pool 3.5% 20/1/2041	17,197	0.01
USD 60,000	FirstEnergy Transmission 4.35% 15/1/2025	58,413	0.04	USD 40,369	Ginnie Mae II Pool 3.5% 20/7/2042	37,140	0.02
USD 2,000	Fiserv 2.65% 1/6/2030	1,687	0.00	USD 69,997	Ginnie Mae II Pool 3.5% 20/7/2042	64,398	0.04
USD 60,000	Fiserv 2.75% 1/7/2024	58,492	0.04	USD 258,693	Ginnie Mae II Pool 3.5% 20/8/2042	238,002	0.14
USD 98,000	Fiserv 3.8% 1/10/2023	97,842	0.06	USD 734,533	Ginnie Mae II Pool 3.5% 20/12/2043	675,781	0.41
USD 6,000	Fiserv 3.85% 1/6/2025	5,823	0.00	USD 170,089	Ginnie Mae II Pool 3.5% 20/5/2044	156,484	0.09
USD 15,000	Fiserv 4.4% 1/7/2049	12,286	0.01				
USD 184,000	Ford Motor 3.25% 12/2/2032	143,909	0.09				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 79,914	Ginnie Mae II Pool 3.5% 20/10/2046	73,030	0.04	USD 28,000	HCA 3.5% 15/7/2051	18,689	0.01
USD 577,898	Ginnie Mae II Pool 3.5% 20/11/2051	513,923	0.31	USD 30,000	HCA 3.625% 15/3/2032	25,801	0.02
USD 72,184	Ginnie Mae II Pool 4% 20/12/2041	67,787	0.04	USD 57,000	HCA 4.625% 15/3/2052	45,806	0.03
USD 68,839	Ginnie Mae II Pool 4% 20/8/2044	64,496	0.04	USD 69,000	HCA 5% 15/3/2024	68,628	0.04
USD 521,153	Ginnie Mae II Pool 4% 20/9/2047	479,380	0.29	USD 9,000	HCA 5.25% 15/6/2049	7,883	0.00
USD 6,000	Global Payments 4.8% 1/4/2026	5,865	0.00	USD 36,000	HCA 5.375% 1/9/2026	35,710	0.02
USD 70,000	Global Payments 5.3% 15/8/2029	68,261	0.04	USD 15,000	HCA 5.9% 1/6/2053	14,440	0.01
USD 17,000	Global Payments 5.4% 15/8/2032	16,644	0.01	USD 323,000	HealthEquity 4.5% 1/10/2029	286,666	0.17
USD 20,000	Global Payments 5.95% 15/8/2052	19,122	0.01	USD 27,000	Healthpeak 3.5% 15/7/2029	24,237	0.01
USD 177,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	152,477	0.09	USD 30,000	Healthpeak 5.25% 15/12/2032	28,971	0.02
USD 41,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	39,193	0.02	USD 210,000	Herc 5.5% 15/7/2027	202,270	0.12
USD 52,000	Goldman Sachs 1.431% 9/3/2027	46,618	0.03	USD 19,000	Hertz 4.625% 1/12/2026	17,153	0.01
USD 6,000	Goldman Sachs 2.383% 21/7/2032	4,744	0.00	USD 56,000	Hertz 5% 1/12/2029	46,076	0.03
USD 15,000	Goldman Sachs 2.6% 7/2/2030	12,666	0.01	USD 8,000	Hewlett Packard Enterprise 4.45% 2/10/2023	7,991	0.00
USD 79,000	Goldman Sachs 2.615% 22/4/2032	63,987	0.04	USD 40,000	Hewlett Packard Enterprise 5.9% 1/10/2024	40,056	0.02
USD 90,000	Goldman Sachs 2.65% 21/10/2032	72,265	0.04	USD 11,000	Hilton Domestic Operating 3.625% 15/2/2032	9,149	0.01
USD 75,000	Goldman Sachs 3% 15/3/2024	73,860	0.04	USD 163,000	Hilton Domestic Operating 3.75% 1/5/2029	143,873	0.09
USD 57,000	Goldman Sachs 3.615% 15/3/2028	53,300	0.03	USD 63,000	Hilton Domestic Operating 4% 1/5/2031	54,636	0.03
USD 4,000	Goldman Sachs 3.75% 25/2/2026	3,836	0.00	USD 279,000	Hilton Domestic Operating 4.875% 15/1/2030	260,443	0.16
USD 34,000	Goldman Sachs 4.223% 1/5/2029	32,008	0.02	USD 10,000	Hilton Domestic Operating 5.375% 1/5/2025	9,939	0.01
USD 100,000	Goldman Sachs 5.7% 1/11/2024	99,822	0.06	USD 61,000	Hilton Domestic Operating 5.75% 1/5/2028	59,902	0.04
USD 3,000	Goodyear Tire & Rubber 5.625% 30/4/2033	2,578	0.00	USD 55,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	53,119	0.03
USD 160,000	Goodyear Tire & Rubber 9.5% 31/5/2025	163,592	0.10	USD 234,000	Hologic 3.25% 15/2/2029	203,876	0.12
USD 418,535	Government National Mortgage Association 2.5% 20/10/2051	57,602	0.04	USD 56,000	Home Depot 3.35% 15/4/2050	41,094	0.02
USD 120,000	Graphic Packaging International 3.5% 15/3/2028	107,076	0.06	USD 8,000	Home Depot 3.9% 15/6/2047	6,524	0.00
USD 3,000	Graphic Packaging International 4.75% 15/7/2027	2,853	0.00	USD 5,000	Home Depot 4.5% 6/12/2048	4,477	0.00
USD 26,000	Gray Television 5.875% 15/7/2026	23,818	0.01	USD 24,000	Home Depot 4.95% 15/9/2052	22,989	0.01
USD 16,000	Gray Television 7% 15/5/2027	14,382	0.01	USD 186,000	Home Point Capital 5% 1/2/2026	174,393	0.10
USD 154,000	GYP III 4.625% 1/5/2029	135,612	0.08	USD 64,000	Howard Hughes 4.125% 1/2/2029	52,703	0.03
USD 4,000	H&E Equipment Services 3.875% 15/12/2028	3,502	0.00	USD 153,000	Howard Hughes 5.375% 1/8/2028	138,171	0.08
USD 20,000	Hanesbrands 4.875% 15/5/2026	18,731	0.01	USD 115,000	HP 2.2% 17/6/2025	108,324	0.07
USD 186,000	Hanesbrands 9% 15/2/2031	186,829	0.11	USD 18,000	HP 3% 17/6/2027	16,549	0.01
USD 212,000	HAT I / HAT II 3.375% 15/6/2026	190,414	0.11	USD 36,000	HP 4.75% 15/1/2028	35,070	0.02
USD 82,000	HB Fuller 4% 15/2/2027	76,442	0.05	USD 152,000	HUB International 7% 1/5/2026	151,897	0.09
USD 64,000	HB Fuller 4.25% 15/10/2028	57,188	0.03	USD 417,000	HUB International 7.25% 15/6/2030	422,651	0.25
USD 3,000	HCA 3.5% 1/9/2030	2,622	0.00	USD 14,000	Hughes Satellite Systems 5.25% 1/8/2026	12,782	0.01
				USD 5,000	Humana 2.15% 3/2/2032	3,924	0.00
				USD 236,000	ILFC E-Capital Trust I 7.064% 21/12/2065	171,311	0.10
				USD 157,000	ILFC E-Capital Trust II 7.314% 21/12/2065	115,199	0.07
				USD 19,000	Installed Building Products 5.75% 1/2/2028	17,860	0.01

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 17,000	Intel 2.8% 12/8/2041	11,822	0.01	USD 23,000	Keurig Dr Pepper 4.5% 15/4/2052	19,569	0.01
USD 2,000	Intel 3.1% 15/2/2060	1,246	0.00	USD 10,000	Kilroy Realty 3.05% 15/2/2030	7,992	0.01
USD 2,000	Intel 3.2% 12/8/2061	1,256	0.00	USD 44,000	Kimco Realty 4.6% 1/2/2033	40,465	0.02
USD 15,000	Intel 5.625% 10/2/2043	14,939	0.01	USD 31,000	KLA 3.3% 1/3/2050	22,377	0.01
USD 50,000	Intel 5.7% 10/2/2053	49,626	0.03	USD 49,000	KLA 4.1% 15/3/2029	47,054	0.03
USD 27,000	Intel 5.9% 10/2/2063	27,136	0.02	USD 20,000	KLA 4.65% 15/7/2032	19,640	0.01
USD 4,000	Intercontinental Exchange 3.1% 15/9/2027	3,701	0.00	USD 35,000	Kobe US Midco 2 9.25% 1/11/2026	25,594	0.01
USD 90,000	Intercontinental Exchange 3.75% 21/9/2028	84,885	0.05	USD 74,000	Kontoor Brands 4.125% 15/11/2029	62,843	0.04
USD 3,000	Intercontinental Exchange 4.25% 21/9/2048	2,524	0.00	USD 140,000	Korn Ferry 4.625% 15/12/2027	130,346	0.08
USD 28,000	Intercontinental Exchange 4.6% 15/3/2033	26,802	0.02	USD 40,000	Kraft Heinz Foods 3% 1/6/2026	37,679	0.02
USD 23,000	International Business Machines 4% 20/6/2042	18,957	0.01	USD 9,000	Kraft Heinz Foods 4.375% 1/6/2046	7,456	0.00
USD 15,000	Interpublic of 3.375% 1/3/2041	10,585	0.01	USD 114,000	Kraft Heinz Foods 4.875% 1/10/2049	101,211	0.06
USD 4,000	Interpublic of 4.75% 30/3/2030	3,814	0.00	USD 18,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	16,298	0.01
USD 55,000	Invitation Homes Operating Partnership 5.5% 15/8/2033	53,283	0.03	USD 6,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	5,049	0.00
USD 200,000	IQVIA 5% 15/5/2027	192,299	0.12	USD 7,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	6,745	0.00
USD 69,000	Iron Mountain 5.625% 15/7/2032	61,995	0.04	USD 37,000	Lam Research 2.875% 15/6/2050	24,788	0.01
USD 198,000	Iron Mountain 7% 15/2/2029	197,872	0.12	USD 100,000	Lamb Weston 4.125% 31/1/2030	88,167	0.05
USD 67,000	Iron Mountain Information Management Services 5% 15/7/2032	57,964	0.04	USD 220,000	Lamb Weston 4.375% 31/1/2032	190,564	0.11
USD 4,000	Johnson & Johnson 2.9% 15/1/2028	3,745	0.00	USD 261,000	Lamb Weston 4.875% 15/5/2028	246,877	0.15
USD 39,000	JPMorgan Chase 1.47% 22/9/2027	34,465	0.02	USD 13,000	Legacy LifePoint Health 4.375% 15/2/2027	11,245	0.01
USD 111,000	JPMorgan Chase 2.182% 1/6/2028	98,552	0.06	USD 132,000	Level 3 Financing 3.4% 1/3/2027	120,854	0.07
USD 60,000	JPMorgan Chase 2.525% 19/11/2041	40,336	0.02	USD 16,000	Level 3 Financing 3.625% 15/1/2029	9,540	0.01
USD 30,000	JPMorgan Chase 2.963% 25/1/2033	24,949	0.02	USD 163,000	Level 3 Financing 4.625% 15/9/2027	122,786	0.07
USD 101,000	JPMorgan Chase 3.157% 22/4/2042	74,405	0.04	USD 218,000	Level 3 Financing 10.5% 15/5/2030	221,566	0.13
USD 140,000	JPMorgan Chase 3.22% 1/3/2025	138,060	0.08	USD 305,000	Levi Strauss 3.5% 1/3/2031	247,382	0.15
USD 14,000	JPMorgan Chase 3.625% 1/12/2027	13,160	0.01	USD 78,000	LifePoint Health 9.875% 15/8/2030	76,994	0.05
USD 36,000	JPMorgan Chase 3.882% 24/7/2038	30,355	0.02	USD 120,000	Lindblad Expeditions 6.75% 15/2/2027	116,353	0.07
USD 119,000	JPMorgan Chase 4.005% 23/4/2029	111,539	0.07	USD 60,000	Lindblad Expeditions 9% 15/5/2028	61,708	0.04
USD 10,000	JPMorgan Chase 4.125% 15/12/2026	9,619	0.01	USD 71,000	Lions Gate Capital 5.5% 15/4/2029	42,973	0.03
USD 20,000	JPMorgan Chase 4.95% 1/6/2045	18,397	0.01	USD 96,000	Lithia Motors 3.875% 1/6/2029	82,527	0.05
USD 75,000	JPMorgan Chase 5.299% 24/7/2029	74,559	0.04	USD 96,000	Live Nation Entertainment 3.75% 15/1/2028	85,714	0.05
USD 2,000	JPMorgan Chase 5.625% 16/8/2043	1,993	0.00	USD 145,000	Live Nation Entertainment 4.75% 15/10/2027	134,681	0.08
USD 724,000	JPMorgan Chase 6.626% 15/5/2047	618,180	0.37	USD 3,000	Live Nation Entertainment 4.875% 1/11/2024	2,949	0.00
USD 18,000	KB Home 7.25% 15/7/2030	18,154	0.01	USD 4,000	Live Nation Entertainment 5.625% 15/3/2026	3,883	0.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 192,000	Live Nation Entertainment 6.5% 15/5/2027	192,268	0.12	USD 131,000	MicroStrategy 6.125% 15/6/2028	117,359	0.07
USD 54,000	Lowe's 3% 15/10/2050	34,330	0.02	USD 126,883	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	126,536	0.08
USD 3,000	Lowe's 3.5% 1/4/2051	2,066	0.00	USD 76,000	ModivCare 5.875% 15/11/2025	72,189	0.04
USD 13,000	Lowe's 3.65% 5/4/2029	12,063	0.01	USD 32,000	Molina Healthcare 3.875% 15/11/2030	27,370	0.02
USD 27,000	Lowe's 3.7% 15/4/2046	20,232	0.01	USD 8,000	Molina Healthcare 3.875% 15/5/2032	6,637	0.00
USD 30,000	Lowe's 4.25% 1/4/2052	23,776	0.01	USD 102,000	Molina Healthcare 4.375% 15/6/2028	93,923	0.06
USD 15,000	Lowe's 4.45% 1/4/2062	11,701	0.01	USD 170,000	Morgan Stanley 1.512% 20/7/2027	150,847	0.09
USD 5,000	Lowe's 4.65% 15/4/2042	4,374	0.00	USD 133,000	Morgan Stanley 1.593% 4/5/2027	119,330	0.07
USD 60,000	Lowe's 5% 15/4/2033	58,630	0.04	USD 66,000	Morgan Stanley 2.699% 22/1/2031	55,558	0.03
USD 15,000	Lowe's 5.5% 15/10/2035	15,145	0.01	USD 15,000	Morgan Stanley 2.802% 25/1/2052	9,529	0.01
USD 10,000	Lowe's 5.625% 15/4/2053	9,739	0.01	USD 4,000	Morgan Stanley 3.217% 22/4/2042	2,956	0.00
USD 78,000	Lumen Technologies 4% 15/2/2027	48,824	0.03	USD 30,000	Morgan Stanley 3.591% 22/7/2028	27,748	0.02
USD 104,000	Madison IAQ 5.875% 30/6/2029	87,617	0.05	USD 12,000	Morgan Stanley 3.622% 1/4/2031	10,666	0.01
USD 4,000	Marsh & McLennan 2.25% 15/11/2030	3,308	0.00	USD 51,000	Morgan Stanley 3.772% 24/1/2029	47,270	0.03
USD 4,000	Marsh & McLennan 2.375% 15/12/2031	3,257	0.00	USD 150,000	Morgan Stanley 4.21% 20/4/2028	143,398	0.09
USD 45,000	Marsh & McLennan 4.375% 15/3/2029	43,510	0.03	USD 26,000	Morgan Stanley 5% 24/11/2025	25,592	0.02
USD 21,000	Mastercard 3.35% 26/3/2030	19,315	0.01	USD 10,000	Morgan Stanley 5.123% 1/2/2029	9,795	0.01
USD 29,000	Mastercard 3.85% 26/3/2050	24,130	0.01	USD 70,000	Morgan Stanley 5.164% 20/4/2029	68,619	0.04
USD 111,000	Match II 3.625% 1/10/2031	90,287	0.05	USD 20,000	Morgan Stanley 5.449% 20/7/2029	19,861	0.01
USD 53,000	Match II 4.125% 1/8/2030	45,509	0.03	USD 49,000	Motorola Solutions 2.75% 24/5/2031	39,761	0.02
USD 121,000	Match II 4.625% 1/6/2028	111,591	0.07	USD 43,000	Motorola Solutions 4.6% 23/5/2029	41,359	0.02
USD 8,000	Match II 5.625% 15/2/2029	7,550	0.00	USD 53,000	Mueller Water Products 4% 15/6/2029	46,820	0.03
USD 37,000	Mattel 5.45% 1/11/2041	31,898	0.02	USD 30,000	Nasdaq 5.55% 15/2/2034	29,919	0.02
USD 30,000	Mattel 6.2% 1/10/2040	28,053	0.02	USD 17,000	Nationstar Mortgage 5.75% 15/11/2031	14,596	0.01
USD 418,000	Mauser Packaging Solutions 7.875% 15/8/2026	411,158	0.25	USD 48,000	Nationstar Mortgage 6% 15/1/2027	45,764	0.03
USD 14,000	Mauser Packaging Solutions 9.25% 15/4/2027	12,712	0.01	USD 32,000	Navient 5.5% 15/3/2029	27,392	0.02
USD 378,000	McAfee 7.375% 15/2/2030	331,121	0.20	USD 20,000	Navient 6.125% 25/3/2024	19,921	0.01
USD 49,000	Medline Borrower 3.875% 1/4/2029	42,702	0.03	USD 37,000	Navient 9.375% 25/7/2030	37,107	0.02
USD 181,000	Medline Borrower 5.25% 1/10/2029	161,174	0.10	USD 11,000	NCR 5% 1/10/2028	10,102	0.01
USD 150,000	Mercedes-Benz Finance North America 5.5% 27/11/2024	149,758	0.09	USD 35,000	NCR 5.125% 15/4/2029	31,831	0.02
USD 32,000	Merck 1.45% 24/6/2030	25,827	0.02	USD 9,000	NCR 5.75% 1/9/2027	9,097	0.01
USD 20,000	Merck 2.15% 10/12/2031	16,347	0.01	USD 20,000	NCR 6.125% 1/9/2029	20,594	0.01
USD 18,000	Merck 2.75% 10/12/2051	11,801	0.01	USD 20,000	Neptune Bidco US 9.29% 15/4/2029	18,648	0.01
USD 20,000	Merck 4% 7/3/2049	16,973	0.01	USD 25,000	NESCO II 5.5% 15/4/2029	22,725	0.01
USD 15,000	Merck 4.5% 17/5/2033	14,625	0.01	USD 25,000	Newmont 2.8% 1/10/2029	21,547	0.01
USD 10,000	Merck 5% 17/5/2053	9,776	0.01	USD 4,000	Newmont 5.45% 9/6/2044	3,810	0.00
USD 10,000	Merck 6.5% 1/12/2033	11,211	0.01	USD 312,000	NextEra Energy Operating Partners 4.25% 15/7/2024	306,432	0.18
USD 23,000	Meritage Homes 5.125% 6/6/2027	22,119	0.01				
USD 172,000	MetLife 3.85% 15/9/2025	159,031	0.10				
USD 10,000	MetLife 5% 15/7/2052	9,162	0.01				
USD 92,000	MGIC Investment 5.25% 15/8/2028	87,808	0.05				
USD 83,000	Microsoft 2.525% 1/6/2050	55,043	0.03				
USD 27,000	Microsoft 2.921% 17/3/2052	19,189	0.01				
USD 62,000	Microsoft 3.45% 8/8/2036	55,164	0.03				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 114,000	NFP 4.875% 15/8/2028	101,883	0.06	USD 3,000	Oracle 3.6% 1/4/2050	2,079	0.00
USD 255,000	NFP 6.875% 15/8/2028	224,702	0.13	USD 20,000	Oracle 3.65% 25/3/2041	15,143	0.01
USD 28,000	NFP 7.5% 1/10/2030	27,242	0.02	USD 14,000	Oracle 3.85% 15/7/2036	11,606	0.01
USD 20,000	Norfolk Southern 3.05% 15/5/2050	13,374	0.01	USD 24,000	Oracle 3.85% 1/4/2060	16,376	0.01
USD 4,000	Norfolk Southern 3.4% 1/11/2049	2,839	0.00	USD 91,000	Oracle 3.95% 25/3/2051	66,484	0.04
USD 20,000	Norfolk Southern 3.7% 15/3/2053	14,899	0.01	USD 12,000	Oracle 4% 15/11/2047	8,976	0.01
USD 28,000	Norfolk Southern 3.8% 1/8/2028	26,387	0.02	USD 36,000	Oracle 4.125% 15/5/2045	27,870	0.02
USD 25,000	Norfolk Southern 4.15% 28/2/2048	20,573	0.01	USD 49,000	Oracle 5.375% 15/7/2040	45,842	0.03
USD 37,000	Norfolk Southern 4.45% 1/3/2033	35,067	0.02	USD 10,000	Oracle 5.55% 6/2/2053	9,325	0.01
USD 16,000	Norfolk Southern 4.55% 1/6/2053	13,872	0.01	USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	181,043	0.11
USD 25,000	Norfolk Southern 5.05% 1/8/2030	24,729	0.01	USD 200,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	170,582	0.10
USD 15,000	Norfolk Southern 5.35% 1/8/2054	14,601	0.01	USD 15,000	Otis Worldwide 5.25% 16/8/2028	15,093	0.01
USD 16,000	Northern Trust 3.15% 3/5/2029	14,571	0.01	USD 149,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	122,369	0.07
USD 16,000	Northern Trust 3.95% 30/10/2025	15,480	0.01	USD 6,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	4,883	0.00
USD 64,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	55,861	0.03	USD 153,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	138,626	0.08
USD 557,000	Novelis 3.25% 15/11/2026	505,531	0.30	USD 67,000	Owens-Brockway Glass Container 6.625% 13/5/2027	66,381	0.04
USD 415,000	Novelis 3.875% 15/8/2031	344,057	0.21	USD 212,000	Owens-Brockway Glass Container 7.25% 15/5/2031	213,155	0.13
USD 72,000	Novelis 4.75% 30/1/2030	64,599	0.04	USD 40,000	PacifiCorp 5.35% 1/12/2053	34,592	0.02
USD 50,000	NRG Energy 7% 15/3/2033	49,399	0.03	USD 83,000	Paramount Global 6.375% 30/3/2062	68,653	0.04
USD 3,000	Nucor 2% 1/6/2025	2,822	0.00	USD 25,000	Parker-Hannifin 4.5% 15/9/2029	24,147	0.01
USD 50,000	Nucor 3.95% 23/5/2025	48,616	0.03	USD 82,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	74,876	0.05
USD 34,000	NVIDIA 3.5% 1/4/2040	28,317	0.02	USD 27,000	PayPal 1.65% 1/6/2025	25,295	0.02
USD 12,000	Ohio Power 2.6% 1/4/2030	10,172	0.01	USD 8,000	PayPal 3.25% 1/6/2050	5,695	0.00
USD 42,000	Ohio Power 2.9% 1/10/2051	26,809	0.02	USD 15,000	PayPal 4.4% 1/6/2032	14,346	0.01
USD 25,000	Ohio Power 4% 1/6/2049	19,631	0.01	USD 225,000	Pediatrix Medical 5.375% 15/2/2030	204,959	0.12
USD 25,000	Ohio Power 4.15% 1/4/2048	20,095	0.01	USD 20,000	Penske Automotive 3.5% 1/9/2025	19,103	0.01
USD 25,000	Ohio Power 5% 1/6/2033	24,371	0.01	USD 15,000	PepsiCo 3.9% 18/7/2032	14,225	0.01
USD 50,000	Oncor Electric Delivery 2.7% 15/11/2051	30,821	0.02	USD 14,000	Pfizer 2.625% 1/4/2030	12,316	0.01
USD 17,000	Oncor Electric Delivery 3.75% 1/4/2045	13,415	0.01	USD 22,000	Pfizer 3.45% 15/3/2029	20,617	0.01
USD 10,000	Oncor Electric Delivery 3.8% 1/6/2049	7,760	0.00	USD 67,000	Pfizer 4% 15/12/2036	60,847	0.04
USD 25,000	Oncor Electric Delivery 4.3% 15/5/2028	24,221	0.01	USD 266,000	PNC Financial Services 3.4% 15/9/2026	202,174	0.12
USD 43,000	Oncor Electric Delivery 4.95% 15/9/2052	39,918	0.02	USD 350,000	PNC Financial Services 9.312% 1/11/2023	352,365	0.21
USD 25,000	Oncor Electric Delivery 5.25% 30/9/2040	24,648	0.02	USD 8,000	Presidio 4.875% 1/2/2027	7,482	0.00
USD 26,000	OneMain Finance 3.5% 15/1/2027	22,550	0.01	USD 16,000	Prestige Brands 3.75% 1/4/2031	13,254	0.01
USD 95,000	OneMain Finance 4% 15/9/2030	74,082	0.04	USD 222,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	218,144	0.13
USD 9,000	OneMain Finance 5.375% 15/11/2029	7,829	0.01	USD 97,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	92,760	0.06
USD 74,000	OneMain Finance 6.875% 15/3/2025	73,708	0.04	USD 10,000	Progressive 3% 15/3/2032	8,696	0.01
USD 158,000	OneMain Finance 7.125% 15/3/2026	155,741	0.09				
USD 23,000	OneMain Finance 9% 15/1/2029	23,326	0.01				
USD 122,000	Option Care Health 4.375% 31/10/2029	107,467	0.06				
USD 131,000	Oracle 2.95% 1/4/2030	113,488	0.07				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,000	Progressive 3.7% 15/3/2052	2,300	0.00	USD 16,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	12,979	0.01
USD 8,000	Progressive 6.25% 1/12/2032	8,595	0.01	USD 18,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	14,235	0.01
USD 29,000	Prologis 2.25% 15/4/2030	24,369	0.01	USD 14,000	Ryder System 2.5% 1/9/2024	13,531	0.01
USD 16,000	Prologis 2.875% 15/11/2029	14,010	0.01	USD 40,000	Ryder System 2.85% 1/3/2027	36,796	0.02
USD 12,000	Prologis 3.05% 1/3/2050	8,001	0.01	USD 55,000	Ryder System 3.65% 18/3/2024	54,336	0.03
USD 55,000	Prologis 5.125% 15/1/2034	54,159	0.03	USD 52,000	Ryder System 5.65% 1/3/2028	52,103	0.03
USD 4,000	Prudential Financial 2.1% 10/3/2030	3,357	0.00	USD 30,000	S&P Global 2.7% 1/3/2029	26,831	0.02
USD 4,000	Prudential Financial 4.6% 15/5/2044	3,537	0.00	USD 10,000	S&P Global 2.9% 1/3/2032	8,580	0.01
USD 115,000	PTC 3.625% 15/2/2025	111,233	0.07	USD 5,000	S&P Global 3.25% 1/12/2049	3,596	0.00
USD 23,000	PTC 4% 15/2/2028	21,103	0.01	USD 129,000	Sabre GBLB 7.375% 1/9/2025	126,925	0.08
USD 135,000	Public Service Electric and Gas 3.1% 15/3/2032	117,190	0.07	USD 5,000	Sabre GBLB 9.25% 15/4/2025	4,931	0.00
USD 85,000	Public Service Electric and Gas 4.65% 15/3/2033	82,428	0.05	USD 31,000	Salesforce 2.7% 15/7/2041	22,121	0.01
USD 10,000	Public Service Electric and Gas 5.125% 15/3/2053	9,779	0.01	USD 20,000	Salesforce 2.9% 15/7/2051	13,425	0.01
USD 15,000	QUALCOMM 4.3% 20/5/2047	13,012	0.01	USD 238,000	SBA Communications 3.125% 1/2/2029	203,613	0.12
USD 15,000	QUALCOMM 4.8% 20/5/2045	14,154	0.01	USD 242,000	SBA Communications 3.875% 15/2/2027	224,075	0.13
USD 10,000	QUALCOMM 6% 20/5/2053	10,789	0.01	USD 179,000	Sealed Air 4% 1/12/2027	163,490	0.10
USD 57,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	44,528	0.03	USD 10,000	Sealed Air 5% 15/4/2029	9,272	0.01
USD 70,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	37,878	0.02	USD 48,000	Sealed Air/Sealed Air US 6.125% 1/2/2028	47,404	0.03
USD 7,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	5,074	0.00	USD 300,000	Sensata Technologies 4.375% 15/2/2030	265,554	0.16
USD 4,000	Realty Income 2.85% 15/12/2032	3,242	0.00	USD 35,000	Sherwin-Williams 2.3% 15/5/2030	29,252	0.02
USD 19,000	Realty Income 3% 15/1/2027	17,666	0.01	USD 155,000	Sherwin-Williams 3.125% 1/6/2024	152,142	0.09
USD 16,000	Realty Income 3.65% 15/1/2028	14,962	0.01	USD 10,000	Sherwin-Williams 3.3% 15/5/2050	6,801	0.00
USD 22,000	Realty Income 3.95% 15/8/2027	20,976	0.01	USD 43,000	Shift4 Payments 0% 15/12/2025	42,863	0.03
USD 15,000	Realty Income 4.85% 15/3/2030	14,522	0.01	USD 203,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	189,992	0.11
USD 40,000	Realty Income 5.625% 13/10/2032	39,986	0.02	USD 62,000	Simon Property 5.5% 8/3/2033	60,991	0.04
USD 268,000	Regal REXNORD 6.05% 15/4/2028	265,308	0.16	USD 139,000	Sinclair Television 4.125% 1/12/2030	89,682	0.05
USD 30,000	Regency Centers 2.95% 15/9/2029	25,909	0.02	USD 131,000	Sirius XM Radio 3.125% 1/9/2026	117,666	0.07
USD 18,000	Regency Centers 3.6% 1/2/2027	16,969	0.01	USD 205,000	Sirius XM Radio 5% 1/8/2027	189,299	0.11
USD 85,000	Regency Centers 3.7% 15/6/2030	76,278	0.05	USD 120,000	Six Flags Entertainment 7.25% 15/5/2031	115,383	0.07
USD 14,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	13,059	0.01	USD 78,000	Six Flags Theme Parks 7% 1/7/2025	78,050	0.05
USD 12,000	Republic Services 2.3% 1/3/2030	10,172	0.01	USD 86,000	SLM 3.125% 2/11/2026	76,622	0.05
USD 27,000	Republic Services 2.375% 15/3/2033	21,476	0.01	USD 378,000	Sotheby's/Bidfair 5.875% 1/6/2029	292,354	0.17
USD 20,000	Republic Services 4.875% 1/4/2029	19,709	0.01	USD 11,000	Spectrum Brands 3.875% 15/3/2031	9,140	0.01
USD 8,000	Resideo Funding 4% 1/9/2029	6,698	0.00	USD 18,000	Spectrum Brands 5% 1/10/2029	16,476	0.01
USD 19,000	Ritchie Bros 6.75% 15/3/2028	19,153	0.01	USD 15,000	Spectrum Brands 5.5% 15/7/2030	13,934	0.01
USD 64,000	Ritchie Bros 7.75% 15/3/2031	65,924	0.04	USD 45,000	SRS Distribution 4.625% 1/7/2028	40,140	0.02
USD 16,000	RLJ Lodging Trust 3.75% 1/7/2026	14,674	0.01	USD 99,000	SRS Distribution 6% 1/12/2029	84,751	0.05
USD 14,000	RLJ Lodging Trust 4% 15/9/2029	11,724	0.01				
USD 216,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	192,186	0.12				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 44,000	SRS Distribution 6.125% 1/7/2029	38,283	0.02	USD 224,000	TK Elevator US Newco 5.25% 15/7/2027	211,038	0.13
USD 356,000	SS&C Technologies 5.5% 30/9/2027	343,407	0.21	USD 34,000	Toyota Motor Credit 1.15% 13/8/2027	29,422	0.02
USD 31,000	Staples 7.5% 15/4/2026	25,721	0.02	USD 63,000	Toyota Motor Credit 2.15% 13/2/2030	53,604	0.03
USD 15,000	Starwood Property Trust 4.375% 15/1/2027	13,456	0.01	USD 20,000	Toyota Motor Credit 3.05% 22/3/2027	18,761	0.01
USD 32,000	Starwood Property Trust 4.75% 15/3/2025	30,983	0.02	USD 6,000	TRI Pointe / TRI Pointe Homes 5.875% 15/6/2024	5,976	0.00
USD 33,000	Starwood Property Trust 5.5% 1/11/2023	32,892	0.02	USD 29,000	Tri Pointe Homes 5.25% 1/6/2027	27,651	0.02
USD 874,000	State Street 6.552% 15/6/2047	714,142	0.43	USD 5,000	Tri Pointe Homes 5.7% 15/6/2028	4,731	0.00
USD 10,000	Steel Dynamics 1.65% 15/10/2027	8,572	0.00	USD 222,000	Triumph 9% 15/3/2028	222,848	0.13
USD 2,000	Steel Dynamics 2.4% 15/6/2025	1,883	0.00	USD 39,000	TTMT Escrow Issuer 8.625% 30/9/2027	40,242	0.02
USD 21,000	Steel Dynamics 3.25% 15/10/2050	13,574	0.01	USD 2,000	TWDC Enterprises 18 4.125% 1/6/2044	1,687	0.00
USD 32,000	Stericycle 3.875% 15/1/2029	27,948	0.02	USD 28,000	Twilio 3.625% 15/3/2029	24,070	0.01
USD 44,000	Surgery Center 6.75% 1/7/2025	44,002	0.03	USD 266,000	Twilio 3.875% 15/3/2031	223,734	0.13
USD 111,000	Surgery Center 10% 15/4/2027	113,048	0.07	USD 144,000	Uber Technologies 0% 15/12/2025	134,805	0.08
USD 39,000	SWF Escrow Issuer 6.5% 1/10/2029	25,166	0.02	USD 251,000	Uber Technologies 4.5% 15/8/2029	230,430	0.14
USD 125,000	Synaptics 4% 15/6/2029	105,965	0.06	USD 114,000	Uber Technologies 6.25% 15/1/2028	112,975	0.07
USD 4,000	Taylor Morrison Communities 5.125% 1/8/2030	3,675	0.00	USD 108,000	Uber Technologies 7.5% 15/5/2025	109,060	0.07
USD 102,000	Taylor Morrison Communities 5.875% 15/6/2027	100,322	0.06	USD 170,000	Uber Technologies 7.5% 15/9/2027	173,287	0.10
USD 31,000	TEGNA 4.75% 15/3/2026	29,563	0.02	USD 98,000	Uber Technologies 8% 1/11/2026	99,856	0.06
USD 169,000	Teleflex 4.25% 1/6/2028	155,618	0.09	USD 10,000	Union Pacific 3.5% 14/2/2053	7,445	0.00
USD 91,000	Teleflex 4.625% 15/11/2027	85,433	0.05	USD 12,000	Union Pacific 3.839% 20/3/2060	9,236	0.01
USD 11,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	10,824	0.01	USD 20,000	Union Pacific 3.95% 15/8/2059	15,567	0.01
USD 3,000	Tempur Sealy International 3.875% 15/10/2031	2,415	0.00	USD 10,000	Union Pacific 4.05% 1/3/2046	8,154	0.01
USD 81,000	Tempur Sealy International 4% 15/4/2029	69,862	0.04	USD 10,000	Union Pacific 4.3% 1/3/2049	8,585	0.01
USD 6,000	Tenet Healthcare 4.625% 15/6/2028	5,530	0.00	USD 22,000	Union Pacific 5.15% 20/1/2063	21,129	0.01
USD 111,000	Tenet Healthcare 4.875% 1/1/2026	107,687	0.06	USD 403,000	United Airlines 4.375% 15/4/2026	379,687	0.23
USD 28,000	Tenet Healthcare 5.125% 1/11/2027	26,693	0.02	USD 226,000	United Airlines 4.625% 15/4/2029	201,234	0.12
USD 148,000	Tenet Healthcare 6.125% 1/10/2028	142,622	0.09	USD 97,000	United Natural Foods 6.75% 15/10/2028	80,852	0.05
USD 137,000	Tenet Healthcare 6.125% 15/6/2030	132,856	0.08	USD 463,000	United Rentals North America 6% 15/12/2029	460,693	0.28
USD 74,000	Tenet Healthcare 6.25% 1/2/2027	72,998	0.04	USD 35,000	UnitedHealth 2.75% 15/5/2040	25,251	0.02
USD 290,000	Tenet Healthcare 6.75% 15/5/2031	289,341	0.17	USD 22,000	UnitedHealth 3.25% 15/5/2051	15,657	0.01
USD 37,000	Terex 5% 15/5/2029	34,006	0.02	USD 35,000	UnitedHealth 3.5% 15/8/2039	28,540	0.02
USD 16,000	Texas Instruments 2.7% 15/9/2051	10,611	0.01	USD 17,000	UnitedHealth 4.2% 15/5/2032	16,066	0.01
USD 88,000	Thermo Fisher Scientific 2% 15/10/2031	70,952	0.04	USD 25,000	UnitedHealth 4.2% 15/1/2047	21,192	0.01
USD 15,000	Thermo Fisher Scientific 4.95% 21/11/2032	15,006	0.01	USD 30,000	UnitedHealth 4.5% 15/4/2033	28,905	0.02
USD 6,000	Titan International 7% 30/4/2028	5,719	0.00	USD 15,000	UnitedHealth 4.75% 15/5/2052	13,680	0.01
				USD 32,000	UnitedHealth 5.875% 15/2/2053	34,240	0.02
				USD 15,000	UnitedHealth 6.05% 15/2/2063	16,377	0.01
				USD 30,000	UnitedHealth 6.875% 15/2/2038	34,860	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 154,000	Unifi Group / Unifi Finance / CSL Capital 10.5% 15/2/2028	153,492	0.09	USD 56,000	Walt Disney 3.5% 13/5/2040	44,885	0.03
USD 14,000	Univision Communications 5.125% 15/2/2025	13,774	0.01	USD 19,000	Walt Disney 3.6% 13/1/2051	14,324	0.01
USD 4,000	Univision Communications 6.625% 1/6/2027	3,884	0.00	USD 4,000	Walt Disney 6.65% 15/11/2037	4,508	0.00
USD 47,000	Univision Communications 7.375% 30/6/2030	45,682	0.03	USD 2,000	Warnermedia 4.279% 15/3/2032	1,766	0.00
USD 115,000	Univision Communications 8% 15/8/2028	115,170	0.07	USD 10,000	Warnermedia 5.141% 15/3/2052	7,985	0.00
USD 284,000	US Bancorp 3.7% 15/1/2027	213,710	0.13	USD 2,000	Waste Management 2.5% 15/11/2050	1,229	0.00
USD 7,000	US Foods 4.625% 1/6/2030	6,225	0.00	USD 19,000	Welltower 2.05% 15/1/2029	15,929	0.01
USD 91,000	US Foods 4.75% 15/2/2029	83,031	0.05	USD 55,000	Welltower 3.85% 15/6/2032	48,335	0.03
USD 97,000	US Foods 6.25% 15/4/2025	97,276	0.06	USD 63,000	WESCO Distribution 7.125% 15/6/2025	63,327	0.04
USD 105,000	Vail Resorts 6.25% 15/5/2025	104,759	0.06	USD 278,000	WESCO Distribution 7.25% 15/6/2028	282,208	0.17
USD 34,000	Ventas Realty 3% 15/1/2030	28,902	0.02	USD 50,000	Weyerhaeuser 4.75% 15/5/2026	49,195	0.03
USD 81,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	66,501	0.04	USD 217,000	William Carter 5.625% 15/3/2027	210,565	0.13
USD 50,000	Verizon Communications 1.5% 18/9/2030	39,068	0.02	USD 82,000	Williams Scotsman International 4.625% 15/8/2028	74,631	0.04
USD 17,000	Verizon Communications 1.68% 30/10/2030	13,282	0.01	USD 51,000	Williams Scotsman International 6.125% 15/6/2025	50,576	0.03
USD 78,000	Verizon Communications 2.355% 15/3/2032	61,701	0.04	USD 16,000	WR Grace 4.875% 15/6/2027	14,942	0.01
USD 54,000	Verizon Communications 2.55% 21/3/2031	44,435	0.03	USD 95,000	WR Grace 5.625% 15/8/2029	79,949	0.05
USD 39,000	Verizon Communications 2.65% 20/11/2040	26,085	0.02	USD 36,000	WR Grace 7.375% 1/3/2031	35,576	0.02
USD 34,000	Verizon Communications 2.85% 3/9/2041	23,234	0.01	USD 44,000	WRKCo 3% 15/6/2033	35,650	0.02
USD 24,000	Verizon Communications 2.987% 30/10/2056	14,365	0.01	USD 37,000	WRKCo 3.75% 15/3/2025	35,885	0.02
USD 65,000	Verizon Communications 3.4% 22/3/2041	48,328	0.03	USD 44,000	WRKCo 3.9% 1/6/2028	40,804	0.02
USD 32,000	Verizon Communications 3.85% 1/11/2042	24,885	0.02	USD 65,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	59,513	0.04
USD 22,000	Verizon Communications 3.875% 8/2/2029	20,524	0.01	USD 20,000	XPO Escrow Sub 7.5% 15/11/2027	20,357	0.01
USD 4,000	Verizon Communications 4.016% 3/12/2029	3,713	0.00	USD 554,000	Zayo 4% 1/3/2027	416,612	0.25
USD 9,000	Verizon Communications 4.329% 21/9/2028	8,615	0.01	USD 162,000	Zayo 6.125% 1/3/2028	105,386	0.06
USD 5,000	Verizon Communications 5.05% 9/5/2033	4,849	0.00	USD 357,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	303,797	0.18
USD 10,000	Verizon Communications 5.85% 15/9/2035	10,003	0.01			77,755,785	46.55
USD 64,000	Verscend Escrow 9.75% 15/8/2026	63,655	0.04	Total Bonds		93,031,597	55.70
USD 270,000	Vertiv 4.125% 15/11/2028	242,669	0.15	EQUITY LINKED NOTES			
USD 73,000	Viavi Solutions 3.75% 1/10/2029	60,881	0.04	USD 8,028	Royal Bank of Canada (Fund receives 10.12% Fixed; and receives/pays return on AT&T) (15/9/2023)	119,106	0.07
USD 2,000	Visa 3.65% 15/9/2047	1,634	0.00	USD 313	Royal Bank of Canada (Fund receives 10.37% Fixed; and receives/pays return on Thermo Fisher Scientific) (15/9/2023)	176,620	0.11
USD 60,000	VMware 1.4% 15/8/2026	53,130	0.03	EUR 1,522	Royal Bank of Canada (Fund receives 11.23% Fixed; and receives/pays return on Publicis Groupe) (14/9/2023)	119,592	0.07
USD 100,000	VMware 2.2% 15/8/2031	77,991	0.05	USD 1,724	Royal Bank of Canada (Fund receives 11.55% Fixed; and receives/pays return on Starbucks) (25/9/2023)	171,952	0.10
USD 42,000	VMware 3.9% 21/8/2027	39,542	0.02	USD 793	Royal Bank of Canada (Fund receives 13.05% Fixed; and receives/pays return on Hilton Worldwide) (15/9/2023)	119,444	0.07
USD 149,000	Voya Financial 6.125% 15/9/2023	147,649	0.09				
USD 140,000	Wabash National 4.5% 15/10/2028	118,832	0.07				
USD 46,000	Walmart 2.65% 22/9/2051	31,057	0.02				

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,642	Royal Bank of Canada (Fund receives 13.19% Fixed; and receives/pays return on Flex) (18/9/2023)	73,261	0.04	USD 327	Royal Bank of Canada (Fund receives 9.31% Fixed; and receives/pays return on McKesson) (26/9/2023)	137,845	0.08
USD 320	Royal Bank of Canada (Fund receives 13.61% Fixed; and receives/pays return on Servicenow) (18/9/2023)	187,772	0.11	USD 565	Royal Bank of Canada (Fund receives 9.48% Fixed; and receives/pays return on Automatic Data Processing) (15/9/2023)	144,377	0.09
USD 3,675	Royal Bank of Canada (Fund receives 14.17% Fixed; and receives/pays return on Alphabet) (15/9/2023)	494,228	0.30	USD 247	Royal Bank of Canada (Fund receives 9.49% Fixed; and receives/pays return on Humana) (25/9/2023)	117,081	0.07
USD 37	Royal Bank of Canada (Fund receives 14.39% Fixed; and receives/pays return on Booking) (27/9/2023)	115,381	0.07	USD 3,148	Royal Bank of Canada (Fund receives 9.71% Fixed; and receives/pays return on Apple) (27/9/2023)	592,208	0.35
USD 823	Royal Bank of Canada (Fund receives 14.52% Fixed; and receives/pays return on Ebay) (18/9/2023)	36,805	0.02	USD 1,933	Mizuho Markets Cayman LP (Fund receives 10.4% Fixed; and receives/pays return on JPMorgan Chase) (16/10/2023)	287,553	0.17
USD 195	Royal Bank of Canada (Fund receives 14.95% Fixed; and receives/pays return on Parker-Hannifin) (26/9/2023)	82,222	0.05	USD 1,378	Mizuho Markets Cayman LP (Fund receives 10.6% Fixed; and receives/pays return on Paccar) (14/9/2023)	114,539	0.07
USD 488	Royal Bank of Canada (Fund receives 15.51% Fixed; and receives/pays return on Cigna) (26/9/2023)	137,972	0.08	USD 2,466	Mizuho Markets Cayman LP (Fund receives 10.8% Fixed; and receives/pays return on Comcast) (27/10/2023)	115,359	0.07
USD 1,663	Royal Bank of Canada (Fund receives 17.55% Fixed; and receives/pays return on Borgwarner) (25/9/2023)	68,684	0.04	USD 364	Mizuho Markets Cayman LP (Fund receives 11.37% Fixed; and receives/pays return on Vulcan Materials) (26/9/2023)	79,693	0.05
USD 1,617	Royal Bank of Canada (Fund receives 18.2% Fixed; and receives/pays return on Fidelity National Information Services) (25/9/2023)	91,430	0.06	USD 935	Mizuho Markets Cayman LP (Fund receives 12.02% Fixed; and receives/pays return on Johnson Controls International) (25/9/2023)	55,695	0.03
USD 134	Royal Bank of Canada (Fund receives 18.89% Fixed; and receives/pays return on United Rentals) (18/9/2023)	62,704	0.04	USD 1,468	Mizuho Markets Cayman LP (Fund receives 13.62% Fixed; and receives/pays return on Gilead Sciences) (27/9/2023)	112,260	0.07
USD 672	Royal Bank of Canada (Fund receives 20.12% Fixed; and receives/pays return on Amazon.com) (27/9/2023)	93,345	0.06	USD 718	Mizuho Markets Cayman LP (Fund receives 6.7% Fixed; and receives/pays return on Waste Management) (15/9/2023)	113,301	0.07
EUR 1,939	Royal Bank of Canada (Fund receives 5.87% Fixed; and receives/pays return on Danone) (20/9/2023)	114,472	0.07	USD 1,210	Mizuho Markets Cayman LP (Fund receives 6.73% Fixed; and receives/pays return on AbbVie) (18/9/2023)	180,116	0.11
USD 1,119	Royal Bank of Canada (Fund receives 7.29% Fixed; and receives/pays return on Fiserv) (15/9/2023)	137,229	0.08	USD 1,884	Mizuho Markets Cayman LP (Fund receives 8.36% Fixed; and receives/pays return on Nasdaq) (11/9/2023)	99,180	0.06
USD 352	Royal Bank of Canada (Fund receives 8.87% Fixed; and receives/pays return on Becton Dickinson) (26/9/2023)	97,356	0.06	USD 3,975	Mizuho Markets Cayman LP (Fund receives 8.51% Fixed; and receives/pays return on Comcast) (18/9/2023)	185,532	0.11
USD 1,310	Royal Bank of Canada (Fund receives 9.03% Fixed; and receives/pays return on Otis Worldwide) (15/9/2023)	113,784	0.07	USD 521	Mizuho Markets Cayman LP (Fund receives 8.52% Fixed; and receives/pays return on YUM! Brands) (25/9/2023)	68,207	0.04

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 47	Mizuho Markets Cayman LP (Fund receives 9.7% Fixed; and receives/pays return on Autozone) (19/9/2023)	118,743	0.07	USD 1,472	BNP Paribas (Fund receives 15.35% Fixed; and receives/pays return on Best Buy) (22/11/2023)	113,241	0.07
USD 437	Mizuho Markets Cayman LP (Fund receives 9.97% Fixed; and receives/pays return on HCA Healthcare) (18/9/2023)	122,207	0.07	USD 362	BNP Paribas (Fund receives 16.01% Fixed; and receives/pays return on Microsoft) (27/9/2023)	118,709	0.07
USD 855	BNP Paribas (Fund receives 14.45% Fixed; and receives/pays return on Amazon.com) (27/10/2023)	115,348	0.07	USD 201	BNP Paribas (Fund receives 16.89% Fixed; and receives/pays return on Palo Alto Networks) (17/11/2023)	47,357	0.03
USD 637	Societe Generale (Fund receives 0.2437% Fixed; and receives/pays return on Zimmer Biomet) (21/9/2023)	76,999	0.05	USD 1,222	BNP Paribas (Fund receives 18.83% Fixed; and receives/pays return on Amazon.com) (27/9/2023)	169,136	0.10
USD 503	Societe Generale (Fund receives 0.382% Fixed; and receives/pays return on AmerisourceBergen) (25/9/2023)	89,962	0.05	USD 936	BNP Paribas (Fund receives 27.09% Fixed; and receives/pays return on Comerica) (13/9/2023)	44,959	0.03
USD 1,668	Societe Generale (Fund receives 0.55% Fixed; and receives/pays return on Kraft Heinz) (25/9/2023)	55,753	0.03	USD 607	BNP Paribas (Fund receives 6.2% Fixed; and receives/pays return on McDonald's) (18/9/2023)	172,174	0.10
USD 515	Societe Generale (Fund receives 0.6017% Fixed; and receives/pays return on Elevance Health) (11/9/2023)	235,355	0.14	USD 409	BNP Paribas (Fund receives 8.1% Fixed; and receives/pays return on Stryker) (27/9/2023)	118,035	0.07
USD 2,682	Societe Generale (Fund receives 0.6387% Fixed; and receives/pays return on Synchrony Financial) (11/9/2023)	87,484	0.05	USD 2,350	BNP Paribas (Fund receives 8.37% Fixed; and receives/pays return on CVS Health) (25/9/2023)	156,864	0.09
USD 506	Societe Generale (Fund receives 0.8533% Fixed; and receives/pays return on Arista Networks) (21/9/2023)	97,467	0.06	USD 19	BNP Paribas (Fund receives 9.26% Fixed; and receives/pays return on Chipotle Mexican Grill) (18/9/2023)	36,756	0.02
USD 3,251	Societe Generale (Fund receives 0.9047% Fixed; and receives/pays return on Ally Financial) (11/9/2023)	90,525	0.06	USD 626	BNP Paribas (Fund receives 9.95% Fixed; and receives/pays return on Zoetis) (27/9/2023)	119,765	0.07
USD 2,949	Societe Generale (Fund receives 0.9963% Fixed; and receives/pays return on Mosaic) (25/9/2023)	116,479	0.07	EUR 887	BNP Paribas (Fund receives 9.98% Fixed; and receives/pays return on Essilorluxottica) (20/9/2023)	169,976	0.10
USD 1,173	Societe Generale (Fund receives 1.062% Fixed; and receives/pays return on Citizens Financial) (11/9/2023)	33,265	0.02	USD 2,064	JP Morgan (Fund receives 15.96% Fixed; and receives/pays return on Bank of America) (1/9/2023)	59,930	0.04
USD 1,520	BNP Paribas (Fund receives 10.76% Fixed; and receives/pays return on UnitedHealth) (16/10/2023)	749,102	0.45	USD 115	JP Morgan (Fund receives 17.49% Fixed; and receives/pays return on ServiceNow) (1/9/2023)	62,749	0.04
USD 2,756	BNP Paribas (Fund receives 11.3% Fixed; and receives/pays return on Citigroup) (16/10/2023)	114,980	0.07	USD 1,386	JP Morgan (Fund receives 17.51% Fixed; and receives/pays return on Fortinet) (2/11/2023)	83,095	0.05
USD 1,238	BNP Paribas (Fund receives 12.46% Fixed; and receives/pays return on Kellogg) (26/9/2023)	76,164	0.04	USD 1,298	JP Morgan (Fund receives 5.29% Fixed; and receives/pays return on TJX) (29/9/2023)	119,181	0.07
USD 76	BNP Paribas (Fund receives 13.12% Fixed; and receives/pays return on Equinix) (26/9/2023)	59,319	0.03	USD 514	JP Morgan (Fund receives 6.14% Fixed; and receives/pays return on Walmart) (17/11/2023)	81,725	0.05
EUR 1,626	BNP Paribas (Fund receives 13.31% Fixed; and receives/pays return on Randstad) (20/9/2023)	95,626	0.06	USD 508	JP Morgan (Fund receives 6.93% Fixed; and receives/pays return on Marsh & McLennan) (12/9/2023)	99,125	0.06
				EUR 1,801	JP Morgan (Fund receives 7.92% Fixed; and receives/pays return on SAP) (14/9/2023)	243,621	0.15

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 553	JP Morgan (Fund receives 9.93% Fixed; and receives/pays return on Travelers) (12/9/2023)	89,141	0.05	USD 835	Citigroup (Fund receives 11.85% Fixed; and receives/pays return on Caterpillar) (21/9/2023)	237,156	0.14
USD 1,851	UBS (Fund receives 6.3% Fixed; and receives/pays return on Walmart) (2/10/2023)	297,344	0.18	USD 5,014	Citigroup (Fund receives 12.05% Fixed; and receives/pays return on Pfizer) (21/9/2023)	180,277	0.11
GBP 5,527	Barclays (Fund receives 10.42% Fixed; and receives/pays return on Unilever) (20/9/2023)	286,807	0.17	USD 329	Citigroup (Fund receives 12.65% Fixed; and receives/pays return on Eaton) (21/9/2023)	74,168	0.04
USD 951	Barclays (Fund receives 11.43% Fixed; and receives/pays return on Agilent Technologies) (29/9/2023)	116,485	0.07	USD 1,185	Citigroup (Fund receives 12.98% Fixed; and receives/pays return on BJ's Wholesale Club) (17/11/2023)	79,707	0.05
USD 305	Barclays (Fund receives 18.9% Fixed; and receives/pays return on Autonaton) (13/9/2023)	48,389	0.03	USD 419	Citigroup (Fund receives 13.09% Fixed; and receives/pays return on JP Morgan Chase) (1/9/2023)	61,173	0.04
USD 4,210	Barclays (Fund receives 5.39% Fixed; and receives/pays return on Cisco Systems) (2/10/2023)	239,193	0.14	USD 257	Citigroup (Fund receives 13.24% Fixed; and receives/pays return on Danaher) (1/9/2023)	61,030	0.04
USD 597	Goldman Sachs (Fund receives 10.35% Fixed; and receives/pays return on Starbucks) (2/11/2023)	58,402	0.03	USD 1,028	Citigroup (Fund receives 13.25% Fixed; and receives/pays return on Toll Brothers) (27/10/2023)	82,949	0.05
USD 2,248	Goldman Sachs (Fund receives 11.79% Fixed; and receives/pays return on Target) (29/9/2023)	285,047	0.17	USD 1,056	Citigroup (Fund receives 13.38% Fixed; and receives/pays return on Bank of New York Mellon) (8/9/2023)	47,359	0.03
USD 854	Goldman Sachs (Fund receives 16.03% Fixed; and receives/pays return on Amazon.com) (27/10/2023)	116,909	0.07	USD 547	Citigroup (Fund receives 13.49% Fixed; and receives/pays return on PNC Financial Services) (8/9/2023)	66,779	0.04
USD 269	Goldman Sachs (Fund receives 9.61% Fixed; and receives/pays return on Synopsys) (2/10/2023)	121,325	0.07	USD 2,203	Citigroup (Fund receives 14.15% Fixed; and receives/pays return on Flex) (26/10/2023)	59,594	0.04
USD 1,385	Nomura (Fund receives 11.1% Fixed; and receives/pays return on Archer-Daniels-Midland) (14/9/2023)	111,203	0.07	USD 2,264	Citigroup (Fund receives 14.25% Fixed; and receives/pays return on Merck & Co) (21/9/2023)	246,231	0.15
USD 3,484	Nomura (Fund receives 11.22% Fixed; and receives/pays return on Verizon Communications) (14/9/2023)	120,883	0.07	USD 709	Citigroup (Fund receives 14.35% Fixed; and receives/pays return on Microsoft) (15/9/2023)	234,583	0.14
USD 1,962	Nomura (Fund receives 14.18% Fixed; and receives/pays return on Morgan Stanley) (8/9/2023)	167,451	0.10	USD 9,757	Citigroup (Fund receives 14.51% Fixed; and receives/pays return on Bank of America) (8/9/2023)	282,868	0.17
USD 1,829	Nomura (Fund receives 14.81% Fixed; and receives/pays return on Charles Schwab) (8/9/2023)	109,232	0.07	USD 2,209	Citigroup (Fund receives 15.38% Fixed; and receives/pays return on General Motors) (14/9/2023)	74,503	0.04
USD 895	Citigroup (Fund receives 10.23% Fixed; and receives/pays return on Kimberly-Clark) (14/9/2023)	115,485	0.07	USD 274	Citigroup (Fund receives 15.67% Fixed; and receives/pays return on Nucor) (14/9/2023)	47,152	0.03
USD 319	Citigroup (Fund receives 10.46% Fixed; and receives/pays return on PPG Industries) (13/9/2023)	45,683	0.03	USD 570	Citigroup (Fund receives 16.42% Fixed; and receives/pays return on Alphabet) (1/9/2023)	73,444	0.04
USD 220	Citigroup (Fund receives 10.6% Fixed; and receives/pays return on Microsoft) (1/9/2023)	72,323	0.04	USD 597	Citigroup (Fund receives 16.77% Fixed; and receives/pays return on Amazon.com) (1/9/2023)	75,091	0.05
USD 400	Citigroup (Fund receives 10.74% Fixed; and receives/pays return on Apple) (1/9/2023)	73,356	0.04	USD 1,684	Citigroup (Fund receives 17.17% Fixed; and receives/pays return on Fifth Third Bancorp) (13/9/2023)	45,114	0.03
USD 122	Citigroup (Fund receives 11.42% Fixed; and receives/pays return on UnitedHealth) (1/9/2023)	59,958	0.04	USD 1,421	Citigroup (Fund receives 21.35% Fixed; and receives/pays return on Freeport-McMoRan) (12/9/2023)	57,630	0.03

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,774	Citigroup (Fund receives 24.71% Fixed; and receives/pays return on First Horizon) (11/9/2023)	35,158	0.02	Other Transferable Securities			
USD 268	Citigroup (Fund receives 25.99% Fixed; and receives/pays return on Avis Budget) (21/9/2023)	58,610	0.04	COMMON STOCKS (SHARES)			
USD 858	Citigroup (Fund receives 5% Fixed; and receives/pays return on Abbott Laboratories) (12/9/2023)	89,680	0.05	Cyprus			
USD 199	Citigroup (Fund receives 6.82% Fixed; and receives/pays return on McDonald's) (1/9/2023)	56,555	0.03	1,709	TCS**	27,344	0.02
USD 952	Citigroup (Fund receives 8.16% Fixed; and receives/pays return on Sysco) (21/9/2023)	67,186	0.04	United Kingdom			
USD 460	Citigroup (Fund receives 8.57% Fixed; and receives/pays return on Danaher) (14/9/2023)	121,990	0.07	473,134	Home Reit**	192,418	0.12
USD 246	Citigroup (Fund receives 9.82% Fixed; and receives/pays return on Gartner) (21/9/2023)	86,195	0.05	Total Common Stocks (Shares)			
Total Equity Linked Notes		14,504,279	8.68	Total Other Transferable Securities			
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		156,708,956	93.81	Total Portfolio			
				Other Net Assets			
				Total Net Assets (USD)			
				156,928,718 93.95			
				10,108,845 6.05			
				167,037,563 100.00			

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	2,078,587	USD	2,280,579	BNY Mellon	15/9/2023	(24,211)
USD	200,713	EUR	184,190	BNY Mellon	15/9/2023	769
Net unrealised depreciation						(23,442)
GBP Hedged Share Class						
GBP	97,129,164	USD	123,582,182	BNY Mellon	15/9/2023	(450,213)
USD	1,851,549	GBP	1,457,640	BNY Mellon	15/9/2023	3,679
Net unrealised depreciation						(446,534)
HKD Hedged Share Class						
HKD	33,808	USD	4,332	BNY Mellon	15/9/2023	(19)
USD	97	HKD	759	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(19)
SGD Hedged Share Class						
SGD	5,860	USD	4,353	BNY Mellon	15/9/2023	(16)
USD	97	SGD	132	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(16)
Total net unrealised depreciation (USD underlying exposure - USD 127,431,272)						(470,011)

ESG Global Multi-Asset Income Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(76)	USD	EUR/USD Future	September 2023	10,313,675	32,877
(101)	USD	GBP/USD Future	September 2023	8,002,987	(21,540)
(1)	USD	JPY/USD Future	September 2023	85,725	5,269
(25)	USD	MSCI Emerging Markets Index	September 2023	1,231,625	31,000
2	USD	S&P 500 E-Mini Index	September 2023	453,575	11,869
(22)	USD	US Long Bond (CBT)	December 2023	2,674,375	(34,485)
115	USD	US Treasury 10 Year Note (CBT)	December 2023	12,752,422	108,587
54	USD	US Treasury 5 Year Note (CBT)	December 2023	5,767,453	33,230
50	USD	US Ultra 10 Year Note	December 2023	5,799,219	62,109
(14)	USD	US Ultra Bond (CBT)	December 2023	1,812,563	(28,328)
Total				48,893,619	200,588

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
1,610	Put	S&P 500 Index	Citibank	USD 4,425	20/10/2023	(25,069)	60,663
Total (USD underlying exposure - USD 2,155,220)						(25,069)	60,663

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(1,610)	Put	S&P 500 Index	Citibank	USD 4,125	20/10/2023	15,641	(18,949)
Total (USD underlying exposure - USD 559,322)						15,641	(18,949)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised depreciation USD
Cayman Islands			
1,386	Pagseguro Digital	JP Morgan	(1,525)
			(1,525)
Total (USD underlying exposure - USD 12,613)			(1,525)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Multi-Asset Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				187,920	Scentre	308,536	0.01
				877,232	Transurban	6,944,784	0.11
						28,995,665	0.48
FUNDS				Austria			
				63,025	ams-OSRAM	404,761	0.00
				32,545	ANDRITZ	1,610,326	0.03
				21,736	Kontron	440,372	0.01
				60,642	Verbund*	4,611,824	0.08
						7,067,283	0.12
				Belgium			
				41,439	Aedifica	2,556,786	0.04
				188,971	Umicore*	4,633,569	0.08
						7,190,355	0.12
				Bermuda			
				66,189	Bunge	6,996,866	0.12
				86,000	Digital China	25,671	0.00
				216,661	Invesco	3,160,215	0.05
						10,182,752	0.17
				British Virgin Islands			
				15,532	Capri	752,875	0.01
				Canada			
				149,649	Bank of Nova Scotia/The	6,580,257	0.11
				318,675	Boralex	7,182,135	0.12
				13,805	Canadian National Railway	1,444,103	0.02
				107,909	Canadian Pacific Kansas City	7,931,196	0.13
				42,441	Canadian Solar	1,114,866	0.02
				34,548	Canfor	469,576	0.01
				71,953	Enbridge	2,347,162	0.04
				94,591	Gildan Activewear	2,628,071	0.04
				223,955	Hydro One	5,546,325	0.09
				26,718	Magna International*	1,451,693	0.03
				121,288	Metro*	5,729,830	0.09
				77,067	Nutrien	4,564,343	0.08
				346,502	RioCan Real Estate Investment Trust*	4,643,551	0.07
				107,520	Shopify	6,427,276	0.11
				462,244	Western Forest Products	292,883	0.00
						58,353,267	0.96
				Cayman Islands			
				398,044	IHS	2,722,245	0.05
				Denmark			
				6,166	Genmab	2,201,003	0.03
				313,923	Novo Nordisk	53,829,642	0.89
				12,266	Novozymes*	490,682	0.01
				169,930	Orsted*	10,058,717	0.17
				6,403	ROCKWOOL	1,517,434	0.03
				207,881	Vestas Wind Systems	4,453,403	0.07
						72,550,881	1.20
				Finland			
				253,573	Stora Enso	3,001,036	0.05
				133,307	Wartsila	1,571,023	0.03
						4,572,059	0.08
				Ireland			
6,844,197	iShares IV Public Company - iShares MSCI Japan SRI UCITS ETF USD~	40,499,505	0.67				
3,063,717	iShares JP Morgan EM Local Government Bond UCITS ETF~	125,689,335	2.07				
7,344,885	iShares Physical Gold ETC~	256,119,254	4.23				
						422,308,094	6.97
				Jersey			
13,521,612	Foresight Solar Fund	14,661,149	0.24				
				United Kingdom			
26,159,170	Aquila European Renewables Income Fund	21,712,111	0.36				
137,950,118	Greencoat UK Wind Fund	228,554,542	3.77				
45,174,543	Gresham House Energy Storage Fund	70,184,879	1.16				
1,348,519	HgCapital Trust	6,164,549	0.10				
6,437	ICG Enterprise Trust	80,820	0.00				
544,018	Pantheon International	1,773,409	0.03				
						328,470,310	5.42
Total Funds		941,882,156	15.54				
COMMON STOCKS (SHARES)							
Australia							
2,424	Ampol	51,087	0.00				
21,979	APA	117,969	0.00				
174,303	Brambles	1,557,856	0.03				
29,113	Cochlear	4,718,908	0.08				
171,789	Coles	1,668,721	0.03				
448,226	Costa	762,680	0.01				
1,925,593	GPT	4,828,525	0.08				
6,086	Lendlease	28,378	0.00				
144,165	National Australia Bank	2,492,638	0.04				
509,348	NEXTDC	4,117,504	0.07				
158,895	Northern Star Resources	1,129,855	0.02				
28,597	Orica	268,224	0.00				

*Investment in connected party fund, see further information in Note 10.

~All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
France				165,109	STERIS	35,301,630	0.58
61,801	Aéroports de Paris*	7,613,883	0.12	69,729	Trane Technologies	13,247,251	0.22
9,671	Air Liquide	1,628,016	0.03	186,084,454 3.07			
551,564	AXA*	15,454,823	0.25	Italy			
543,150	BNP Paribas	32,616,158	0.54	127,702	Assicurazioni Generali*	2,452,517	0.04
37,766	Cie de Saint-Gobain	2,267,093	0.04	330,596	Enav	1,233,123	0.02
389,166	Credit Agricole*	4,557,912	0.08	343,974	Infrastrutture Wireless Italiane	3,953,981	0.07
22,268	Edenred	1,321,383	0.02	288,878	Mediobanca Banca di Credito Finanziario*	3,506,979	0.06
419,526	Getlink	6,496,360	0.11	971,881	Snam	4,650,451	0.07
10,220	Hermes International	19,595,828	0.32	1,729,225	Terna - Rete Elettrica Nazionale	13,221,654	0.22
1,929	Kering	961,510	0.02	29,018,705 0.48			
17,515	L'Oreal	7,188,156	0.12	Japan			
33,870	Sanofi	3,370,404	0.06	68,700	ANA	1,425,382	0.02
369,406	Schneider Electric	58,912,869	0.97	477,200	Asahi Kasei*	2,834,247	0.05
6,188	Teleperformance	792,373	0.01	814,100	Astellas Pharma	11,369,256	0.19
48,769	Worldline	1,482,090	0.02	79,800	Daiichi Sankyo	2,163,461	0.03
164,258,858 2.71				1,800	Fujitsu*	206,653	0.00
Germany				43,200	Honda Motor	1,281,260	0.02
5,133	adidas*	949,605	0.02	93,900	KDDI*	2,561,123	0.04
14,407	Bayerische Motoren Werke	1,406,411	0.02	52,400	Kubota	771,608	0.01
157,164	Deutsche Lufthansa	1,309,176	0.02	33,100	Kurita Water Industries*	1,186,272	0.02
77,738	Fraport Frankfurt Airport Services Worldwide*	3,863,579	0.06	182,600	Kyowa Kirin	3,075,190	0.05
178,332	GEA	6,550,135	0.11	39,400	Mitsubishi Chemical*	216,244	0.00
22,926	HUGO BOSS	1,596,108	0.03	161,300	Oji	606,260	0.01
27,020	Infineon Technologies	895,983	0.01	78,500	Omron*	3,484,155	0.06
36,409	Mercedes-Benz	2,472,535	0.04	472,400	Ono Pharmaceutical	8,226,850	0.14
2,390	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	859,683	0.01	276,600	ORIX*	4,744,601	0.08
409,080	Puma*	25,436,595	0.42	1,031,700	Recruit	33,962,727	0.56
33,456	Siemens	4,661,759	0.08	154,000	Seiko Epson*	2,216,716	0.04
323,327	Siemens Energy	4,282,466	0.07	206,600	SoftBank	2,175,832	0.04
19,698	SMA Solar Technology	1,474,395	0.02	358,900	Sony	27,488,409	0.45
9,819	Software	311,066	0.01	1,304,900	Sumitomo Chemical*	3,319,646	0.05
335,058	Symrise	32,386,706	0.54	41,400	Sumitomo Forestry	1,072,008	0.02
88,456,202 1.46				1,500	TIS*	32,513	0.00
Hong Kong				171,400	Tokio Marine*	3,488,096	0.06
1,684,200	AIA	14,092,398	0.23	72,300	Toyota Motor*	1,146,713	0.02
82,000	Sino Land	86,633	0.00	65,300	West Japan Railway	2,596,020	0.04
239,600	Swire Properties	461,787	0.01	116,400	Yamaha Motor*	2,774,013	0.05
14,640,818 0.24				10,700	Yaskawa Electric*	386,042	0.01
Ireland				124,811,297 2.06			
3,529	CRH	187,884	0.01	Jersey			
45,602	Eaton	9,718,130	0.16	11,380	Ferguson*	1,718,559	0.03
71,096,147	Greencoat Renewables	70,811,762	1.17	Netherlands			
8,498	Johnson Controls International	464,476	0.01	544	Adyen	423,830	0.01
25,591	Kingspan	1,990,980	0.03	88,389	ASML*	54,262,007	0.90
109,598	Linde	39,276,451	0.65	668,727	CNH Industrial	8,549,167	0.14
207,618	Origin Enterprises	679,949	0.01	26,871	Corbion	595,999	0.01
141,015	Pentair	9,128,096	0.15	19,660	Just Eat Takeaway.com	257,782	0.00
23,006	Seagate Technology	1,486,666	0.02	47,290	Koninklijke Vopak	1,569,555	0.02
97,135	Smurfit Kappa	3,791,179	0.06	77,324	NXP Semiconductors	14,700,854	0.24

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
27,631	STMicroelectronics*	1,214,244	0.02	9,521	Temenos	701,481	0.01
105,822	Wolters Kluwer	11,852,064	0.20	2,684	u-blox	220,998	0.00
		93,425,502	1.54	67,641	UBS*	1,665,201	0.03
	Norway			1,073	VAT*	397,966	0.01
2,302,288	Aker Carbon Capture	2,439,099	0.04	5,858	Zurich Insurance	2,546,814	0.04
607,227	DNB Bank*	11,073,986	0.18			116,612,356	1.93
325,056	Leroy Seafood	1,239,064	0.02		Taiwan		
233,076	Mowi	3,887,475	0.06	10,720	Taiwan Semiconductor Manufacturing	927,500	0.01
945,380	NEL*	947,962	0.02		United Arab Emirates		
36,097	Nordic Semiconductor	404,134	0.01	2,184,170	Salik	1,836,098	0.03
71,205	TOMRA Systems	906,591	0.01		United Kingdom		
		20,898,311	0.34	301,539	AstraZeneca	37,888,296	0.62
	Portugal			511,522	Auto Trader	3,639,763	0.06
1,738,601	EDP - Energias de Portugal*	7,364,714	0.12	543,072	Barratt Developments	2,883,917	0.05
2,069,857	REN - Redes Energeticas Nacionais SGPS	5,216,040	0.09	61,796	Burberry*	1,597,118	0.03
		12,580,754	0.21	13,350,685	Forward Partners	4,336,505	0.07
	Singapore			54,219	Halma	1,363,914	0.02
1,020,600	CapitaLand Integrated Commercial Trust	1,329,218	0.02	2,617,303	Helios Towers	2,762,954	0.05
	South Korea			184,626	HSBC*	1,264,318	0.02
5,081	Samsung Electronics	5,924,230	0.10	17,721	InterContinental Hotels	1,237,344	0.02
	Spain			1,270,745	ITM Power	1,313,697	0.02
30,279	Acciona*	4,002,884	0.07	756,757	J Sainsbury	2,412,083	0.04
18,584	Aena SME	2,705,830	0.04	89,928	Johnson Matthey	1,717,925	0.03
364,900	Banco Santander	1,323,675	0.02	86,382	Kingfisher*	236,779	0.00
342,672	Cellnex Telecom	12,178,563	0.20	1,267,024	National Grid	14,768,379	0.24
590,317	EDP Renovaveis*	10,023,583	0.17	128,451	Pagegroup	627,944	0.01
48,399	Industria de Diseno Textil	1,720,584	0.03	40,081	Pearson	396,094	0.01
		31,955,119	0.53	624,587	Pennon	4,714,298	0.08
	Sweden			36,079	Phoenix	218,530	0.00
148,864	Boliden*	3,702,128	0.06	1,446,668	RELX	43,643,207	0.72
27,983	Getinge	451,688	0.01	5,316,440	Rentokil Initial	37,518,840	0.62
77,535	H & M Hennes & Mauritz*	1,100,406	0.02	84,397,923	Sdcl Energy Efficiency Income Trust	73,070,405	1.21
89,068	Holmen*	3,125,977	0.05	7,191	Segro	62,208	0.00
140,184	Nibe Industrier	971,440	0.02	135,239	Severn Trent	3,823,573	0.06
360,902	Svenska Cellulosa	4,454,891	0.07	1,176,415	Smart Metering Systems	9,337,700	0.15
375,602	Svenska Handelsbanken*	2,911,917	0.05	10,549	Spirax-Sarco Engineering	1,252,882	0.02
76,773	Telefonaktiebolaget LM Ericsson*	365,576	0.00	118,880	Spirent Communications	216,822	0.00
		17,084,023	0.28	793,331	SSE	15,118,195	0.25
	Switzerland			3,612,507	Taylor Wimpey	4,858,202	0.08
34,459	ABB	1,211,884	0.02	139,127	Unilever	6,626,595	0.11
15,623	Belimo	7,555,255	0.13	602,149	United Utilities	6,644,334	0.11
13,359	Flughafen Zurich*	2,556,831	0.04			285,552,821	4.70
7,383	Garmin	725,340	0.01		United States		
19,378	Kuehne + Nagel International†	5,377,197	0.09	23,758	A O Smith	1,597,231	0.03
145,941	Logitech International†	9,326,983	0.16	46,944	A10 Networks	658,547	0.01
43,325	Lonza	22,226,911	0.37	66,681	Adobe	34,277,608	0.57
422,289	Nestle†	47,039,817	0.77	38,275	Advanced Micro Devices	3,788,887	0.06
9,311	Roche	2,547,269	0.04	136,401	AECOM	11,112,528	0.18
176,975	SIG	4,354,962	0.07	66,681	AGCO	8,054,980	0.13
85,929	Swiss Re	7,765,802	0.13	125,575	Agilent Technologies	14,227,151	0.23
3,197	TE Connectivity	391,645	0.01	4,400	Air Products and Chemicals	1,199,415	0.02

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
35,778	Alexandria Real Estate Equities	3,869,825	0.06	51,305	Ecolab	8,744,516	0.14
557,952	Alphabet	70,320,929	1.16	128,839	Edwards Lifesciences	9,211,563	0.15
43,051	Amazon.com	5,466,364	0.09	107,551	Electronic Arts	11,951,155	0.20
311,502	American Express*	46,004,134	0.76	127,195	Elevance Health	53,530,110	0.88
53,756	American Tower	9,043,851	0.15	13,058	Eli Lilly	6,607,561	0.11
46,973	American Water Works	6,064,802	0.10	4,915	Emerson Electric	448,307	0.01
40,529	Amgen	9,600,068	0.16	73,772	EnerSys	7,159,305	0.12
205,689	Analog Devices	34,529,059	0.57	4,400	Enphase Energy	518,456	0.01
5,950	ANSYS	1,741,217	0.03	9,372	Equinix	6,817,114	0.11
70,769	Apple	12,266,811	0.20	149,272	Essential Utilities	5,127,786	0.09
33,645	Applied Materials	4,712,088	0.08	13,223	Estee Lauder	2,012,313	0.03
86,590	Archer-Daniels-Midland	6,411,176	0.11	146,472	Eversource Energy	8,719,912	0.14
14,593	Arista Networks	2,581,948	0.04	175,284	Exelon	6,552,883	0.11
3,790	Aspen Technology	684,854	0.01	12,596	F5	1,895,417	0.03
7,275	Autodesk	1,491,014	0.02	5,026	Fair Isaac	4,213,807	0.07
1,702	Automatic Data Processing	402,006	0.01	36,863	First Solar	6,407,690	0.11
12,337	Badger Meter*	1,898,971	0.03	19,920	Fortinet	1,124,573	0.02
27,502	Ball	1,378,465	0.02	850	Fox	26,214	0.00
28,415	Bank of America	757,553	0.01	3,553	FTI Consulting	615,797	0.01
308,670	Bank of New York Mellon	12,728,657	0.21	15,180	Generac*	1,681,917	0.03
147,297	Best Buy	10,296,376	0.17	190,481	General Mills	11,947,361	0.20
8,388	Biogen	2,060,305	0.03	83,240	Gilead Sciences	5,895,378	0.10
5,618	Block	300,332	0.01	3,587	Goldman Sachs	1,091,726	0.02
68,517	Bloom Energy*	974,443	0.02	150,749	Graco	11,029,548	0.18
5,415	Booking	15,484,188	0.26	256,988	Graphic Packaging*	5,305,827	0.09
53,948	Boston Scientific	2,707,978	0.04	121,333	Hain Celestial	1,229,048	0.02
102,313	Cadence Design Systems	22,770,271	0.38	17,181	Halliburton*	615,697	0.01
67,868	California Water Service	3,189,019	0.05	18,736	HCA Healthcare	4,833,269	0.08
119,517	CECO Environmental	1,467,324	0.02	18,376	Hershey	3,665,731	0.06
445	Cheniere Energy	67,504	0.00	25,359	Hologic	1,772,882	0.03
130,939	Chico's FAS*	617,918	0.01	94,720	Home Depot	28,972,688	0.48
38,414	Cigna	9,958,049	0.16	10,911	IDEXX Laboratories	5,149,146	0.09
68,517	Cisco Systems	3,617,691	0.06	13,582	Illinois Tool Works*	3,121,639	0.05
468,708	Clearway Energy	10,778,668	0.18	74,176	Intel	2,358,711	0.04
425,601	Coca-Cola	23,677,948	0.39	371,991	Intercontinental Exchange	40,454,778	0.67
640,148	Colgate-Palmolive	43,608,965	0.72	23,107	International Business Machines	3,143,776	0.05
240,545	CommScope*	753,820	0.01	100,417	Intuit	50,074,979	0.83
56,310	Conagra Brands	1,567,936	0.03	19,847	J M Smucker	2,623,961	0.04
15,064	Consolidated Edison	1,250,306	0.02	42,226	Johnson & Johnson	6,294,522	0.10
1,841	Crown Castle	171,705	0.00	26,980	JPMorgan Chase	3,675,682	0.06
260,387	CSX	7,300,804	0.12	54,774	Juniper Networks	1,457,516	0.02
51,418	Cummins	10,990,264	0.18	31,663	Kellogg	1,785,475	0.03
27,808	Danaher	6,830,861	0.11	30,168	Kimberly-Clark	3,606,996	0.06
12,040	Darling Ingredients	699,132	0.01	18,043	Lam Research	11,559,245	0.19
34,881	Deere	13,310,426	0.22	30,715	Lear*	4,135,552	0.07
8,696	Dexcom	825,641	0.01	23,734	Lindsay	2,747,814	0.05
22,053	Digital Realty Trust	2,675,560	0.05	25,055	LKQ	1,239,188	0.02
89,834	DocGo*	740,236	0.01	4,693	Lowe's*	999,162	0.02
121,220	Donaldson*	7,136,140	0.12	14,044	Marsh & McLennan	2,543,840	0.04
41,403	Dover	5,684,900	0.09	26,827	Marvell Technology	1,446,258	0.02
38,224	Dow	1,933,845	0.03	13,525	MasTec*	1,240,000	0.02
16,797	Dynatrace	749,788	0.01	168,803	Mastercard	64,487,558	1.07
681,433	eBay*	28,163,132	0.47				

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
32,747	Maximus	2,449,207	0.04	113,614	Valero Energy	13,550,593	0.22
35,011	MetLife	2,044,939	0.03	18,248	VeriSign	3,537,095	0.06
4,240	Mettler-Toledo International	4,785,853	0.08	177,065	Verisk Analytics	39,556,849	0.65
17,496	Micron Technology	1,133,024	0.02	37,914	Verizon Communications	1,218,202	0.02
896,356	Microsoft	271,861,564	4.49	23,103	Visa*	5,259,019	0.09
43,754	Moody's	13,620,884	0.23	37,461	VMware	5,844,556	0.10
13,035	Morgan Stanley*	1,025,432	0.02	426,449	Walt Disney	33,178,228	0.55
122,012	Mosaic	4,393,778	0.07	8,528	Waste Management	1,243,500	0.02
150,800	Nasdaq	7,362,469	0.12	42,004	Watts Water Technologies	7,437,987	0.12
27,963	NetApp	1,974,004	0.03	134,205	Westrock	4,038,723	0.07
73,111	Newmont	2,688,060	0.05	149,264	Weyerhaeuser	4,534,553	0.08
28,412	NIKE	2,685,528	0.04	18,269	WW Grainger	12,258,529	0.20
60,890	NVIDIA	27,903,620	0.46	80,417	Xylem	7,714,492	0.13
20,280	ON Semiconductor	1,854,265	0.03	4,470	Zebra Technologies	1,148,251	0.02
40,383	Oracle	4,500,047	0.07	32,896	Zimmer Biomet	3,651,489	0.06
63,644	Ormat Technologies*	4,448,852	0.07			1,790,342,233	29.54
515,751	Otis Worldwide*	41,152,828	0.68		Total Common Stocks (Shares)	3,179,844,440	52.47
6,300	Ouster*	34,086	0.00				
13,722	Owens Corning	1,808,992	0.03		BONDS		
19,520	Paychex	2,198,405	0.04		Australia		
145,667	PepsiCo	24,023,514	0.40	EUR 5,500,000	Australia & New Zealand Banking 1.125% 21/11/2029	5,214,815	0.08
297,617	Physicians Realty Trust	3,829,441	0.06	EUR 5,650,000	Toyota Finance Australia 2.28% 21/10/2027	5,357,716	0.09
33,345	PPG Industries	4,380,863	0.07			10,572,531	0.17
24,280	Procter & Gamble	3,462,480	0.06		Belgium		
9,352	Prologis	1,079,801	0.02	EUR 6,300,000	KBC 0.75% 21/1/2028	5,610,150	0.09
116,768	Prudential Financial	10,247,044	0.17	EUR 12,270,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033	10,501,586	0.17
16,809	PTC	2,282,111	0.04			16,111,736	0.26
7,119	Qorvo	707,343	0.01		Canada		
52,700	Rambus*	2,750,253	0.04	CAD 48,430,000	Canadian Government Bond 2.25% 1/12/2029	30,375,333	0.50
304,250	Republic Services	40,875,317	0.67	USD 5,445,000	Canadian National Railway 3.2% 2/8/2046	3,617,214	0.06
37,388	Resideo Technologies*	580,319	0.01	USD 975,000	Canadian National Railway 4.45% 20/1/2049	792,750	0.01
17,597	Robert Half	1,221,634	0.02	USD 1,650,000	Canadian Pacific Railway 1.75% 2/12/2026	1,366,250	0.02
1,494	Rockwell Automation	429,908	0.01	USD 2,950,000	Canadian Pacific Railway 2.05% 5/3/2030	2,255,558	0.05
51,228	S&P Global	18,568,609	0.31	USD 6,860,000	Canadian Pacific Railway 2.875% 15/11/2029	5,558,632	0.09
12,088	Salesforce	2,525,127	0.04	USD 870,000	Canadian Pacific Railway 2.9% 1/2/2025	772,110	0.01
64,370	SBA Communications	13,503,847	0.22	USD 910,000	Canadian Pacific Railway 4.3% 15/5/2043	709,645	0.01
146,015	Sempra	9,598,447	0.16			45,447,492	0.75
7,940	Silicon Laboratories	993,904	0.02		Chile		
7,297	Skyworks Solutions	731,486	0.01	EUR 7,614,000	Chile Government International Bond 0.555% 21/1/2029	6,345,965	0.11
31,208	Splunk	3,498,349	0.06	USD 6,446,000	Chile Government International Bond 3.1% 7/5/2041*	4,322,157	0.07
86,337	Steelcase	725,745	0.01			10,668,122	0.18
63,279	SunPower	422,270	0.01				
48,462	Sunrun*	704,410	0.01				
4,540	Synchrony Financial	136,040	0.00				
15,656	Terex*	880,388	0.01				
193,945	Tesla	45,982,480	0.76				
20,169	Texas Instruments	3,149,311	0.05				
79,871	Thermo Fisher Scientific	41,369,377	0.68				
9,062	Timken	646,650	0.01				
82,013	Travelers	12,226,223	0.20				
136,032	Trimble	6,842,066	0.11				
56,061	UGI	1,301,611	0.02				
102,686	US Bancorp	3,464,999	0.06				

* All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Finland				Germany			
EUR 3,440,000	CRH Finland Services 0.875% 5/11/2023	3,420,719	0.06	EUR 114,547,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031*	95,025,361	1.57
EUR 10,458,000	Kuntarahoitus 0.05% 10/9/2035	7,206,346	0.12	EUR 58,370,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2050	29,901,125	0.49
USD 3,425,000	Nordea Bank 1.5% 30/9/2026	2,784,996	0.04	EUR 33,813,177	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	28,037,379	0.46
		13,412,061	0.22	EUR 3,570,000	Deutsche Bahn Finance 1.375% 28/3/2031*	3,095,833	0.05
France				USD 12,235,000	Deutsche Bank 1.686% 19/3/2026	10,239,923	0.17
EUR 474,000	AXA 1.375% 7/10/2041	367,319	0.01	EUR 1,600,000	Eurogrid 1.113% 15/5/2032	1,287,695	0.02
EUR 8,100,000	Banque Federative du Credit Mutuel 0.1% 8/10/2027	6,965,878	0.12	EUR 11,440,000	Kreditanstalt fuer Wiederaufbau 2% 15/11/2029	10,810,514	0.18
EUR 3,100,000	BNP Paribas 0.375% 14/10/2027	2,760,178	0.05	EUR 6,900,000	Merck Financial Services 0.5% 16/7/2028	6,008,052	0.10
EUR 8,500,000	BNP Paribas 0.5% 30/5/2028	7,399,760	0.12	EUR 2,453,000	NRW Bank 0.1% 9/7/2035	1,698,690	0.03
USD 3,300,000	BNP Paribas 1.675% 30/6/2027	2,715,393	0.05			186,104,572	3.07
EUR 10,400,000	BNP Paribas 2.125% 23/1/2027	9,852,336	0.16	International			
USD 4,050,000	BNP Paribas 2.819% 19/11/2025	3,582,150	0.06	EUR 7,000,000	European Investment Bank 0.05% 15/11/2029	5,850,782	0.10
EUR 4,500,000	BNP Paribas 4.125% 24/5/2033	4,513,790	0.07	EUR 29,425,000	European Investment Bank 2.25% 15/3/2030	28,100,728	0.46
USD 760,000	BNP Paribas 4.375% 12/5/2026	674,430	0.01	EUR 14,666,000	European Investment Bank 2.75% 28/7/2028	14,514,134	0.24
USD 9,138,000	BPCE 2.045% 19/10/2027*	7,456,802	0.12	EUR 72,968,000	European Union 0% 4/3/2026	67,608,136	1.12
EUR 25,700,000	Bpifrance 0% 25/5/2028	22,155,199	0.37	EUR 2,462,000	European Union 0.1% 4/10/2040	1,435,863	0.02
EUR 5,600,000	Caisse d'Amortissement de la Dette Sociale 0% 25/11/2026	5,055,792	0.08	EUR 2,458,000	European Union 0.3% 4/11/2050	1,158,013	0.02
EUR 9,700,000	Cie de Saint-Gobain 1.875% 21/9/2028	8,935,227	0.15	EUR 9,420,000	European Union 2.625% 4/2/2048	8,331,684	0.14
EUR 5,000,000	CNP Assurances SACA 4.25% 5/6/2045*	4,912,593	0.08			126,999,340	2.10
EUR 2,300,000	Credit Agricole 0.125% 9/12/2027	1,967,799	0.03	Ireland			
EUR 4,800,000	Credit Agricole 0.375% 21/10/2025	4,469,690	0.07	EUR 1,340,000	CRH SMW Finance 4.25% 11/7/2035*	1,326,144	0.02
EUR 6,100,000	Credit Agricole Home Loan SFH 0.01% 12/4/2028*	5,234,715	0.09	GBP 456,719	Frost CMBS 2021-1 6.568% 20/11/2033	521,620	0.01
EUR 2,300,000	Credit Mutuel Arkea 1.25% 11/6/2029	2,013,226	0.03	EUR 40,791,000	Ireland Government Bond 1.35% 18/3/2031	36,644,595	0.61
EUR 2,300,000	Danone 0.395% 10/6/2029	1,925,478	0.03	USD 2,800,000	Johnson Controls International / Tyco Fire & Security Finance 2% 16/9/2031	2,035,242	0.03
EUR 1,600,000	Danone 0.571% 17/3/2027*	1,456,981	0.02	EUR 2,920,000	Johnson Controls International / Tyco Fire & Security Finance 3% 15/9/2028	2,797,089	0.05
EUR 4,900,000	Danone 1.208% 3/11/2028*	4,392,699	0.07	EUR 2,900,000	Linde 3.375% 12/6/2029	2,885,761	0.05
USD 5,615,000	Danone 2.589% 2/11/2023	5,148,738	0.09	EUR 6,000,000	Linde 3.625% 12/6/2034	5,918,036	0.10
USD 950,000	Danone 2.947% 2/11/2026	818,796	0.01	EUR 9,430,000	Smurfit Kappa Acquisitions ULC 2.875% 15/1/2026	9,131,211	0.15
EUR 63,500,000	French Republic Government Bond OAT 0.5% 25/6/2044	36,837,554	0.61			61,259,698	1.02
EUR 39,810,000	French Republic Government Bond OAT 1.75% 25/6/2039	32,425,245	0.53	Italy			
EUR 1,500,000	Gecina 1.375% 30/6/2027*	1,373,572	0.02	EUR 780,000	Hera 5.2% 29/1/2028	827,755	0.02
EUR 2,900,000	La Banque Postale 0.75% 23/6/2031*	2,247,629	0.04	EUR 750,000	Iren 1.95% 19/9/2025	718,051	0.01
EUR 3,500,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	3,469,865	0.06	EUR 38,291,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	23,079,272	0.38
EUR 3,600,000	Sanofi 1.75% 10/9/2026	3,424,828	0.06			24,625,078	0.41
USD 2,145,000	Sanofi 3.625% 19/6/2028	1,905,925	0.03				
EUR 1,300,000	Teleperformance 3.75% 24/6/2029	1,217,655	0.02				
EUR 2,800,000	Veolia Environnement 1.59% 10/1/2028	2,563,371	0.04				
		200,240,613	3.30				

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Japan				Singapore			
USD 3,105,000	Nissan Motor 4.81% 17/9/2030	2,526,652	0.04	USD 2,090,000	Pfizer Investment Enterprises 4.75% 19/5/2033	1,897,540	0.03
Jersey				USD 3,105,000	Pfizer Investment Enterprises 5.3% 19/5/2053	2,867,828	0.05
EUR 2,920,000	Aptiv 1.5% 10/3/2025	2,807,689	0.05			4,765,368	0.08
USD 1,900,000	Aptiv 3.1% 1/12/2051	1,068,887	0.02	South Korea			
USD 1,110,000	Aptiv 4.35% 15/3/2029	984,935	0.01	EUR 5,000,000	Korea Housing Finance 0.258% 27/10/2028	4,202,075	0.07
USD 1,500,000	Aptiv / Aptiv 3.25% 1/3/2032	1,172,677	0.02				
		6,034,188	0.10	Spain			
Luxembourg				EUR 2,300,000	CaixaBank 0.625% 1/10/2024	2,219,871	0.04
USD 1,118	Ensemble Investment 0% 11/8/2028	10,238,656	0.17	EUR 2,300,000	CaixaBank 0.75% 10/7/2026	2,157,676	0.03
EUR 3,910,000	Nestle Finance International 1.5% 1/4/2030	3,485,081	0.06	EUR 51,980,000	Spain Government Bond 1% 30/7/2042	31,916,760	0.53
EUR 5,050,000	Novartis Finance 0% 23/9/2028	4,296,561	0.07			36,294,307	0.60
EUR 8,320,000	Novartis Finance 1.625% 9/11/2026	7,836,616	0.13	Sweden			
		25,856,914	0.43	EUR 8,790,000	Svenska Handelsbanken 0.01% 2/12/2027	7,512,242	0.12
Netherlands				EUR 1,730,000	Svenska Handelsbanken 0.05% 6/9/2028	1,437,215	0.02
EUR 8,300,000	ABN AMRO Bank 2.375% 1/6/2027	7,815,823	0.13	USD 300,000	Svenska Handelsbanken 3.95% 10/6/2027	262,460	0.01
EUR 8,920,000	BMW Finance 1% 22/5/2028*	7,998,742	0.13			9,211,917	0.15
USD 5,640,000	Cooperatieve Rabobank 1.004% 24/9/2026	4,699,381	0.08	United Kingdom			
EUR 5,600,000	EDP Finance 1.875% 21/9/2029	5,034,767	0.08	USD 4,950,000	AstraZeneca 0.7% 8/4/2026	4,085,696	0.07
EUR 5,030,000	EDP Finance 3.875% 11/3/2030	5,037,928	0.09	USD 1,350,000	AstraZeneca 6.45% 15/9/2037	1,397,639	0.02
EUR 2,400,000	ING Groep 0.875% 9/6/2032	2,055,000	0.03	EUR 3,660,000	Aviva 3.875% 3/7/2044	3,623,601	0.06
USD 5,230,000	ING Groep 1.4% 1/7/2026	4,429,824	0.08	EUR 1,440,000	BP Capital Markets 1.231% 8/5/2031	1,185,602	0.02
USD 270,000	ING Groep 4.1% 2/10/2023	248,513	0.00	GBP 2,620,000	Close Brothers Finance 1.625% 3/12/2030	2,138,652	0.03
EUR 6,400,000	ING Groep 4.5% 23/5/2029	6,392,055	0.10	EUR 1,880,000	DS Smith 0.875% 12/9/2026	1,700,939	0.03
EUR 600,000	Linde Finance 0.25% 19/5/2027	533,523	0.01	EUR 7,680,000	DS Smith 4.5% 27/7/2030	7,632,845	0.12
EUR 7,085,000	Nederlandse Waterschapsbank 0% 8/9/2031	5,542,170	0.09	USD 4,085,000	GlaxoSmithKline Capital 3.375% 1/6/2029	3,502,826	0.06
EUR 7,963,000	Nederlandse Waterschapsbank 0.375% 28/9/2046	4,171,537	0.07	EUR 4,680,000	GlaxoSmithKline Capital 4% 16/6/2025*	4,740,287	0.08
EUR 25,624,000	Netherlands Government Bond 0.5% 15/1/2040	17,685,554	0.29	EUR 2,300,000	NatWest 0.75% 15/11/2025	2,201,652	0.04
USD 7,510,000	NXP / NXP Funding 4.875% 1/3/2024	6,881,826	0.11	USD 10,900,000	NatWest 4.445% 8/5/2030	9,212,366	0.15
USD 10,010,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	7,448,462	0.12	GBP 51,967,500	United Kingdom Gilt 0.875% 31/7/2033*	43,750,040	0.72
USD 500,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	431,605	0.01	GBP 13,820,000	United Kingdom Gilt 1.5% 31/7/2053	8,112,397	0.14
EUR 10,000,000	Shell International Finance 1.25% 12/5/2028*	9,001,959	0.15			93,284,542	1.54
EUR 3,090,000	Shell International Finance 1.5% 7/4/2028	2,821,390	0.05	United States			
EUR 3,900,000	Unilever Finance Netherlands 1.375% 31/7/2029	3,482,924	0.06	USD 2,820,000	Air Products and Chemicals 1.85% 15/5/2027	2,337,657	0.04
		101,712,983	1.68	USD 1,525,000	Air Products and Chemicals 2.05% 15/5/2030	1,187,220	0.02
Peru				USD 5,000,000	Alexandria Real Estate Equities 2% 18/5/2032	3,494,883	0.06
EUR 9,154,000	Peruvian Government International Bond 1.95% 17/11/2036*	6,605,984	0.11	USD 3,735,000	Alexandria Real Estate Equities 2.75% 15/12/2029	2,920,640	0.05
				USD 6,025,000	Alexandria Real Estate Equities 3.8% 15/4/2026	5,327,465	0.09
				EUR 3,000,000	American Honda Finance 0.3% 7/7/2028	2,558,295	0.04

*All or a portion of this security represents a security on loan.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,225,000	American Honda Finance 1.3% 9/9/2026	1,007,724	0.02	USD 1,505,000	City of San Francisco Public Utilities Commission Water Revenue 6% 1/11/2040	1,455,166	0.03
EUR 7,130,000	American Honda Finance 1.95% 18/10/2024	6,980,056	0.12	USD 2,775,000	Coca-Cola 1.375% 15/3/2031	2,020,105	0.03
USD 4,100,000	American Honda Finance 2.3% 9/9/2026	3,471,917	0.06	USD 1,600,000	Commonwealth of Massachusetts 3.769% 15/7/2029	1,405,069	0.02
EUR 18,080,000	Amgen 2% 25/2/2026	17,340,052	0.29	USD 3,580,000	CRH America 3.875% 18/5/2025	3,198,360	0.05
USD 6,715,000	Amgen 2.45% 21/2/2030	5,266,657	0.09	USD 750,000	CRH America Finance 3.4% 9/5/2027	646,378	0.01
USD 2,730,000	Amgen 2.6% 19/8/2026	2,336,637	0.04	USD 240,000	CRH America Finance 4.5% 4/4/2048	180,623	0.00
USD 350,000	Amgen 3% 22/2/2029	291,431	0.01	USD 300,000	CSX 2.5% 15/5/2051	168,408	0.00
USD 2,185,000	Amgen 4.875% 1/3/2053	1,791,710	0.03	USD 2,120,000	CSX 3.25% 1/6/2027	1,839,607	0.03
USD 2,155,000	Amgen 5.25% 2/3/2033	1,976,734	0.03	USD 300,000	CSX 3.8% 1/3/2028	263,160	0.01
USD 6,750,000	Apple 3% 20/6/2027	5,870,073	0.10	USD 1,825,000	CSX 4.3% 1/3/2048	1,419,587	0.02
USD 715,000	Astrazeneca Finance 0.7% 28/5/2024	636,302	0.01	USD 1,625,000	CSX 4.5% 15/11/2052	1,306,922	0.02
USD 4,105,000	Astrazeneca Finance 1.75% 28/5/2028	3,279,846	0.05	USD 1,500,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	1,487,975	0.03
USD 2,775,000	AvalonBay Communities 2.05% 15/1/2032	2,051,406	0.03	USD 1,125,000	Ecolab 1.3% 30/1/2031	808,002	0.01
EUR 12,440,000	Bank of America 1.776% 4/5/2027	11,688,375	0.19	USD 1,180,000	Ecolab 1.65% 1/2/2027	974,752	0.02
USD 8,600,000	Bank of America 2.551% 4/2/2028	7,164,639	0.12	EUR 1,570,000	Ecolab 2.625% 8/7/2025*	1,536,300	0.02
USD 5,985,000	Bank of America 2.676% 19/6/2041	3,801,849	0.06	USD 5,700,000	Ecolab 4.8% 24/3/2030	5,225,679	0.09
USD 2,635,000	Bank of America 2.972% 4/2/2033	1,997,775	0.03	EUR 9,110,000	Eli Lilly 1.625% 2/6/2026*	8,663,527	0.14
USD 2,600,000	Bank of America 3.194% 23/7/2030	2,100,828	0.03	USD 970,000	Eli Lilly 3.1% 15/5/2027	847,755	0.01
USD 3,350,000	Bank of America 3.366% 23/1/2026	2,977,662	0.05	USD 2,400,000	Eli Lilly 3.375% 15/3/2029	2,065,505	0.03
USD 7,350,000	Bank of America 3.419% 20/12/2028	6,207,235	0.10	USD 7,035,000	EMD Finance 3.25% 19/3/2025	6,249,389	0.10
EUR 2,580,000	Bank of America 3.648% 31/3/2029	2,524,159	0.04	EUR 6,140,000	Equinix 0.25% 15/3/2027	5,424,107	0.09
USD 710,000	Bank of America 3.97% 5/3/2029	611,004	0.01	USD 3,140,000	Equinix 1.25% 15/7/2025	2,667,235	0.04
USD 550,000	Bank of America 3.974% 7/2/2030	467,352	0.01	USD 7,575,000	Equinix 2.5% 15/5/2031	5,650,378	0.09
EUR 6,550,000	Bank of America 4.134% 12/6/2028	6,543,778	0.11	USD 1,370,420	Fannie Mae Pool 2% 1/8/2051	1,011,665	0.02
USD 2,700,000	BMW US Capital 0.75% 12/8/2024	2,380,211	0.04	USD 668,980	Fannie Mae Pool 2% 1/9/2051	496,417	0.01
USD 8,550,000	BMW US Capital 1.25% 12/8/2026	7,051,536	0.11	USD 950,406	Fannie Mae Pool 2% 1/9/2051	701,313	0.01
USD 5,825,000	BorgWarner 2.65% 1/7/2027	4,862,490	0.08	USD 514,174	Fannie Mae Pool 2% 1/9/2051	381,717	0.01
USD 620,000	BorgWarner 3.375% 15/3/2025	551,782	0.01	USD 495,933	Fannie Mae Pool 2% 1/9/2051	366,830	0.01
USD 1,510,000	Boston Properties 3.125% 1/9/2023	1,391,775	0.02	USD 755,453	Fannie Mae Pool 2% 1/10/2051	556,459	0.01
USD 3,625,000	Bristol-Myers Squibb 3.4% 26/7/2029	3,091,789	0.05	USD 347,767	Fannie Mae Pool 2% 1/11/2051	258,812	0.00
USD 1,500,000	Carrier Global 2.493% 15/2/2027	1,256,236	0.02	USD 3,538,096	Fannie Mae Pool 2% 1/12/2051	2,604,338	0.04
USD 225,000	Carrier Global 2.7% 15/2/2031	174,099	0.00	USD 4,537,187	Fannie Mae Pool 2% 1/2/2052	3,371,763	0.06
USD 750,000	Carrier Global 2.722% 15/2/2030	593,382	0.01	USD 2,714,993	Fannie Mae Pool 2.5% 1/9/2051	2,081,780	0.03
USD 2,775,000	Citigroup 0.776% 30/10/2024	2,534,508	0.04	USD 2,207,974	Fannie Mae Pool 2.5% 1/10/2051	1,689,940	0.03
				USD 378,919	Fannie Mae Pool 2.5% 1/11/2051	292,949	0.00
				USD 242,049	Fannie Mae Pool 2.5% 1/11/2051	187,960	0.00
				USD 1,781,873	Fannie Mae Pool 2.5% 1/11/2051	1,378,228	0.02
				USD 1,104,012	Fannie Mae Pool 2.5% 1/1/2052	854,112	0.01
				USD 2,361,518	Fannie Mae Pool 2.5% 1/2/2052	1,825,557	0.03
				USD 1,873,731	Fannie Mae Pool 3% 1/11/2051	1,497,413	0.02
				USD 941,783	Fannie Mae Pool 3% 1/11/2051	755,303	0.01
				USD 1,108,669	Fannie Mae Pool 3.5% 1/5/2052	924,000	0.02
				USD 469,179	Fannie Mae Pool 4% 1/4/2052	399,526	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,181,691	Fannie Mae Pool 4% 1/5/2052	1,008,546	0.02	USD 207,193	Ginnie Mae II Pool 3% 20/9/2051	168,090	0.00
USD 1,041,254	Fannie Mae Pool 4.5% 1/5/2052	914,248	0.02	USD 235,472	Ginnie Mae II Pool 3% 20/10/2051	191,837	0.00
USD 1,082,641	Fannie Mae Pool 4.5% 1/6/2052	950,587	0.02	USD 167,192	Ginnie Mae II Pool 3% 20/10/2051	136,120	0.00
USD 4,154,405	Fannie Mae Pool 4.5% 1/10/2052	3,632,863	0.06	USD 179,209	Ginnie Mae II Pool 3% 20/10/2051	145,794	0.00
USD 2,833,203	Freddie Mac Pool 2% 1/1/2052	2,095,535	0.03	USD 264,137	Ginnie Mae II Pool 3% 20/10/2051	214,285	0.00
USD 1,050,815	Freddie Mac Pool 2.5% 1/11/2051	812,976	0.01	USD 112,865	Ginnie Mae II Pool 3% 20/10/2051	91,756	0.00
USD 596,836	Freddie Mac Pool 2.5% 1/11/2051	462,180	0.01	USD 1,420,800	Ginnie Mae II Pool 3% 20/12/2051	1,154,222	0.02
USD 957,291	Freddie Mac Pool 2.5% 1/12/2051	744,913	0.01	USD 1,096,495	Ginnie Mae II Pool 3% 20/2/2052	890,560	0.01
USD 5,003,634	Freddie Mac Pool 2.5% 1/12/2051	3,832,352	0.06	USD 1,409,852	Ginnie Mae II Pool 3% 20/3/2052	1,147,756	0.02
USD 1,166,548	Freddie Mac Pool 2.5% 1/1/2052	902,393	0.01	USD 1,850,290	Ginnie Mae II Pool 3% 20/3/2052	1,505,267	0.02
USD 7,150,201	Freddie Mac Pool 2.5% 1/1/2052	5,476,392	0.09	USD 1,910,905	Ginnie Mae II Pool 3% 20/3/2052	1,553,667	0.03
USD 634,059	Freddie Mac Pool 3% 1/11/2051	503,032	0.01	USD 2,369,299	Ginnie Mae II Pool 3% 20/3/2052	1,922,121	0.03
USD 388,928	Freddie Mac Pool 3% 1/11/2051	310,816	0.01	USD 2,139,968	Ginnie Mae II Pool 3% 20/3/2052	1,750,215	0.03
USD 9,719,231	Freddie Mac Pool 5% 1/8/2052	8,716,868	0.14	USD 29,406	Ginnie Mae II Pool 3.5% 20/1/2041	24,936	0.00
USD 11,235,236	Freddie Mac Pool 5.5% 1/12/2052	10,241,250	0.17	USD 63,508	Ginnie Mae II Pool 3.5% 20/7/2042	53,854	0.00
USD 4,030,000	Freeport-McMoRan 5.4% 14/11/2034	3,521,721	0.06	USD 110,116	Ginnie Mae II Pool 3.5% 20/7/2042	93,377	0.00
USD 7,110,000	General Mills 4.2% 17/4/2028	6,281,008	0.10	USD 406,967	Ginnie Mae II Pool 3.5% 20/8/2042	345,101	0.01
USD 6,450,000	General Mills 4.95% 29/3/2033	5,796,964	0.10	USD 1,155,536	Ginnie Mae II Pool 3.5% 20/12/2043	979,875	0.02
USD 735,000	Gilead Sciences 0.75% 29/9/2023	675,114	0.01	USD 267,577	Ginnie Mae II Pool 3.5% 20/5/2044	226,900	0.00
USD 2,000,000	Gilead Sciences 1.65% 1/10/2030	1,480,436	0.02	USD 125,716	Ginnie Mae II Pool 3.5% 20/10/2046	105,892	0.00
USD 2,540,000	Gilead Sciences 2.6% 1/10/2040	1,637,988	0.03	USD 1,149,841	Ginnie Mae II Pool 3.5% 20/4/2048	966,661	0.02
USD 4,605,000	Gilead Sciences 3.65% 1/3/2026	4,078,809	0.07	USD 645,183	Ginnie Mae II Pool 3.5% 20/8/2051	544,251	0.01
USD 1,420,000	Gilead Sciences 5.65% 1/12/2041	1,337,122	0.02	USD 6,001,370	Ginnie Mae II Pool 3.5% 20/8/2051	5,230,688	0.09
USD 4,462,705	Ginnie Mae II Pool 2.5% 20/8/2051	3,436,031	0.06	USD 89,762	Ginnie Mae II Pool 3.5% 20/9/2051	75,685	0.00
USD 9,718,540	Ginnie Mae II Pool 2.5% 20/8/2051	7,636,736	0.13	USD 129,808	Ginnie Mae II Pool 3.5% 20/9/2051	109,338	0.00
USD 1,957,649	Ginnie Mae II Pool 2.5% 20/8/2051	1,535,651	0.03	USD 156,184	Ginnie Mae II Pool 3.5% 20/9/2051	130,664	0.00
USD 2,004,843	Ginnie Mae II Pool 2.5% 20/9/2051	1,585,332	0.03	USD 1,230,870	Ginnie Mae II Pool 3.5% 20/12/2051	1,037,823	0.02
USD 1,527,666	Ginnie Mae II Pool 2.5% 20/9/2051	1,207,981	0.02	USD 880,857	Ginnie Mae II Pool 3.5% 20/12/2051	743,112	0.01
USD 1,513,106	Ginnie Mae II Pool 2.5% 20/9/2051	1,186,952	0.02	USD 1,199,918	Ginnie Mae II Pool 3.5% 20/12/2051	1,005,005	0.02
USD 196,711	Ginnie Mae II Pool 2.5% 20/10/2051	153,697	0.00	USD 1,142,959	Ginnie Mae II Pool 3.5% 20/12/2051	993,639	0.02
USD 1,191,076	Ginnie Mae II Pool 2.5% 20/11/2051	930,665	0.02				
USD 1,570,495	Ginnie Mae II Pool 2.5% 20/1/2052	1,222,418	0.02				
USD 3,415,305	Ginnie Mae II Pool 3% 20/8/2051	2,872,007	0.05				
USD 7,073,413	Ginnie Mae II Pool 3% 20/8/2051	5,940,108	0.10				

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 673,251	Ginnie Mae II Pool 3.5% 20/3/2052	567,716	0.01	USD 3,050,000	JPMorgan Chase 3.509% 23/1/2029	2,591,710	0.04
USD 689,568	Ginnie Mae II Pool 3.5% 20/3/2052	581,411	0.01	USD 5,890,000	JPMorgan Chase 3.782% 1/2/2028	5,122,892	0.08
USD 858,217	Ginnie Mae II Pool 3.5% 20/3/2052	723,597	0.01	USD 1,205,000	JPMorgan Chase 3.845% 14/6/2025	1,091,205	0.02
USD 2,253,481	Ginnie Mae II Pool 3.5% 20/3/2052	1,908,709	0.03	USD 6,185,000	JPMorgan Chase 4.005% 23/4/2029	5,343,322	0.09
USD 2,074,561	Ginnie Mae II Pool 3.5% 20/3/2052	1,756,574	0.03	USD 2,950,000	JPMorgan Chase 4.586% 26/4/2033	2,549,328	0.04
USD 4,033,714	Ginnie Mae II Pool 3.5% 20/3/2052	3,410,627	0.06	USD 1,015,000	Kimberly-Clark 3.05% 15/8/2025	899,756	0.02
USD 4,563,235	Ginnie Mae II Pool 3.5% 20/3/2052	3,878,696	0.06	USD 4,645,000	Kimberly-Clark 3.2% 25/4/2029	3,963,078	0.07
USD 986,280	Ginnie Mae II Pool 4% 20/12/2041	853,678	0.01	USD 825,000	Linde 1.1% 10/8/2030	600,228	0.01
USD 2,606,289	Ginnie Mae II Pool 4% 20/7/2044	2,268,438	0.04	USD 1,025,000	Linde 2.65% 5/2/2025	907,899	0.01
USD 940,557	Ginnie Mae II Pool 4% 20/8/2044	812,231	0.01	USD 1,305,000	Los Angeles Unified School District 5.75% 1/7/2034	1,256,562	0.02
USD 772,486	Ginnie Mae II Pool 4% 20/11/2047	664,903	0.01	USD 3,025,000	Lowe's 2.5% 15/4/2026	2,604,995	0.04
USD 539,564	Ginnie Mae II Pool 4% 20/3/2050	464,456	0.01	USD 5,650,000	Lowe's 2.625% 1/4/2031	4,372,723	0.07
USD 643,759	Ginnie Mae II Pool 4% 20/5/2050	554,173	0.01	USD 6,025,000	Lowe's 3.65% 5/4/2029	5,153,031	0.09
USD 997,287	Ginnie Mae II Pool 4% 20/7/2051	870,444	0.01	USD 4,105,000	Lowe's 4.65% 15/4/2042	3,309,550	0.05
USD 1,218,651	Ginnie Mae II Pool 4% 20/3/2052	1,047,084	0.02	USD 6,030,000	Mastercard 1.9% 15/3/2031	4,563,681	0.08
USD 3,102,759	Ginnie Mae II Pool 4% 20/3/2052	2,716,707	0.04	USD 4,365,000	Mercedes-Benz Finance North America 0.75% 1/3/2024	3,925,797	0.06
USD 614,793	Ginnie Mae II Pool 4% 20/4/2052	531,962	0.01	USD 2,830,000	Mercedes-Benz Finance North America 2.125% 10/3/2025	2,481,035	0.04
USD 1,162,182	Ginnie Mae II Pool 4% 20/4/2052	1,003,326	0.02	USD 2,600,000	Merck 1.9% 10/12/2028	2,079,921	0.03
USD 5,162,552	Ginnie Mae II Pool 4.5% 20/1/2050	4,551,416	0.08	USD 2,375,000	Merck 3.9% 7/3/2039	1,917,881	0.03
USD 4,448,046	Ginnie Mae II Pool 4.5% 20/1/2050	3,919,920	0.06	USD 1,045,000	Merck 5% 17/5/2053	941,568	0.02
USD 2,392,970	Ginnie Mae II Pool 6% 20/7/2053	2,243,509	0.04	USD 5,930,000	Metropolitan Life Global Funding I 0.95% 2/7/2025	5,031,319	0.09
USD 1,135,000	GlaxoSmithKline Capital 3.625% 15/5/2025	1,019,754	0.02	EUR 2,260,000	Microsoft 3.125% 6/12/2028	2,279,065	0.04
USD 2,284,142	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	1,976,200	0.03	USD 2,300,000	Microsoft 4.25% 6/2/2047	1,975,506	0.03
USD 4,450,000	Healthpeak 2.875% 15/1/2031	3,440,675	0.06	USD 2,650,000	Microsoft 4.5% 1/10/2040	2,378,924	0.04
USD 2,265,000	Healthpeak 5.25% 15/12/2032	2,016,031	0.03	USD 5,280,000	Morgan Stanley 0.864% 21/10/2025	4,580,106	0.07
USD 900,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	753,358	0.01	USD 8,225,000	Morgan Stanley 4.21% 20/4/2028	7,247,386	0.12
EUR 6,610,000	JPMorgan Chase 0.389% 24/2/2028	5,820,634	0.10	USD 8,250,000	Morgan Stanley 4.431% 23/1/2030	7,209,008	0.12
EUR 1,810,000	JPMorgan Chase 1.047% 4/11/2032	1,437,106	0.02	USD 1,675,000	Morgan Stanley 5.424% 21/7/2034	1,519,180	0.03
USD 4,000,000	JPMorgan Chase 2.947% 24/2/2028	3,383,294	0.06	USD 6,980,000	Nestle 1.875% 14/9/2031	5,217,325	0.08
USD 1,655,000	JPMorgan Chase 3.109% 22/4/2041	1,128,285	0.02	USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,446,192	0.02
				USD 1,050,000	Norfolk Southern 2.3% 15/5/2031	798,894	0.01
				USD 750,000	Norfolk Southern 3.05% 15/5/2050	462,245	0.01
				USD 1,100,000	Norfolk Southern 3.15% 1/6/2027	945,719	0.02
				USD 325,000	Norfolk Southern 3.155% 15/5/2055	198,357	0.00
				USD 1,975,000	Norfolk Southern 3.65% 1/8/2025	1,758,821	0.03
				USD 1,625,000	Norfolk Southern 3.8% 1/8/2028	1,411,487	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 400,000	Norfolk Southern 4.15% 28/2/2048	303,399	0.01	EUR 5,000,000	Verizon Communications 0.875% 8/4/2027	4,504,875	0.07
USD 2,315,000	Norfolk Southern 4.45% 15/6/2045	1,803,285	0.03	EUR 8,070,000	Verizon Communications 1.3% 18/5/2033	6,233,631	0.10
USD 4,280,000	Norfolk Southern 5.05% 1/8/2030	3,902,186	0.07	EUR 4,220,000	Verizon Communications 1.875% 26/10/2029	3,735,543	0.06
USD 505,000	Novartis Capital 1.75% 14/2/2025	442,989	0.01	USD 1,300,000	Verizon Communications 2.355% 15/3/2032	947,837	0.02
USD 1,850,000	Novartis Capital 2.2% 14/8/2030	1,454,765	0.02	USD 4,450,000	Verizon Communications 2.85% 3/9/2041	2,802,809	0.05
USD 3,855,000	Novartis Capital 3.1% 17/5/2027	3,358,419	0.06	EUR 1,500,000	Verizon Communications 2.875% 15/1/2038	1,261,781	0.02
USD 11,800,000	NVIDIA 1.55% 15/6/2028	9,437,795	0.16	USD 2,515,000	Verizon Communications 3.376% 15/2/2025	2,247,273	0.04
USD 925,000	NVIDIA 2% 15/6/2031	706,221	0.01	USD 3,855,000	Verizon Communications 3.875% 8/2/2029	3,314,843	0.06
USD 3,350,000	Pfizer 2.625% 1/4/2030	2,716,224	0.05	Verizon Communications 3.875% 1/3/2052	2,265,946	0.03	
USD 1,550,000	Pfizer 4% 15/12/2036	1,297,443	0.02	USD 2,335,000	Verizon Communications 4.329% 21/9/2028	2,060,131	0.03
USD 6,780,000	Prologis 1.25% 15/10/2030	4,810,896	0.08	USD 630,000	Verizon Communications 4.75% 1/11/2041	522,459	0.01
USD 1,050,000	Prologis 1.75% 1/7/2030	771,411	0.01	USD 5,200,000	Welltower 2.7% 15/2/2027	4,395,187	0.08
USD 925,000	Prologis 1.75% 1/2/2031	673,848	0.01	USD 4,800,000	WRKCo 3% 15/6/2033	3,584,646	0.06
USD 1,725,000	Prologis 2.25% 15/1/2032	1,276,963	0.02	USD 4,175,000	WRKCo 3.9% 1/6/2028	3,568,616	0.06
USD 1,500,000	Prologis 2.875% 15/11/2029	1,210,585	0.02	USD 250,000	WRKCo 4% 15/3/2028	215,236	0.00
USD 3,755,000	Prologis 3.25% 30/6/2026	3,280,202	0.06	USD 9,380,000	WRKCo 4.65% 15/3/2026	8,407,574	0.14
EUR 3,010,000	Prologis Euro Finance 1% 8/2/2029	2,526,912	0.04			784,421,854	12.94
EUR 6,390,000	Prologis Euro Finance 1.875% 5/1/2029	5,647,605	0.09	Total Bonds		1,770,358,027	29.22
USD 4,770,000	Prudential Financial 1.5% 10/3/2026	4,026,258	0.07	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		5,892,084,623	97.23
USD 5,835,000	Public Service Electric and Gas 2.7% 1/5/2050	3,461,494	0.05				
USD 3,900,000	Public Service Electric and Gas 4.9% 15/12/2032	3,553,110	0.06	Other Transferable Securities			
USD 6,930,000	Roche 1.93% 13/12/2028	5,527,578	0.09	COMMON STOCKS (SHARES)			
USD 2,000,000	Roche 2.076% 13/12/2031	1,503,759	0.02	Netherlands			
USD 270,000	Roche 3.35% 30/9/2024	244,701	0.00	14,137	DSM BV ^{*,**}	1,293,111	0.02
USD 1,920,000	Roche 3.625% 17/9/2028	1,686,793	0.03	United Kingdom			
USD 4,930,000	San Diego Gas & Electric 2.95% 15/8/2051	2,973,062	0.05	42,824,142	Home Reit ^{**}	16,052,462	0.27
USD 2,200,000	Sempra 3.4% 1/2/2028	1,875,658	0.03	Total Common Stocks (Shares)		17,345,573	0.29
USD 4,650,000	Sempra 3.8% 1/2/2038	3,492,459	0.06	RIGHTS			
USD 11,225,000	Toyota Motor Credit 2.15% 13/2/2030	8,803,118	0.15	France			
EUR 11,690,000	Toyota Motor Credit 4.05% 13/9/2029	11,839,118	0.20	40,054	Fermentalg (31/12/2049) ^{**}	-	0.00
USD 970,000	Unilever Capital 3.1% 30/7/2025	861,967	0.02	Total Rights		-	0.00
USD 2,500,000	Union Pacific 2.375% 20/5/2031	1,934,437	0.03	Total Other Transferable Securities		17,345,573	0.29
USD 3,200,000	Union Pacific 2.8% 14/2/2032	2,521,891	0.04	Total Portfolio		5,909,430,196	97.53
USD 1,375,000	Union Pacific 3.2% 20/5/2041	966,594	0.02	Other Net Assets		149,884,197	2.47
USD 8,190,000	Union Pacific 3.95% 10/9/2028	7,262,452	0.12	Total Net Assets (EUR)		6,059,314,393	100.00
USD 1,470,000	Union Pacific 4.05% 15/11/2045	1,104,946	0.02				
USD 125,335,800	United States Treasury Note/Bond 2.875% 15/5/2032 [*]	104,940,639	1.73				
USD 33,498,800	United States Treasury Note/Bond 4% 15/11/2052 [*]	29,812,253	0.49				

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

ESG Multi-Asset Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/(depreciation) EUR
AUD	20,000	EUR	12,162	Morgan Stanley	5/9/2023	(222)
EUR	880,540,802	USD	988,260,000	Standard Chartered Bank	18/10/2023	(28,374,469)
EUR	630,853,831	GBP	541,600,000	BNP Paribas	18/10/2023	(675,762)
EUR	630,037,851	USD	695,633,083	BNP Paribas	5/9/2023	(11,099,952)
EUR	31,010,769	CAD	45,260,000	State Street	5/9/2023	176,029
EUR	46,793,276	GBP	40,177,959	Citigroup	5/9/2023	(148,594)
EUR	2,450,706	USD	2,680,000	Standard Chartered Bank	5/9/2023	(19,345)
EUR	3,086,977	USD	3,390,000	Morgan Stanley	5/9/2023	(37,454)
EUR	2,783,738	USD	3,060,000	Deutsche Bank	5/9/2023	(36,545)
EUR	2,287,378	USD	2,530,000	Citigroup	5/9/2023	(44,424)
EUR	7,507,883	GBP	6,480,000	RBS	5/9/2023	(63,017)
EUR	220,823	USD	240,000	RBS	5/9/2023	(376)
EUR	201,884	USD	220,000	Westpac	3/10/2023	(607)
EUR	54,240,114	GBP	46,657,959	Citigroup	3/10/2023	(205,767)
INR	28,618,800,000	USD	342,546,327	HSBC Bank	18/7/2024	(1,436,864)
JPY	9,413,100,000	EUR	61,422,744	Morgan Stanley	18/10/2023	(1,762,451)
JPY	14,223,240,000	USD	104,120,551	Morgan Stanley	18/10/2023	(5,613,999)
TWD	1,539,100,000	USD	49,051,853	UBS	18/10/2023	(595,590)
USD	394,761,369	TWD	12,283,000,000	Goldman Sachs	18/10/2023	7,784,823
USD	5,650,000	EUR	5,155,287	JP Morgan	5/9/2023	52,097
USD	5,780,000	EUR	5,267,821	Deutsche Bank	5/9/2023	59,379
USD	37,728,287	GBP	29,863,695	BNP Paribas	15/9/2023	(120,067)
USD	98,491,730	JPY	14,223,240,000	Morgan Stanley	18/10/2023	437,102
Net unrealised depreciation						(41,726,075)
AUD Hedged Share Class						
AUD	9,120,152	EUR	5,413,931	BNY Mellon	15/9/2023	30,439
EUR	238,014	AUD	402,145	BNY Mellon	15/9/2023	(2,052)
Net unrealised appreciation						28,387
BRL Hedged Share Class						
BRL	2,885,565	EUR	530,167	BNY Mellon	15/9/2023	8,427
EUR	13,796	BRL	75,040	BNY Mellon	15/9/2023	(210)
Net unrealised appreciation						8,217
CNH Hedged Share Class						
CNY	413,241	EUR	52,134	BNY Mellon	15/9/2023	220
EUR	393	CNY	3,122	BNY Mellon	15/9/2023	(3)
Net unrealised appreciation						217
SGD Hedged Share Class						
EUR	877,223	SGD	1,296,005	BNY Mellon	15/9/2023	(6,465)
SGD	43,558,901	EUR	29,497,096	BNY Mellon	15/9/2023	203,830
Net unrealised appreciation						197,365
USD Hedged Share Class						
EUR	20,041,290	USD	21,817,764	BNY Mellon	15/9/2023	(57,586)
USD	656,982,682	EUR	598,911,998	BNY Mellon	15/9/2023	6,313,512
Net unrealised appreciation						6,255,926
ZAR Hedged Share Class						
EUR	335,165	ZAR	6,777,237	BNY Mellon	15/9/2023	3,226
ZAR	48,916,339	EUR	2,364,548	BNY Mellon	15/9/2023	31,391
Net unrealised appreciation						34,617
Total net unrealised depreciation (EUR underlying exposure - EUR 4,950,445,957)						(35,201,346)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/(depreciation) EUR
782	AUD	Australian 10 Year Bond	September 2023	54,322,431	(83,791)
251	EUR	Euro Bund	September 2023	33,383,000	606,772

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Multi-Asset Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/(depreciation) EUR
(3,272)	EUR	EURO STOXX 50 Index	September 2023	141,906,640	395,602
(2)	JPY	Japanese 10 Year Bond (OSE)	September 2023	1,853,439	(5,297)
28	USD	MSCI EAFE Index	September 2023	2,735,235	(25,720)
299	JPY	Nikkei 225 Index	September 2023	61,489,450	(1,459,102)
32	USD	S&P 500 E-Mini Index	September 2023	6,689,001	198,549
1,007	USD	S&P 500 E-Mini Index	September 2023	187,023,727	5,477,945
1	EUR	Euro BOBL	December 2023	117,370	400
(55)	EUR	Euro BUXL	December 2023	7,338,100	(57,040)
27	EUR	Euro Schatz	December 2023	2,846,745	4,185
438	USD	US Long Bond (CBT)	December 2023	49,075,634	584,404
(194)	USD	US Long Bond (CBT)	December 2023	21,736,696	(315,782)
1,854	USD	US Treasury 10 Year Note (CBT)	December 2023	189,494,561	1,455,800
(733)	USD	US Treasury 10 Year Note (CBT)	December 2023	74,918,831	(356,293)
126	USD	US Treasury 2 Year Note (CBT)	December 2023	23,653,412	45,575
896	USD	US Treasury 5 Year Note (CBT)	December 2023	88,204,453	496,274
616	USD	US Ultra Bond (CBT)	December 2023	73,508,550	1,117,798
(131)	USD	US Ultra Bond (CBT)	December 2023	15,632,500	(276,857)
Total				1,035,929,775	7,803,422

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) EUR	Market Value EUR
IFS	EUR 7,933,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.58%	Goldman Sachs	15/3/2052	(926,208)	(926,208)
IFS	EUR 8,514,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.495%	Goldman Sachs	15/4/2052	(1,128,621)	(1,128,621)
IFS	EUR 6,165,389	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5075%	Goldman Sachs	15/4/2052	(795,039)	(795,039)
IFS	EUR 8,621,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.535%	Goldman Sachs	15/4/2052	(1,042,865)	(1,042,865)
IFS	EUR 73,350,408	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.7575%	Morgan Stanley	15/5/2053	717,493	717,493
IFS	EUR 14,029,656	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.56%	UBS	15/4/2052	(1,594,551)	(1,594,551)
IFS	EUR 17,200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.585%	UBS	15/4/2052	(1,828,215)	(1,828,215)
TRS	USD 235,517	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(258,439)	(258,439)
TRS	USD 235,517	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(258,439)	(258,439)
TRS	USD 117,758	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(129,219)	(129,219)
TRS	USD 235,516	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(258,438)	(258,438)
TRS	USD 177,660	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(194,951)	(194,951)
TRS	USD 177,660	Fund receives Transition Leaders Long Basket + 0bps; and pays USD SOFR 1 Day + 19bps	HSBC Bank	13/12/2023	(194,951)	(194,951)
TRS	USD 126,170	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(793,507)	(793,507)

ESG Multi-Asset Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	USD 188,627	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(1,186,310)	(1,186,310)
TRS	USD 188,626	Fund receives USD SOFR 1 Day - 25bps; and pays Transition Leader Short Basket + 0bps	HSBC Bank	13/12/2023	(1,186,304)	(1,186,304)
Total (EUR underlying exposure - EUR 323,024,201)					(11,058,564)	(11,058,564)

IFS: Inflation Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
283,500,000	Call	OTC USD/JPY	Goldman Sachs	USD 136	1/3/2033	1,835,429	4,333,878
131,928,490	Put	S&P 500 Index	BNP Paribas	USD 125	15/12/2023	(1,366,587)	18,139
747	Put	S&P 500 Index	Exchange Traded	USD 4,400	15/12/2023	(2,742,443)	4,888,450
Total (EUR underlying exposure - EUR 128,609,126)					(2,273,601)	9,240,467	

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation EUR	Market Value EUR
(747)	Put	S&P 500 Index	Exchange Traded	USD 3,950	15/12/2023	1,486,203	(1,511,288)
Total (EUR underlying exposure - EUR 28,743,298)					1,486,203	(1,511,288)	

The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
Ireland							
500	iShares Core EUR Corp Bond UCITS ETF [~]	62,368	0.07	USD 200,000	Azerbaijan Southern Gas Corridor CJSC 6.875% 24/3/2026	202,490	0.22
6,200	iShares EUR High Yield Corp Bond UCITS ETF [~]	617,844	0.67	USD 250,000	Bahrain Bahrain Government International Bond 4.25% 25/1/2028	231,785	0.25
126,000	iShares JP Morgan ESG USD EM Bond UCITS ETF [~]	630,756	0.68	USD 200,000	Bahrain Government International Bond 6% 19/9/2044	161,455	0.18
3,900	iShares USD Corp Bond UCITS ETF [~]	392,964	0.43	USD 200,000	Bahrain Government International Bond 7% 12/10/2028	206,070	0.22
Total Funds				USD 200,000	CBB International Sukuk Programme WLL 3.875% 18/5/2029	178,468	0.19
				USD 200,000	CBB International Sukuk Programme WLL 6.25% 18/10/2030	201,290	0.22
				979,068 1.06			
BONDS							
Argentina							
USD 265,000	Argentine Republic Government International Bond 0.75% 9/7/2030	89,498	0.10	USD 100,000	Barbados Barbados Government International Bond 6.5% 1/10/2029	93,656	0.10
USD 75,000	Argentine Republic Government International Bond 1% 9/7/2029	24,504	0.03	Belgium			
USD 345,000	Argentine Republic Government International Bond 3.5% 9/7/2041	107,124	0.11	EUR 100,000	Elia Transmission Belgium 3.625% 18/1/2033	106,920	0.11
USD 670,000	Argentine Republic Government International Bond 3.625% 9/7/2035	201,024	0.22	EUR 100,000	KBC 3% 25/8/2030	102,108	0.11
USD 45,000	Argentine Republic Government International Bond 3.625% 9/7/2046	13,542	0.01	EUR 100,000	Ontex 3.5% 15/7/2026	98,583	0.11
USD 390,000	Argentine Republic Government International Bond 4.25% 9/1/2038	137,497	0.15	307,611 0.33			
573,189 0.62				Bermuda			
				USD 25,000	Aircastle 4.25% 15/6/2026	23,721	0.03
				USD 20,000	Carnival Bermuda 10.375% 1/5/2028	21,790	0.03
				USD 101,000	NCL 5.875% 15/3/2026	95,283	0.10
				USD 45,000	NCL 7.75% 15/2/2029	42,975	0.05
				USD 27,000	NCL 8.375% 1/2/2028	27,837	0.03
				USD 4,000	NCL Finance 6.125% 15/3/2028	3,589	0.00
				USD 110,000	Seadrill Finance 8.375% 1/8/2030	112,818	0.12
				USD 64,000	Valaris 8.375% 30/4/2030	65,306	0.07
				USD 18,000	Viking Cruises 7% 15/2/2029	17,071	0.02
				USD 278,000	Weatherford International 8.625% 30/4/2030	285,170	0.31
1,104,507 1.20				695,560 0.76			
				Bolivia			
				USD 200,000	Bolivian Government International Bond 4.5% 20/3/2028	126,683	0.14
				Brazil			
				USD 200,000	Brazilian Government International Bond 3.75% 12/9/2031	172,458	0.19
				USD 200,000	Brazilian Government International Bond 3.875% 12/6/2030	177,440	0.19
				USD 200,000	Brazilian Government International Bond 4.5% 30/5/2029	189,680	0.21
				USD 200,000	Brazilian Government International Bond 4.625% 13/1/2028	194,552	0.21

[~]Investment in connected party fund, see further information in Note 10.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Brazilian Government International Bond 5.625% 21/2/2047	167,644	0.18	USD 50,000	CGI 1.45% 14/9/2026	44,204	0.05
USD 200,000	Brazilian Government International Bond 6% 20/10/2033	195,200	0.21	USD 30,000	CGI 2.3% 14/9/2031	23,318	0.02
USD 100,000	Brazilian Government International Bond 7.125% 20/1/2037	104,910	0.12	CAD 25,000	CU 4.085% 2/9/2044	16,309	0.02
USD 50,000	Brazilian Government International Bond 8.25% 20/1/2034	56,514	0.06	USD 50,000	Eldorado Gold 6.25% 1/9/2029	42,681	0.05
		1,258,398	1.37	USD 15,000	Empire Communities 7% 15/12/2025	14,497	0.02
Canada				CAD 50,000	Enbridge 5.76% 26/5/2053	36,845	0.04
USD 260,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	221,447	0.24	CAD 30,000	Enbridge Gas 2.9% 1/4/2030	19,761	0.02
USD 126,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	115,787	0.13	USD 15,000	Garda World Security 7.75% 15/2/2028	14,978	0.02
CAD 25,000	407 International 4.19% 25/4/2042	16,788	0.02	CAD 25,000	Greater Toronto Airports Authority 5.3% 25/2/2041	19,462	0.02
USD 108,000	ATS 4.125% 15/12/2028	96,107	0.10	CAD 25,000	Hydro One 4% 22/12/2051	15,998	0.01
USD 25,000	Bank of Montreal 1.85% 1/5/2025	23,469	0.03	USD 77,000	IAMGOLD 5.75% 15/10/2028	60,048	0.06
CAD 30,000	Bank of Montreal 2.37% 3/2/2025	21,168	0.02	USD 25,000	Magna International 2.45% 15/6/2030	21,038	0.02
USD 100,000	Bank of Montreal 2.5% 28/6/2024	97,365	0.11	CAD 50,000	Manulife Bank of Canada 1.504% 25/6/2025	34,449	0.04
CAD 50,000	Bank of Montreal 5.039% 29/5/2028	36,385	0.04	CAD 25,000	Metro 3.39% 6/12/2027	17,306	0.02
USD 100,000	Bank of Nova Scotia/The 2.2% 3/2/2025	95,227	0.10	CAD 150,000	National Bank of Canada 5.296% 3/11/2025	110,140	0.12
CAD 25,000	Bank of Nova Scotia/The 3.1% 2/2/2028	17,083	0.02	USD 68,000	New Gold 7.5% 15/7/2027	64,938	0.07
USD 100,000	Bank of Nova Scotia/The 4.5% 16/12/2025	96,842	0.10	CAD 25,000	North West Redwater Partnership / NWR Financing 4.25% 1/6/2029	17,779	0.02
USD 37,000	Bausch Health 6.125% 1/2/2027	24,334	0.03	USD 92,000	Parkland 4.5% 1/10/2029	81,531	0.09
USD 53,000	Bausch Health 11% 30/9/2028	38,202	0.04	USD 99,000	Parkland 4.625% 1/5/2030	87,383	0.10
USD 84,000	Bausch Health 14% 15/10/2030	50,830	0.05	CAD 50,000	Pembina Pipeline 3.54% 3/2/2025	35,850	0.04
USD 25,000	Bell Telephone of Canada or Bell Canada/The 3.65% 15/8/2052	17,877	0.02	USD 50,000	Precision Drilling 6.875% 15/1/2029	47,580	0.05
CAD 30,000	Bell Telephone of Canada or Bell Canada/The 4.45% 27/2/2047	18,816	0.02	USD 20,000	Precision Drilling 7.125% 15/1/2026	19,901	0.02
USD 10,000	Bell Telephone of Canada or Bell Canada/The 4.464% 1/4/2048	8,236	0.01	CAD 30,000	Rogers Communications 3.25% 1/5/2029	19,710	0.02
USD 100,000	Bombardier 7.125% 15/6/2026	98,406	0.11	USD 25,000	Rogers Communications 5% 15/3/2044	21,325	0.02
CAD 25,000	Brookfield 5.95% 14/6/2035	18,628	0.02	USD 50,000	Royal Bank of Canada 1.15% 10/6/2025	46,308	0.05
USD 20,000	Brookfield Finance 4.35% 15/4/2030	18,459	0.02	CAD 60,000	Royal Bank of Canada 1.936% 1/5/2025	41,763	0.05
USD 20,000	Brookfield Finance 4.85% 29/3/2029	19,120	0.02	USD 13,000	Strathcona Resources 6.875% 1/8/2026	12,228	0.01
CAD 25,000	Brookfield Renewable Partners ULC 4.25% 15/1/2029	17,490	0.02	CAD 25,000	TELUS 3.95% 16/2/2050	13,858	0.01
CAD 25,000	Bruce Power 4.132% 21/6/2033	16,813	0.02	USD 15,000	Tervita 11% 1/12/2025	15,689	0.02
CAD 30,000	Canadian Imperial Bank of Commerce 2% 17/4/2025	20,902	0.02	USD 100,000	Toronto-Dominion Bank/The 0.75% 6/1/2026	89,816	0.10
CAD 25,000	Canadian National Railway 3.95% 22/9/2045	16,034	0.02	USD 20,000	Toronto-Dominion Bank/The 2.65% 12/6/2024	19,523	0.02
USD 70,000	Canadian National Railway 4.4% 5/8/2052	62,059	0.07	CAD 70,000	Toronto-Dominion Bank/The 3.105% 22/4/2030	49,377	0.05
CAD 25,000	Canadian Pacific Railway 3.05% 9/3/2050	13,120	0.01	CAD 100,000	Toronto-Dominion Bank/The 4.21% 1/6/2027	70,870	0.08
USD 10,000	Canadian Pacific Railway 3.5% 1/5/2050	7,370	0.01	CAD 20,000	TransCanada PipeLines 4.34% 15/10/2049	11,788	0.01
				USD 10,000	TransCanada PipeLines 5.1% 15/3/2049	8,797	0.01
				USD 82,000	Vermilion Energy 6.875% 1/5/2030	78,161	0.09

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 25,000	Videotron 5.125% 15/4/2027	23,960	0.03				
USD 25,000	Waste Connections 4.25% 1/12/2028	24,020	0.02				
		2,697,553	2.93				
	Cayman Islands				Colombia		
USD 200,000	Gaci First Investment 4.75% 14/2/2030	194,425	0.21	USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	154,250	0.17
USD 200,000	Gaci First Investment 5% 13/10/2027	197,796	0.21	USD 200,000	Colombia Government International Bond 3.875% 25/4/2027	184,572	0.20
USD 200,000	Gaci First Investment 5.25% 13/10/2032*	200,228	0.22	USD 200,000	Colombia Government International Bond 4.125% 15/5/2051	120,200	0.13
USD 15,000	GGAM Finance 7.75% 15/5/2026	15,077	0.02	USD 200,000	Colombia Government International Bond 5.625% 26/2/2044	151,933	0.16
USD 12,000	GGAM Finance 8% 15/6/2028	12,174	0.01	USD 100,000	Colombia Government International Bond 6.125% 18/1/2041	82,701	0.09
USD 200,000	KSA Sukuk 4.274% 22/5/2029	194,398	0.21	USD 200,000	Colombia Government International Bond 7.375% 18/9/2037	194,093	0.21
USD 200,000	KSA Sukuk 4.303% 19/1/2029	194,461	0.21	USD 200,000	Colombia Government International Bond 7.5% 2/2/2034	198,415	0.22
USD 200,000	KSA Sukuk 4.511% 22/5/2033	193,900	0.21	USD 78,000	Colombia Government International Bond 8% 20/4/2033	80,633	0.09
USD 200,000	Melco Resorts Finance 5.75% 21/7/2028	177,421	0.19			1,166,797	1.27
USD 80,000	MGM China 5.875% 15/5/2026	76,591	0.08		Costa Rica		
USD 200,000	Nogaholding Sukuk 5.25% 8/4/2029	190,419	0.21	USD 200,000	Costa Rica Government International Bond 6.55% 3/4/2034	201,791	0.22
USD 13,000	Seagate HDD Cayman 9.625% 1/12/2032	14,413	0.02	USD 200,000	Costa Rica Government International Bond 7.158% 12/3/2045	201,623	0.22
USD 200,000	Sharjah Sukuk Program 3.234% 23/10/2029	177,807	0.19			403,414	0.44
USD 62,000	Transocean 8% 1/2/2027	60,357	0.07		Cote d'Ivoire (Ivory Coast)		
USD 50,350	Transocean 8.75% 15/2/2030	51,742	0.06	USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028	189,558	0.21
USD 90,000	Transocean 11.5% 30/1/2027	94,859	0.10		Dominican Republic		
USD 15,000	Transocean Poseidon 6.875% 1/2/2027	14,905	0.01	USD 150,000	Dominican Republic International Bond 4.875% 23/9/2032	127,251	0.14
USD 15,000	Transocean Titan Financing 8.375% 1/2/2028	15,431	0.02	USD 200,000	Dominican Republic International Bond 5.5% 22/2/2029	187,248	0.20
USD 200,000	Wynn Macau 5.625% 26/8/2028	175,691	0.19	USD 185,000	Dominican Republic International Bond 5.875% 30/1/2060	142,135	0.15
		2,252,095	2.44	USD 150,000	Dominican Republic International Bond 5.95% 25/1/2027	146,848	0.16
	Chile			USD 150,000	Dominican Republic International Bond 6% 22/2/2033	138,407	0.15
USD 200,000	Chile Government International Bond 2.45% 31/1/2031	170,447	0.18	USD 150,000	Dominican Republic International Bond 6.4% 5/6/2049	125,062	0.14
USD 200,000	Chile Government International Bond 2.55% 27/7/2033	160,718	0.17	USD 200,000	Dominican Republic International Bond 7.05% 3/2/2031	198,727	0.22
USD 200,000	Chile Government International Bond 3.1% 7/5/2041	145,495	0.16	USD 100,000	Dominican Republic International Bond 7.45% 30/4/2044	96,474	0.10
USD 200,000	Chile Government International Bond 3.5% 31/1/2034	173,377	0.19			1,162,152	1.26
USD 350,000	Chile Government International Bond 3.5% 25/1/2050	253,573	0.28		Ecuador		
USD 250,000	Nacional del Cobre de Chile 3.75% 15/1/2031	222,546	0.24	USD 75,000	Ecuador Government International Bond 0% 31/7/2030	21,425	0.02
USD 200,000	Nacional del Cobre de Chile 5.125% 2/2/2033	191,746	0.21	USD 215,000	Ecuador Government International Bond 2.5% 31/7/2040	71,985	0.08
USD 200,000	Nacional del Cobre de Chile 5.625% 21/9/2035	199,481	0.22				
		1,517,383	1.65				
	China						
USD 200,000	China Government International Bond 2.125% 3/12/2029	176,986	0.19				

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 520,000	Ecuador Government International Bond 3.5% 31/7/2035	195,284	0.21	EUR 100,000	Getlink 3.5% 30/10/2025	105,955	0.12
USD 200,000	Ecuador Government International Bond 6% 31/7/2030*	99,117	0.11	EUR 100,000	JCDecaux 1.625% 7/2/2030	89,639	0.10
		387,811	0.42	EUR 100,000	Loxam 3.75% 15/7/2026	102,225	0.11
	Egypt			EUR 100,000	Mobilux Finance 4.25% 15/7/2028	94,883	0.10
USD 200,000	Egypt Government International Bond 5.25% 6/10/2025	155,726	0.17	EUR 100,000	Nexans 5.5% 5/4/2028	112,473	0.12
USD 200,000	Egypt Government International Bond 5.8% 30/9/2027	133,232	0.14	EUR 100,000	Orange 2.375% 18/5/2032	98,589	0.11
USD 300,000	Egypt Government International Bond 6.875% 30/4/2040	154,940	0.17	EUR 100,000	Pernod Ricard 0.125% 4/10/2029	88,544	0.10
USD 200,000	Egypt Government International Bond 7.625% 29/5/2032	115,247	0.13	EUR 100,000	Picard Groupe 3.875% 1/7/2026	100,212	0.11
		559,145	0.61	EUR 100,000	Renault 1.125% 4/10/2027	93,954	0.10
	El Salvador			EUR 100,000	Rexel 2.125% 15/12/2028	96,398	0.11
USD 125,000	El Salvador Government International Bond 6.375% 18/1/2027	98,148	0.11	EUR 100,000	Societe Generale 4% 16/11/2027	108,206	0.12
USD 150,000	El Salvador Government International Bond 7.125% 20/1/2050	99,731	0.11	EUR 100,000	SPIE 2.625% 18/6/2026	103,739	0.11
USD 55,000	El Salvador Government International Bond 7.65% 15/6/2035	39,024	0.04	EUR 100,000	TotalEnergies 3.369% 6/10/2026	101,762	0.11
USD 50,000	El Salvador Government International Bond 8.25% 10/4/2032	38,382	0.04	USD 20,000	TotalEnergies Capital International 2.829% 10/1/2030	17,774	0.02
USD 50,000	El Salvador Government International Bond 8.625% 28/2/2029	38,568	0.04			2,605,482	2.83
		313,853	0.34		Gabon		
	Finland			USD 200,000	Gabon Government International Bond 6.95% 16/6/2025	168,240	0.18
EUR 100,000	Balder Finland 1% 18/1/2027	85,048	0.09		Germany		
EUR 100,000	Elisa 1.125% 26/2/2026	100,953	0.11	USD 15,000	Cerdia Finanz 10.5% 15/2/2027	14,795	0.02
EUR 100,000	Nokia 4.375% 21/8/2031	106,245	0.12	EUR 50,000	Commerzbank 4% 30/3/2027	53,259	0.06
GBP 100,000	Nordea Bank 1.625% 9/12/2032	101,113	0.11	EUR 25,000	Deutsche Lufthansa 0.25% 6/9/2024	26,066	0.03
EUR 100,000	Nordea Bank 2.875% 24/8/2032	99,692	0.11	EUR 100,000	Deutsche Lufthansa 2.875% 16/5/2027	100,040	0.11
		493,051	0.54	EUR 75,000	E.ON 3.75% 1/3/2029	81,667	0.09
	France			EUR 100,000	Gruenthal 6.75% 15/5/2030	111,695	0.12
EUR 100,000	Altice France 4.125% 15/1/2029	75,993	0.08	USD 65,000	IHO Verwaltungs 6% 15/5/2027	62,085	0.07
EUR 100,000	Banjay Entertainment 3.5% 1/3/2025	106,659	0.12	USD 25,000	IHO Verwaltungs 6.375% 15/5/2029	23,174	0.02
EUR 100,000	Banque Federative du Credit Mutuel 1.125% 19/1/2032	85,022	0.09	EUR 100,000	Infineon Technologies 1.625% 24/6/2029	96,164	0.10
GBP 100,000	BNP Paribas 2% 24/5/2031	109,125	0.12	EUR 100,000	Infineon Technologies 3.625% 1/1/2028	99,919	0.11
EUR 100,000	BNP Paribas 2.75% 25/7/2028	101,975	0.11	EUR 100,000	Muenchener Rueckversicherungs-Gesellschaft in Muenchen 1% 26/5/2042	79,429	0.08
EUR 100,000	BPCE 0.375% 2/2/2026	99,627	0.11	EUR 100,000	Nidda Healthcare 7.5% 21/8/2026	109,562	0.12
EUR 100,000	CAB SELAS 3.375% 1/2/2028	92,697	0.10	EUR 100,000	SAP 1.25% 10/3/2028	99,544	0.11
EUR 100,000	Cerba Healthcare SACA 3.5% 31/5/2028	95,292	0.10	EUR 100,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	104,642	0.11
EUR 100,000	CGG 7.75% 1/4/2027	93,678	0.10	EUR 100,000	TK Elevator Midco 4.375% 15/7/2027	99,071	0.11
USD 80,000	CGG 8.75% 1/4/2027	69,082	0.07			1,161,112	1.26
EUR 100,000	Credit Agricole 0.375% 20/4/2028	92,085	0.10		Ghana		
EUR 100,000	Elior 3.75% 15/7/2026	86,444	0.09	USD 200,000	Ghana Government International Bond 0% 7/4/2025	79,006	0.09
EUR 100,000	Eutelsat 2.25% 13/7/2027	92,417	0.10	USD 200,000	Ghana Government International Bond 6.375% 11/2/2027	87,490	0.09
EUR 100,000	Forvia 2.375% 15/6/2029	91,033	0.10	USD 205,000	Ghana Government International Bond 8.125% 26/3/2032	89,480	0.10
				USD 250,000	Ghana Government International Bond 8.75% 11/3/2061	104,429	0.11
						360,405	0.39

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Greece				USD 200,000	Indonesia Government International Bond 4.75% 18/7/2047	184,156	0.20
EUR 100,000	Alpha Services and 4.25% 13/2/2030	98,652	0.11	USD 200,000	Pertamina Persero 5.625% 20/5/2043*	186,894	0.20
Guatemala				USD 300,000	Perusahaan Penerbit SBSN Indonesia III 4.15% 29/3/2027	291,224	0.32
USD 200,000	Guatemala Government Bond 4.65% 7/10/2041	157,620	0.17			1,734,512	1.88
Guernsey				Ireland			
USD 50,000	Amdocs 2.538% 15/6/2030	41,145	0.04	EUR 100,000	AIB 2.875% 30/5/2031	100,541	0.11
EUR 100,000	Sirius Real Estate 1.125% 22/6/2026	93,593	0.10	USD 20,000	Allegion 3.5% 1/10/2029	17,826	0.02
		134,738	0.14	USD 130,000	Cimpress 7% 15/6/2026	121,758	0.13
Honduras				EUR 100,000	James Hardie International Finance 3.625% 1/10/2026	104,907	0.11
USD 150,000	Honduras Government International Bond 6.25% 19/1/2027	142,298	0.15	USD 75,000	Jazz 4.375% 15/1/2029	67,305	0.08
Hungary				USD 10,000	Johnson Controls International 4.625% 2/7/2044	8,591	0.01
USD 210,000	Hungary Government International Bond 3.125% 21/9/2051	127,347	0.14	USD 25,000	Johnson Controls International 4.95% 2/7/2064	21,320	0.02
USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	195,784	0.21	USD 100,000	Johnson Controls International / Tyco Fire & Security Finance 1.75% 15/9/2030	80,174	0.09
USD 200,000	Hungary Government International Bond 5.5% 16/6/2034	190,159	0.21	USD 25,000	Trane Technologies Financing 5.25% 3/3/2033	24,978	0.03
USD 200,000	Hungary Government International Bond 6.125% 22/5/2028	203,137	0.22	USD 140,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	124,014	0.13
USD 400,000	Hungary Government International Bond 6.25% 22/9/2032	403,714	0.44			671,414	0.73
USD 130,000	Hungary Government International Bond 7.625% 29/3/2041	143,804	0.15	Italy			
USD 200,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	199,151	0.22	EUR 100,000	Banco BPM 3.25% 14/1/2031	100,900	0.11
EUR 100,000	MOL Hungarian Oil & Gas 1.5% 8/10/2027	94,795	0.10	EUR 150,000	Banco BPM 6% 14/6/2028	163,802	0.18
		1,557,891	1.69	EUR 100,000	Infrastrutture Wireless Italiane 1.875% 8/7/2026	101,997	0.11
Indonesia				EUR 100,000	Intesa Sanpaolo 1.75% 4/7/2029	93,623	0.10
USD 200,000	Indonesia Government International Bond 2.15% 28/7/2031	162,000	0.17	EUR 100,000	Intesa Sanpaolo 2.925% 14/10/2030	92,792	0.10
USD 215,000	Indonesia Government International Bond 3.7% 30/10/2049	164,567	0.18	USD 20,000	Intesa Sanpaolo 4.95% 1/6/2042	13,348	0.01
USD 200,000	Indonesia Government International Bond 3.85% 18/7/2027	191,617	0.21	GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	106,426	0.12
USD 200,000	Indonesia Government International Bond 4.1% 24/4/2028	191,731	0.21	EUR 100,000	Mundys 1.875% 13/7/2027	97,648	0.11
USD 200,000	Indonesia Government International Bond 4.2% 15/10/2050	166,286	0.18	EUR 100,000	Telecom Italia 1.625% 18/1/2029	85,512	0.09
USD 200,000	Indonesia Government International Bond 4.55% 11/1/2028	196,037	0.21	EUR 100,000	Telecom Italia 6.875% 15/2/2028	109,714	0.12
				EUR 100,000	Terna - Rete Elettrica Nazionale 2.375% 9/11/2027	93,848	0.10
				EUR 200,000	UniCredit 2.731% 15/1/2032	194,476	0.21
				EUR 100,000	Unipol Gruppo 3% 18/3/2025	106,454	0.12
				EUR 100,000	Webuild 5.875% 15/12/2025	107,781	0.12
						1,468,321	1.60
				Jamaica			
				USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	227,820	0.25
				Japan			
				USD 50,000	Mitsubishi UFJ Financial 3.287% 25/7/2027	46,398	0.05
				USD 100,000	Mitsubishi UFJ Financial 3.677% 22/2/2027	95,244	0.10
				USD 50,000	Mitsubishi UFJ Financial 3.777% 2/3/2025	48,547	0.05

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Mizuho Financial 4.608% 28/8/2030	109,847	0.12		Luxembourg		
USD 200,000	Mizuho Financial 5.754% 27/5/2034	199,042	0.22	EUR 100,000	Altice Financing 2.25% 15/1/2025	103,884	0.11
EUR 100,000	SoftBank 2.875% 6/1/2027	96,458	0.11	USD 90,000	Altice France 10.5% 15/5/2027	48,681	0.05
EUR 100,000	SoftBank 3.875% 6/7/2032	85,000	0.09	USD 25,000	ARD Finance 6.5% 30/6/2027	20,150	0.02
EUR 100,000	SoftBank 4% 19/9/2029	93,447	0.10	EUR 100,000	Dana Financing Luxembourg 3% 15/7/2029	86,080	0.09
USD 100,000	Sumitomo Mitsui Financial 2.142% 23/9/2030	79,163	0.09	USD 10,000	DH Europe Finance II 3.4% 15/11/2049	7,467	0.01
USD 50,000	Sumitomo Mitsui Financial 3.784% 9/3/2026	47,908	0.05	EUR 100,000	Eurofins Scientific 0.875% 19/5/2031	82,958	0.09
		901,054	0.98	USD 25,000	Intelsat Jackson 6.5% 15/3/2030	22,942	0.03
	Jersey			EUR 100,000	SES 0.875% 4/11/2027	94,836	0.10
USD 35,000	Adient Global 7% 15/4/2028	35,404	0.04	USD 100,000	Trane Technologies Luxembourg Finance 3.55% 1/11/2024	97,776	0.11
USD 75,000	Aston Martin Capital 10.5% 30/11/2025	75,911	0.08	USD 50,000	Trane Technologies Luxembourg Finance 3.8% 21/3/2029	46,602	0.05
GBP 50,000	Heathrow Funding 6.45% 10/12/2031	64,922	0.07	USD 50,000	Tyco Electronics 2.5% 4/2/2032	41,694	0.05
USD 45,000	Petrofac 9.75% 15/11/2026	34,580	0.04			653,070	0.71
		210,817	0.23		Malaysia		
	Jordan			USD 200,000	Malaysia Sovereign Sukuk 3.043% 22/4/2025	193,561	0.21
USD 200,000	Jordan Government International Bond 5.85% 7/7/2030	185,029	0.20	USD 250,000	Malaysia Wakala Sukuk 2.07% 28/4/2031	210,979	0.23
USD 250,000	Jordan Government International Bond 7.75% 15/1/2028	256,549	0.28			404,540	0.44
		441,578	0.48		Malta		
	Kazakhstan			USD 45,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027	40,815	0.04
USD 250,000	Kazakhstan Government International Bond 3.875% 14/10/2024	248,403	0.27	USD 48,000	VistaJet Malta Finance / Vista Management 9.5% 1/6/2028	44,814	0.05
USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	179,181	0.19			85,629	0.09
		427,584	0.46		Marshall Islands		
	Kenya			USD 70,000	Danaos 8.5% 1/3/2028	70,902	0.07
USD 200,000	Republic of Kenya Government International Bond 7% 22/5/2027	177,940	0.19		Mexico		
USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032	166,250	0.18	USD 200,000	Mexico Government International Bond 3.771% 24/5/2061	131,356	0.14
		344,190	0.37	USD 200,000	Mexico Government International Bond 4.75% 27/4/2032	189,823	0.21
	Kuwait			USD 50,000	Mexico Government International Bond 4.75% 8/3/2044	42,042	0.05
USD 200,000	Kuwait International Government Bond 3.5% 20/3/2027	191,662	0.21	USD 200,000	Mexico Government International Bond 4.875% 19/5/2033	189,757	0.21
	Lebanon			USD 80,000	Mexico Government International Bond 5.55% 21/1/2045	74,703	0.08
USD 100,000	Lebanon Government International Bond 6.6% 27/11/2026***	7,978	0.01	USD 50,000	Mexico Government International Bond 5.75% 12/10/2110	43,694	0.05
USD 100,000	Lebanon Government International Bond 6.65% 3/11/2028***	7,968	0.01	USD 200,000	Mexico Government International Bond 6.35% 9/2/2035	207,719	0.22
		15,946	0.02	USD 200,000	Mexico Government International Bond 6.75% 27/9/2034	214,967	0.23
	Liberia					1,094,061	1.19
USD 53,000	Royal Caribbean Cruises 5.5% 31/8/2026	50,973	0.06		Mongolia		
USD 265,000	Royal Caribbean Cruises 11.625% 15/8/2027	289,041	0.31	USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026*	185,743	0.20
		340,014	0.37				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Morocco				USD 270,000	Oman Government International Bond 6.75% 17/1/2048	261,099	0.28
USD 200,000	Morocco Government International Bond 3% 15/12/2032	156,382	0.17	USD 250,000	Oman Sovereign Sukuk 5.932% 31/10/2025	251,995	0.27
USD 200,000	Morocco Government International Bond 6.5% 8/9/2033	201,335	0.22			1,311,183	1.42
		357,717	0.39	Panama			
Netherlands				USD 178,000	Carnival 7.625% 1/3/2026	177,599	0.19
EUR 100,000	ABN AMRO Bank 4.375% 20/10/2028	108,446	0.12	USD 104,000	Carnival 10.5% 1/6/2030	110,649	0.12
EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	107,461	0.12	USD 250,000	Panama Government International Bond 2.252% 29/9/2032	189,699	0.21
USD 50,000	Deutsche Telekom International Finance 8.75% 15/6/2030	58,870	0.06	USD 200,000	Panama Government International Bond 3.298% 19/1/2033	164,453	0.18
EUR 100,000	Diageo Capital 0.125% 28/9/2028	92,298	0.10	USD 200,000	Panama Government International Bond 3.87% 23/7/2060	127,579	0.14
GBP 70,000	E.ON International Finance 6.375% 7/6/2032	92,135	0.10	USD 200,000	Panama Government International Bond 4.5% 1/4/2056	144,773	0.16
USD 25,000	E.ON International Finance 6.65% 30/4/2038	26,184	0.03	USD 200,000	Panama Government International Bond 6.4% 14/2/2035	205,382	0.22
EUR 150,000	easyJet FinCo 1.875% 3/3/2028	144,507	0.16	USD 275,000	Panama Government International Bond 6.7% 26/1/2036	288,275	0.31
EUR 100,000	Enel Finance International 0.25% 17/11/2025	100,498	0.11			1,408,409	1.53
USD 25,000	Iberdrola International 6.75% 15/7/2036	27,244	0.03	Paraguay			
EUR 100,000	ING Groep 1% 16/11/2032	91,109	0.10	USD 220,000	Paraguay Government International Bond 6.1% 11/8/2044	204,360	0.22
EUR 100,000	ISS Finance 1.25% 7/7/2025	102,846	0.11	Peru			
EUR 250,000	Koninklijke KPN 6% 21/9/2027	276,363	0.30	USD 150,000	Peruvian Government International Bond 1.862% 1/12/2032	113,265	0.12
EUR 100,000	Naturgy Finance 2.374% 23/11/2026	96,397	0.10	USD 100,000	Peruvian Government International Bond 2.78% 1/12/2060	58,795	0.06
USD 20,000	NXP / NXP Funding 5.35% 1/3/2026	19,888	0.02	USD 200,000	Peruvian Government International Bond 2.783% 23/1/2031	169,799	0.19
EUR 100,000	Prosus 2.085% 19/1/2030	84,786	0.09	USD 35,000	Peruvian Government International Bond 2.844% 20/6/2030	30,277	0.03
EUR 100,000	Prosus 2.778% 19/1/2034	79,099	0.09	USD 40,000	Peruvian Government International Bond 3.23% 28/7/2121	23,145	0.03
EUR 100,000	RELX Finance 0.875% 10/3/2032	86,595	0.09	USD 100,000	Peruvian Government International Bond 3.3% 11/3/2041	74,184	0.08
EUR 100,000	Telefonica Europe 3.875% 22/6/2026	101,464	0.11	USD 50,000	Peruvian Government International Bond 3.55% 10/3/2051	35,903	0.04
EUR 100,000	Telefonica Europe 6.135% 3/2/2030	106,183	0.11	USD 100,000	Peruvian Government International Bond 3.6% 15/1/2072	65,517	0.07
EUR 100,000	Unilever Finance Netherlands 3.5% 23/2/2035	106,981	0.12	USD 35,000	Peruvian Government International Bond 4.125% 25/8/2027	33,902	0.04
USD 20,000	UPC 5.5% 15/1/2028	17,820	0.02	USD 150,000	Peruvian Government International Bond 5.625% 18/11/2050	149,300	0.16
USD 40,000	UPC Broadband Finco 4.875% 15/7/2031	33,064	0.04				
USD 20,000	VZ Secured Financing 5% 15/1/2032	16,312	0.02				
EUR 100,000	Wolters Kluwer 1.5% 22/3/2027	101,078	0.11				
USD 50,000	Ziggo Bond 5.125% 28/2/2030	38,805	0.04				
		2,116,433	2.30				
Oman							
USD 200,000	Oman Government International Bond 4.75% 15/6/2026	195,594	0.21				
USD 200,000	Oman Government International Bond 5.625% 17/1/2028	197,918	0.22				
USD 200,000	Oman Government International Bond 6% 1/8/2029	201,726	0.22				
USD 200,000	Oman Government International Bond 6.25% 25/1/2031	202,851	0.22				

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Peruvian Government International Bond 6.55% 14/3/2037*	218,076	0.24	USD 200,000	QatarEnergy 2.25% 12/7/2031	164,560	0.18
USD 30,000	Peruvian Government International Bond 8.75% 21/11/2033	37,382	0.04	USD 200,000	QatarEnergy 3.3% 12/7/2051	140,290	0.15
		1,009,545	1.10			1,326,862	1.44
	Philippines				Romania		
USD 200,000	Philippine Government International Bond 1.648% 10/6/2031	157,855	0.17	USD 100,000	Romanian Government International Bond 3% 27/2/2027	91,853	0.10
USD 300,000	Philippine Government International Bond 2.457% 5/5/2030	256,487	0.28	USD 100,000	Romanian Government International Bond 3% 14/2/2031	82,899	0.09
USD 200,000	Philippine Government International Bond 2.65% 10/12/2045	129,798	0.14	USD 150,000	Romanian Government International Bond 3.625% 27/3/2032	126,071	0.14
USD 250,000	Philippine Government International Bond 3% 1/2/2028	230,706	0.25	USD 164,000	Romanian Government International Bond 4% 14/2/2051	112,765	0.12
USD 200,000	Philippine Government International Bond 3.2% 6/7/2046	142,695	0.15	USD 154,000	Romanian Government International Bond 5.125% 15/6/2048	128,384	0.14
USD 200,000	Philippine Government International Bond 5% 17/7/2033*	200,247	0.22	USD 76,000	Romanian Government International Bond 5.25% 25/11/2027*	74,691	0.08
USD 200,000	Philippine Government International Bond 6.375% 23/10/2034	219,700	0.24	USD 50,000	Romanian Government International Bond 6% 25/5/2034*	48,821	0.05
		1,337,488	1.45	USD 80,000	Romanian Government International Bond 6.125% 22/1/2044	75,676	0.08
	Poland			USD 70,000	Romanian Government International Bond 6.625% 17/2/2028	72,437	0.08
USD 200,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	196,250	0.21	USD 100,000	Romanian Government International Bond 7.125% 17/1/2033	105,054	0.12
USD 100,000	Republic of Poland Government International Bond 3.25% 6/4/2026	95,751	0.11	USD 100,000	Romanian Government International Bond 7.625% 17/1/2053	107,760	0.12
USD 200,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	194,187	0.21			1,026,411	1.12
USD 125,000	Republic of Poland Government International Bond 5.5% 16/11/2027	127,428	0.14		Saudi Arabia		
USD 150,000	Republic of Poland Government International Bond 5.5% 4/4/2053	146,188	0.16	USD 260,000	Saudi Government International Bond 4.5% 26/10/2046	220,213	0.24
USD 125,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	130,106	0.14	USD 250,000	Saudi Government International Bond 4.5% 22/4/2060	206,250	0.22
		889,910	0.97	USD 200,000	Saudi Government International Bond 5.5% 25/10/2032	206,563	0.23
	Portugal					633,026	0.69
EUR 100,000	Banco Comercial Portugues 4% 17/5/2032	89,055	0.10	USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	164,062	0.18
EUR 100,000	EDP - Energias de Portugal 1.875% 14/3/2082	84,951	0.09		Serbia		
		174,006	0.19	USD 200,000	Serbia International Bond 2.125% 1/12/2030	152,796	0.17
	Qatar				Singapore		
USD 200,000	Qatar Government International Bond 3.375% 14/3/2024	197,738	0.21	USD 60,000	Flex 4.875% 15/6/2029	57,316	0.06
USD 250,000	Qatar Government International Bond 3.75% 16/4/2030	236,904	0.26		South Africa		
USD 325,000	Qatar Government International Bond 4.817% 14/3/2049	302,997	0.33	USD 200,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	177,016	0.19
USD 250,000	Qatar Government International Bond 6.4% 20/1/2040	284,373	0.31	USD 200,000	Republic of South Africa Government International Bond 4.85% 27/9/2027	187,477	0.21

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Republic of South Africa Government International Bond 4.875% 14/4/2026	193,106	0.21	USD 50,000	Turkey Government International Bond 8% 14/2/2034*	49,706	0.05
USD 300,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	213,541	0.23	USD 200,000	Turkey Government International Bond 9.875% 15/1/2028	212,895	0.23
USD 250,000	Republic of South Africa Government International Bond 6.25% 8/3/2041	204,190	0.22	USD 50,000	Turkey Government International Bond 11.875% 15/1/2030	59,315	0.06
		975,330	1.06			1,315,761	1.43
	Spain				Ukraine		
EUR 100,000	Banco Bilbao Vizcaya Argentaria 0.125% 24/3/2027	97,976	0.11	USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	54,162	0.06
EUR 100,000	Banco de Sabadell 1.125% 11/3/2027	100,141	0.11	USD 200,000	Ukraine Government International Bond 7.375% 25/9/2034	53,250	0.06
EUR 100,000	Banco de Sabadell 2.5% 15/4/2031	96,978	0.10	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2025	32,500	0.04
EUR 100,000	Banco de Sabadell 6% 16/8/2033	102,582	0.11	USD 200,000	Ukraine Government International Bond 7.75% 1/9/2026	58,300	0.06
EUR 100,000	CaixaBank 0.375% 3/2/2025	102,761	0.11	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2027	28,835	0.03
EUR 100,000	Cellnex Finance 1.25% 15/1/2029	91,003	0.10	USD 150,000	Ukraine Government International Bond 7.75% 1/9/2028	43,350	0.05
EUR 200,000	eDreams ODIGEO 5.5% 15/7/2027	199,138	0.22	USD 100,000	Ukraine Government International Bond 7.75% 1/9/2029	28,900	0.03
EUR 100,000	Iberdrola Finanzas 1.375% 11/3/2032	92,819	0.10	USD 200,000	Ukraine Government International Bond 9.75% 1/11/2030	59,300	0.06
		883,398	0.96			358,597	0.39
	Sri Lanka				United Arab Emirates		
USD 200,000	Sri Lanka Government International Bond 6.125% 3/6/2025	95,322	0.10	USD 200,000	Abu Dhabi Crude Oil Pipeline 3.65% 2/11/2029	186,538	0.20
USD 250,000	Sri Lanka Government International Bond 6.85% 14/3/2024	116,480	0.13	USD 300,000	Abu Dhabi Government International Bond 3.125% 11/10/2027	282,786	0.31
		211,802	0.23	USD 200,000	Abu Dhabi Government International Bond 3.125% 30/9/2049	140,307	0.15
	Sweden			USD 230,000	Abu Dhabi Government International Bond 3.875% 16/4/2050	185,149	0.20
EUR 100,000	Dometic 2% 29/9/2028	88,584	0.10	USD 150,000	DP World/United Arab Emirates 6.85% 2/7/2037	161,141	0.18
EUR 100,000	Swedbank 4.25% 11/7/2028	108,669	0.12	USD 200,000	Finance Department Government of Sharjah 3.625% 10/3/2033	163,063	0.18
EUR 100,000	Telefonaktiebolaget LM Ericsson 1.125% 8/2/2027	96,788	0.10	USD 200,000	MDGH GMTN RSC 2.875% 21/5/2030	176,282	0.19
		294,041	0.32	USD 200,000	UAE INTERNATIONAL GOVERNMENT BOND 2.875% 19/10/2041	146,357	0.16
	Switzerland					1,441,623	1.57
EUR 100,000	UBS 3.25% 2/4/2026	106,451	0.12		United Kingdom		
	Trinidad and Tobago			EUR 100,000	3i 4.875% 14/6/2029	108,057	0.12
USD 200,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026	193,900	0.21	GBP 50,000	3i 5.75% 3/12/2032	62,561	0.07
	Turkey			USD 150,000	AstraZeneca 1.375% 6/8/2030	119,368	0.13
USD 200,000	Hazine Mustesarligi Varlik Kiralama 5.125% 22/6/2026	188,839	0.20	USD 200,000	Barclays 5.2% 12/5/2026	194,148	0.21
USD 200,000	Hazine Mustesarligi Varlik Kiralama 7.25% 24/2/2027	198,218	0.22	EUR 100,000	Brambles Finance 4.25% 22/3/2031	108,802	0.12
USD 250,000	Turkey Government International Bond 4.75% 26/1/2026	236,061	0.26	EUR 100,000	Carnival 1% 28/10/2029	72,825	0.08
USD 200,000	Turkey Government International Bond 5.125% 17/2/2028	181,296	0.20	USD 70,000	Diageo Capital 3.875% 29/4/2043	57,712	0.06
USD 200,000	Turkey Government International Bond 6.625% 17/2/2045	162,068	0.18	GBP 25,000	Hammerson 7.25% 21/4/2028	29,827	0.03
USD 30,000	Turkey Government International Bond 7.25% 5/3/2038*	27,363	0.03	USD 20,000	Harbour Energy 5.5% 15/10/2026	18,693	0.02

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	HSBC 2.251% 22/11/2027	178,260	0.20	USD 19,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	19,112	0.02
USD 200,000	HSBC 2.871% 22/11/2032	158,930	0.17	USD 10,000	Aetna 3.875% 15/8/2047	7,513	0.01
GBP 150,000	HSBC 3% 22/7/2028	167,670	0.18	USD 25,000	Affiliated Managers 3.3% 15/6/2030	21,131	0.02
EUR 100,000	HSBC 3.019% 15/6/2027	104,420	0.11	USD 17,000	Affinity Interactive 6.875% 15/12/2027	15,092	0.02
EUR 100,000	Informa 1.25% 22/4/2028	94,911	0.10	USD 100,000	Aflac 3.6% 1/4/2030	91,284	0.10
GBP 100,000	Informa 3.125% 5/7/2026	116,883	0.13	USD 100,000	Agilent Technologies 2.1% 4/6/2030	81,899	0.09
USD 50,000	Jaguar Land Rover Automotive 5.875% 15/1/2028	45,918	0.05	USD 25,000	Albemarle 5.65% 1/6/2052	22,714	0.02
USD 25,000	Jaguar Land Rover Automotive 7.75% 15/10/2025	25,112	0.03	USD 20,000	Alexandria Real Estate Equities 4.9% 15/12/2030	19,350	0.02
USD 5,000	KCA Deutag UK Finance 9.875% 1/12/2025	5,005	0.00	USD 20,000	Allegion US 3.2% 1/10/2024	19,404	0.02
GBP 25,000	Legal & General Finance 5.875% 5/4/2033	32,062	0.04	USD 47,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	46,365	0.05
USD 10,000	Macquarie Airfinance 8.375% 1/5/2028	10,207	0.01	USD 22,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	20,216	0.02
GBP 100,000	Marks & Spencer 4.5% 10/7/2027	115,592	0.12	USD 17,000	Allison Transmission 3.75% 30/1/2031	14,242	0.02
EUR 100,000	National Grid Electricity Transmission 0.19% 20/1/2025	102,989	0.11	USD 122,000	Allison Transmission 4.75% 1/10/2027	114,728	0.12
EUR 100,000	Nomad Foods Bondco 2.5% 24/6/2028	95,828	0.10	USD 197,000	Allison Transmission 5.875% 1/6/2029	190,311	0.21
GBP 100,000	Ocado 3.875% 8/10/2026	106,386	0.12	USD 20,000	Alphabet 2.05% 15/8/2050	12,020	0.01
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	114,694	0.13	USD 25,000	Amazon.com 2.7% 3/6/2060	15,548	0.02
EUR 100,000	Rolls-Royce 1.625% 9/5/2028	93,535	0.10	USD 113,000	American Airlines 7.25% 15/2/2028	111,185	0.12
USD 190,000	Rolls-Royce 5.75% 15/10/2027	184,772	0.20	USD 75,000	American Airlines 11.75% 15/7/2025	82,195	0.09
GBP 100,000	Rolls-Royce 5.75% 15/10/2027	120,112	0.13	USD 163,632	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029	157,254	0.17
EUR 150,000	Smiths 2% 23/2/2027	152,849	0.17	USD 20,000	American Express 4.05% 3/12/2042	17,066	0.02
GBP 25,000	Southern Electric Power Distribution 5.5% 7/6/2032	31,508	0.04	USD 70,000	American Express 4.989% 26/5/2033	66,463	0.07
EUR 100,000	SSE 1.25% 16/4/2025	103,895	0.11	USD 3,000	American Greetings 8.75% 15/4/2025	2,958	0.00
GBP 25,000	THFC Funding No 1 5.125% 21/12/2035	30,137	0.03	USD 25,000	American Tower 3.7% 15/10/2049	17,466	0.02
USD 25,000	Virgin Media Finance 5% 15/7/2030	20,268	0.02	USD 25,000	American Water Capital 3.45% 1/5/2050	18,203	0.02
GBP 100,000	Virgin Media Secured Finance 5.25% 15/5/2029	107,989	0.12	USD 59,000	AmeriGas Partners / AmeriGas Finance 5.75% 20/5/2027	54,597	0.06
USD 27,000	Vodafone 5.125% 4/6/2081	18,981	0.02	USD 169,000	AmeriGas Partners / AmeriGas Finance 5.875% 20/8/2026	158,746	0.17
USD 25,000	Vodafone 7% 4/4/2079	25,184	0.03	USD 170,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	173,861	0.19
		3,136,090	3.41	USD 50,000	Amgen 3.375% 21/2/2050	35,644	0.04
	United States			USD 25,000	Amgen 4.2% 1/3/2033	23,022	0.03
USD 165,000	180 Medical 3.875% 15/10/2029	142,683	0.16	USD 20,000	Amgen 4.563% 15/6/2048	17,026	0.02
USD 100,000	3M 3.05% 15/4/2030	89,418	0.10	USD 119,000	AMN Healthcare 4.625% 1/10/2027	109,068	0.12
USD 25,000	Abbott Laboratories 4.9% 30/11/2046	24,328	0.03	USD 50,000	Amphenol 2.8% 15/2/2030	43,562	0.05
USD 50,000	AbbVie 4.4% 6/11/2042	43,614	0.05	USD 25,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.7% 1/2/2036	23,974	0.03
USD 166,000	Acadia Healthcare 5.5% 1/7/2028	157,032	0.17				
USD 25,000	Activision Blizzard 2.5% 15/9/2050	15,950	0.02				
USD 25,000	Adobe 2.3% 1/2/2030	21,710	0.02				
USD 50,000	Adtalem Global Education 5.5% 1/3/2028	46,832	0.05				
USD 20,000	Advance Auto Parts 3.9% 15/4/2030	17,335	0.02				
USD 110,000	Advantage Sales & Marketing 6.5% 15/11/2028	95,261	0.10				
USD 172,000	AECOM 5.125% 15/3/2027	165,148	0.18				

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 50,000	Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	46,609	0.05	USD 100,000	Bank of America 2.015% 13/2/2026	94,291	0.10
USD 149,600	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	135,985	0.15	USD 50,000	Bank of America 2.482% 21/9/2036	38,113	0.04
USD 49,000	Apollo Commercial Real Estate Finance 4.625% 15/6/2029	38,515	0.04	USD 50,000	Bank of America 2.831% 24/10/2051	32,178	0.04
EUR 100,000	Apple 0.5% 15/11/2031	87,789	0.10	USD 25,000	Bank of America 3.95% 21/4/2025	24,201	0.03
USD 25,000	Apple 2.95% 11/9/2049	17,867	0.02	USD 50,000	Bank of America 5% 21/1/2044	47,413	0.05
USD 20,000	Apple 3.35% 9/2/2027	19,103	0.02	USD 100,000	Bank of New York Mellon 4.289% 13/6/2033	92,016	0.10
USD 20,000	Apple 4.65% 23/2/2046	19,134	0.02	USD 117,000	Bausch Health Americas 8.5% 31/1/2027	64,566	0.07
USD 116,000	APX 5.75% 15/7/2029	100,147	0.11	USD 23,000	Bausch Health Americas 9.25% 1/4/2026	20,968	0.02
USD 10,000	APX 6.75% 15/2/2027	9,687	0.01	USD 25,000	Baxter International 2.6% 15/8/2026	23,068	0.03
USD 25,000	Archer-Daniels-Midland 3.25% 27/3/2030	22,760	0.02	USD 16,000	BCPE Ulysses Intermediate 7.75% 1/4/2027	14,779	0.02
USD 15,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	14,357	0.02	USD 61,000	Beacon Roofing Supply 4.125% 15/5/2029	52,592	0.06
USD 25,000	Arcosa 4.375% 15/4/2029	22,384	0.02	USD 40,000	Beacon Roofing Supply 6.5% 1/8/2030	39,447	0.04
USD 25,000	Ares Capital 2.875% 15/6/2028	21,077	0.02	USD 32,000	Beazer Homes USA 5.875% 15/10/2027	30,141	0.03
USD 25,000	Arsenal AIC Parent 8% 1/10/2030	25,499	0.03	EUR 100,000	Belden 3.375% 15/7/2031	90,458	0.10
USD 5,000	Asbury Automotive 4.75% 1/3/2030	4,383	0.00	USD 2,000	Belo 7.75% 1/6/2027	1,994	0.00
USD 68,000	Ashland 3.375% 1/9/2031	54,510	0.06	USD 25,000	Best Buy 1.95% 1/10/2030	20,028	0.02
USD 5,000	Ashland 6.875% 15/5/2043	4,931	0.01	USD 10,000	Biogen 3.15% 1/5/2050	6,541	0.01
USD 17,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	14,510	0.02	USD 50,000	Biogen 5.2% 15/9/2045	47,113	0.05
USD 22,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	21,089	0.02	USD 50,000	Block Financial 2.5% 15/7/2028	42,793	0.05
USD 16,000	ASP Unifrax 7.5% 30/9/2029	8,307	0.01	USD 166,000	BlueLinX 6% 15/11/2029	148,436	0.16
USD 25,000	AT&T 2.25% 1/2/2032	19,512	0.02	USD 242,000	Boise Cascade 4.875% 1/7/2030	218,492	0.24
USD 50,000	AT&T 3.85% 1/6/2060	34,111	0.04	USD 50,000	Booking 3.65% 15/3/2025	48,751	0.05
USD 25,000	AT&T 4.5% 15/5/2035	22,212	0.03	EUR 100,000	BorgWarner 1% 19/5/2031	83,586	0.09
USD 50,000	AT&T 4.85% 1/3/2039	44,541	0.05	USD 20,000	BP Capital Markets America 3% 24/2/2050	13,343	0.01
USD 53,000	AthenaHealth 6.5% 15/2/2030	45,962	0.05	USD 30,000	Brand Industrial Services 10.375% 1/8/2030	30,810	0.03
USD 9,000	ATI 5.125% 1/10/2031	7,966	0.01	USD 41,000	Brinker International 8.25% 15/7/2030	40,073	0.04
USD 36,000	ATI 5.875% 1/12/2027	35,072	0.04	USD 100,000	Bristol-Myers Squibb 1.45% 13/11/2030	79,324	0.09
USD 50,000	ATI 7.25% 15/8/2030	50,504	0.05	USD 100,000	Bristol-Myers Squibb 3.55% 15/3/2042	79,665	0.09
USD 116,000	Atkore 4.25% 1/6/2031	100,340	0.11	USD 20,000	Bristol-Myers Squibb 4.25% 26/10/2049	16,920	0.02
USD 25,000	Atmos Energy 3% 15/6/2027	23,437	0.02	USD 2,000	Bristow 6.875% 1/3/2028	1,872	0.00
USD 20,000	Atmos Energy 4.125% 15/3/2049	16,367	0.02	USD 20,000	Broadcom 3.137% 15/11/2035	15,268	0.02
USD 25,000	Autodesk 2.85% 15/1/2030	21,821	0.02	USD 25,000	Broadcom 3.5% 15/2/2041	18,367	0.02
USD 100,000	Autodesk 3.5% 15/6/2027	94,389	0.10	USD 13,000	Broadcom 4.11% 15/9/2028	12,233	0.01
USD 25,000	AutoNation 3.8% 15/11/2027	22,989	0.03	USD 70,000	Broadcom 4.15% 15/11/2030	64,015	0.07
USD 25,000	AutoNation 4.75% 1/6/2030	23,298	0.03	USD 25,000	Broadcom 4.3% 15/11/2032	22,615	0.02
USD 10,000	AvalonBay Communities 4.15% 1/7/2047	8,023	0.01	USD 12,000	Broadcom 4.926% 15/5/2037	10,796	0.01
USD 25,000	Avista 4.35% 1/6/2048	20,537	0.02	USD 25,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	23,736	0.03
USD 50,000	Avnet 5.5% 1/6/2032	47,409	0.05	USD 25,000	Brown & Brown 4.95% 17/3/2052	21,094	0.02
USD 25,000	Baker Hughes 5.125% 15/9/2040	23,718	0.03				
USD 80,000	Baker Hughes / Baker Hughes Co-Obligor 4.486% 1/5/2030	77,098	0.08				
USD 20,000	Baltimore Gas and Electric 4.55% 1/6/2052	17,394	0.02				
USD 200,000	Bank of America 1.319% 19/6/2026	184,019	0.20				

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,000	Brundage-Bone Concrete Pumping 6% 1/2/2026	1,922	0.00	USD 149,000	CHS/Community Health Systems 6.875% 15/4/2029	90,186	0.10
USD 50,000	Builders FirstSource 4.25% 1/2/2032	42,499	0.05	USD 20,000	Chubb INA 4.35% 3/11/2045	17,495	0.02
USD 297,000	Builders FirstSource 6.375% 15/6/2032	290,012	0.32	USD 171,000	Churchill Downs 6.75% 1/5/2031	166,831	0.18
USD 100,000	Bunge Finance 1.63% 17/8/2025	92,578	0.10	USD 50,000	Citigroup 3.2% 21/10/2026	46,621	0.05
USD 60,000	Burford Capital Global Finance 6.875% 15/4/2030	54,672	0.06	USD 25,000	Citigroup 4.65% 23/7/2048	21,762	0.02
USD 11,000	Calumet Specialty Products Partners / Calumet Finance 11% 15/4/2025	11,295	0.01	USD 150,000	Citigroup 4.658% 24/5/2028	146,009	0.16
USD 25,000	Camden Property Trust 3.15% 1/7/2029	22,463	0.02	USD 25,000	Citigroup 4.75% 18/5/2046	21,019	0.02
USD 59,000	Cano Health 6.25% 1/10/2028	14,269	0.02	USD 21,000	Civitas Resources 8.75% 1/7/2031	21,706	0.02
USD 75,000	Carlisle 2.75% 1/3/2030	63,594	0.07	USD 32,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	31,950	0.03
USD 32,000	Carpenter Technology 7.625% 15/3/2030	32,259	0.04	USD 36,000	Clear Channel Outdoor 5.125% 15/8/2027	32,321	0.04
USD 20,000	Carrier Global 3.577% 5/4/2050	14,342	0.02	USD 30,000	Clear Channel Outdoor 9% 15/9/2028	30,147	0.03
USD 44,000	Carrols Restaurant 5.875% 1/7/2029	37,906	0.04	USD 25,000	Cleco Corporate 4.973% 1/5/2046	20,101	0.02
USD 111,000	Cars.com 6.375% 1/11/2028	102,163	0.11	USD 77,000	Cloud Software 6.5% 31/3/2029	68,874	0.07
USD 83,000	Carvana 5.875% 1/10/2028	51,140	0.06	USD 73,000	Cloud Software 9% 30/9/2029	65,288	0.07
USD 50,000	Carvana 10.25% 1/5/2030	38,811	0.04	USD 25,000	CME 5.3% 15/9/2043	25,291	0.03
USD 20,000	Caterpillar 3.25% 19/9/2049	15,137	0.02	USD 22,000	CMG Media 8.875% 15/12/2027	17,281	0.02
USD 20,000	Cboe Global Markets 3.65% 12/1/2027	19,131	0.02	USD 28,000	CNX Midstream Partners 4.75% 15/4/2030	24,189	0.03
USD 25,000	CBRE Services 2.5% 1/4/2031	20,091	0.02	USD 25,000	Coca-Cola 2.5% 1/6/2040	18,082	0.02
USD 155,000	CBRE Services 4.875% 1/3/2026	151,563	0.16	USD 80,000	Coca-Cola 2.75% 1/6/2060	52,128	0.06
USD 12,000	CCO / CCO Capital 4.25% 15/1/2034	9,202	0.01	USD 50,000	Coca-Cola 3% 5/3/2051	36,207	0.04
USD 10,000	CCO / CCO Capital 4.5% 15/8/2030	8,430	0.01	USD 105,000	Cogent Communications 3.5% 1/5/2026	97,296	0.11
USD 50,000	CCO / CCO Capital 4.5% 1/5/2032	40,559	0.04	USD 250,000	Cogent Communications 7% 15/6/2027	242,725	0.26
USD 67,000	CCO / CCO Capital 4.5% 1/6/2033	52,836	0.06	USD 334,000	Coinbase Global 3.375% 1/10/2028	245,964	0.27
USD 40,000	CCO / CCO Capital 4.75% 1/2/2032	33,209	0.04	USD 20,000	Columbia Pipeline 4.5% 1/6/2025	19,512	0.02
USD 50,000	CCO / CCO Capital 5.375% 1/6/2029	45,705	0.05	USD 25,000	Comcast 2.8% 15/1/2051	15,886	0.02
USD 280,000	CCO / CCO Capital 7.375% 1/3/2031	278,582	0.30	USD 25,000	Comcast 3.75% 1/4/2040	20,585	0.02
USD 89,000	CDI Escrow Issuer 5.75% 1/4/2030	83,165	0.09	USD 50,000	Comcast 3.95% 15/10/2025	48,670	0.05
USD 50,000	CDW / CDW Finance 4.25% 1/4/2028	46,124	0.05	USD 137,000	Commercial Metals 4.125% 15/1/2030	121,393	0.13
USD 20,000	Cencora 3.45% 15/12/2027	18,777	0.02	USD 73,000	Commercial Metals 4.375% 15/3/2032	62,566	0.07
USD 20,000	Cencora 4.3% 15/12/2047	16,704	0.02	USD 50,000	Connecticut Light and Power 4% 1/4/2048	40,794	0.04
USD 10,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	10,135	0.01	USD 25,000	ConocoPhillips 4.025% 15/3/2062	19,151	0.02
USD 25,000	CF Industries 4.95% 1/6/2043	21,170	0.02	USD 10,000	ConocoPhillips 4.3% 15/11/2044	8,594	0.01
USD 20,000	Charles Schwab 4% 1/2/2029	18,787	0.02	USD 60,000	ConocoPhillips 5.9% 15/10/2032	64,153	0.07
USD 22,000	Chemours 5.75% 15/11/2028	19,717	0.02	USD 39,000	Consolidated Communications 6.5% 1/10/2028	29,933	0.03
USD 150,000	Cheniere Corpus Christi 3.7% 15/11/2029	136,252	0.15	USD 50,000	Consolidated Edison of New York 3.8% 15/5/2028	47,285	0.05
USD 50,000	Chevron 2.954% 16/5/2026	47,626	0.05	USD 30,000	Consolidated Edison of New York 4.5% 15/5/2058	24,562	0.03
USD 106,000	Chord Energy 6.375% 1/6/2026	103,980	0.11	USD 20,000	Consolidated Edison of New York 5.5% 1/12/2039	19,307	0.02
				USD 61,035	Cooper-Standard Automotive 13.5% 31/3/2027	62,964	0.07
				USD 5,000	Cornerstone Building Brands 6.125% 15/1/2029	4,069	0.00
				USD 175,000	Coty 5% 15/4/2026	168,419	0.18

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 77,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	70,621	0.08	EUR 100,000	Emerald Debt Merger Sub 6.375% 15/12/2030	108,519	0.12
USD 48,000	CPI CG 8.625% 15/3/2026	46,603	0.05	USD 40,000	Encino Acquisition Partners 8.5% 1/5/2028	37,696	0.04
USD 35,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	31,888	0.03	USD 59,000	Encompass Health 4.5% 1/2/2028	54,963	0.06
USD 20,000	Crescent Energy Finance 7.25% 1/5/2026	19,681	0.02	USD 339,000	Encompass Health 4.625% 1/4/2031	297,180	0.32
USD 54,000	Crescent Energy Finance 9.25% 15/2/2028	55,273	0.06	USD 45,000	EnerSys 4.375% 15/12/2027	41,233	0.04
USD 43,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	44,448	0.05	USD 20,000	Enterprise Products Operating 4.15% 16/10/2028	19,084	0.02
USD 57,000	Crocs 4.25% 15/3/2029	48,115	0.05	USD 20,000	Enterprise Products Operating 4.25% 15/2/2048	16,319	0.02
USD 100,000	Crown Castle 3.7% 15/6/2026	95,083	0.10	USD 38,000	Enviva Partners / Enviva Partners Finance 6.5% 15/1/2026	32,475	0.04
USD 25,000	Crown Castle 4.15% 1/7/2050	18,912	0.02	USD 50,000	EQT 3.625% 15/5/2031	43,091	0.05
USD 20,000	CSX 3.8% 1/3/2028	19,034	0.02	USD 50,000	EQT 3.9% 1/10/2027	46,695	0.05
USD 65,000	CVR Energy 5.75% 15/2/2028	59,137	0.06	USD 10,000	Equinix 3% 15/7/2050	6,333	0.01
USD 20,000	CVS Health 4.125% 1/4/2040	16,335	0.02	USD 20,000	ERP Operating 3% 1/7/2029	17,799	0.02
USD 25,000	CVS Health 4.25% 1/4/2050	19,848	0.02	USD 20,000	Essential Utilities 3.351% 15/4/2050	13,325	0.01
USD 35,000	CVS Health 4.3% 25/3/2028	33,633	0.04	USD 10,000	Estee Lauder 3.125% 1/12/2049	6,951	0.01
USD 25,000	Danaher 3.35% 15/9/2025	24,107	0.03	USD 108,000	Evergreen Acqco 1 / TVI 9.75% 26/4/2028	111,948	0.12
USD 368,000	DaVita 4.625% 1/6/2030	315,856	0.34	USD 50,000	Eversource Energy 0.8% 15/8/2025	45,650	0.05
USD 20,000	Deere 3.1% 15/4/2030	18,146	0.02	USD 20,000	Eversource Energy 3.45% 15/1/2050	14,096	0.01
USD 50,000	Dell International / EMC 6.02% 15/6/2026	50,512	0.06	USD 50,000	Eversource Energy 5.125% 15/5/2033	48,392	0.05
USD 5,000	Dell International / EMC 8.35% 15/7/2046	6,137	0.01	USD 25,000	Exelon 5.6% 15/3/2053	24,210	0.03
USD 90,000	Deluxe 8% 1/6/2029	76,032	0.08	USD 25,000	Exxon Mobil 2.709% 6/3/2025	24,100	0.03
USD 25,000	Devon Energy 4.5% 15/1/2030	23,369	0.03	USD 20,000	Exxon Mobil 3.452% 15/4/2051	14,902	0.02
USD 25,000	Devon Energy 4.75% 15/5/2042	20,854	0.02	USD 20,000	Exxon Mobil 4.227% 19/3/2040	17,891	0.02
USD 50,000	Dick's Sporting Goods 4.1% 15/1/2052	32,458	0.04	USD 100,000	FactSet Research Systems 3.45% 1/3/2032	84,820	0.09
USD 394,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	350,022	0.38	USD 157,000	Fair Isaac 4% 15/6/2028	143,678	0.16
USD 40,000	DISH DBS 5.75% 1/12/2028	31,152	0.03	USD 25,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	20,688	0.02
USD 70,000	DISH DBS 7.375% 1/7/2028	43,761	0.05	USD 50,000	First American Financial 4% 15/5/2030	43,485	0.05
USD 62,000	DISH DBS 7.75% 1/7/2026	46,519	0.05	USD 30,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025	28,144	0.03
USD 25,000	Dollar General 4.15% 1/11/2025	24,278	0.03	USD 25,000	FMC 3.2% 1/10/2026	23,142	0.03
USD 100,000	Domtar 6.75% 1/10/2028	86,474	0.09	GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	121,236	0.13
USD 10,000	Dover 5.375% 15/10/2035	10,000	0.01	USD 200,000	Ford Motor Credit 7.35% 4/11/2027	203,737	0.22
USD 15,000	Dream Finders Homes 8.25% 15/8/2028	15,222	0.02	USD 80,000	Ford Motor Credit 7.35% 6/3/2030	81,519	0.09
USD 25,000	eBay 2.7% 11/3/2030	21,384	0.02	USD 100,000	Fortinet 1% 15/3/2026	89,435	0.10
USD 100,000	Ecolab 2.125% 1/2/2032	81,440	0.09	USD 28,000	Fortrea 7.5% 1/7/2030	27,664	0.03
USD 50,000	Edwards Lifesciences 4.3% 15/6/2028	48,076	0.05	USD 68,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	63,317	0.07
USD 75,000	Electronic Arts 2.95% 15/2/2051	48,625	0.05	USD 58,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	60,354	0.07
USD 125,000	Electronic Arts 4.8% 1/3/2026	123,663	0.13				
USD 20,000	Elevance Health 3.7% 15/9/2049	14,944	0.02				
EUR 100,000	Eli Lilly 0.625% 1/11/2031	87,662	0.10				
USD 50,000	Eli Lilly 2.5% 15/9/2060	29,863	0.03				
USD 34,000	Embarq 7.995% 1/6/2036	20,431	0.02				
USD 68,000	Embecka 5% 15/2/2030	55,315	0.06				
USD 35,000	Embecka 6.75% 15/2/2030	30,885	0.03				

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ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 13,000	Foundation Building Materials 6% 1/3/2029	11,005	0.01	USD 65,000	Home Point Capital 5% 1/2/2026	60,944	0.07
USD 21,000	Freedom Mortgage 7.625% 1/5/2026	19,322	0.02	USD 50,000	Hormel Foods 1.8% 11/6/2030	41,367	0.04
USD 25,000	FS KKR Capital 3.4% 15/1/2026	22,959	0.03	USD 103,000	Howard Hughes 5.375% 1/8/2028	93,017	0.10
USD 100,000	FTAI Infra Escrow 10.5% 1/6/2027	100,141	0.11	USD 29,000	Howard Midstream Energy Partners 8.875% 15/7/2028	29,834	0.03
USD 24,000	FXI 12.25% 15/11/2026	21,600	0.02	USD 20,000	HP 1.45% 17/6/2026	18,040	0.02
USD 105,000	Garden Spinco 8.625% 20/7/2030	111,980	0.12	USD 50,000	HP 3% 17/6/2027	45,969	0.05
USD 187,000	Gartner 3.625% 15/6/2029	164,470	0.18	USD 75,000	HP 3.4% 17/6/2030	65,804	0.07
USD 50,000	Gartner 3.75% 1/10/2030	43,234	0.05	USD 10,000	IDEX 2.625% 15/6/2031	8,251	0.01
USD 120,000	Gartner 4.5% 1/7/2028	112,067	0.12	USD 150,000	IDEX 3% 1/5/2030	130,349	0.14
USD 100,000	GATX 3.25% 15/9/2026	92,826	0.10	USD 50,000	Illumina 2.55% 23/3/2031	40,209	0.04
USD 74,000	GCI 4.75% 15/10/2028	64,278	0.07	USD 89,000	Installed Building Products 5.75% 1/2/2028	83,659	0.09
USD 20,000	General Mills 2.875% 15/4/2030	17,492	0.02	USD 150,000	Intel 4% 15/12/2032	139,008	0.15
USD 100,000	General Mills 4.95% 29/3/2033	97,510	0.11	USD 25,000	Intercontinental Exchange 1.85% 15/9/2032	19,046	0.02
USD 60,000	General Mills 5.4% 15/6/2040	58,490	0.06	USD 25,000	Intercontinental Exchange 3.75% 1/12/2025	24,126	0.03
USD 10,000	General Motors 5.2% 1/4/2045	8,268	0.01	USD 10,000	Intercontinental Exchange 4.25% 21/9/2048	8,414	0.01
USD 20,000	General Motors Financial 2.35% 8/1/2031	15,546	0.02	USD 110,000	International Business Machines 4% 20/6/2042	90,662	0.10
USD 25,000	Genuine Parts 1.875% 1/11/2030	19,605	0.02	USD 100,000	International Business Machines 4.15% 27/7/2027	96,585	0.11
USD 5,000	Genworth 6.5% 15/6/2034	4,296	0.00	USD 25,000	Interpublic of 3.375% 1/3/2041	17,642	0.02
USD 20,000	Gilead Sciences 3.5% 1/2/2025	19,466	0.02	USD 50,000	Interpublic of 5.4% 1/10/2048	45,658	0.05
USD 5,000	Global Marine 7% 1/6/2028	4,346	0.00	USD 50,000	Intuit 1.65% 15/7/2030	40,417	0.04
USD 92,000	Global Partners / GLP Finance 6.875% 15/1/2029	86,806	0.09	EUR 100,000	IQVIA 2.25% 15/3/2029	93,344	0.10
USD 100,000	Goldman Sachs 3.814% 23/4/2029	92,528	0.10	USD 26,000	Iron Mountain 5.25% 15/3/2028	24,472	0.03
USD 100,000	Goldman Sachs 4.017% 31/10/2038	83,160	0.09	USD 180,000	Iron Mountain 5.625% 15/7/2032	161,727	0.18
USD 100,000	Goldman Sachs 4.25% 21/10/2025	96,984	0.11	USD 160,000	Iron Mountain 7% 15/2/2029	159,896	0.17
USD 75,000	Goldman Sachs 4.75% 21/10/2045	67,482	0.07	USD 50,000	ITC 2.95% 14/5/2030	42,783	0.05
USD 25,000	Golub Capital BDC 2.5% 24/8/2026	21,958	0.02	USD 20,000	Jabil 3.6% 15/1/2030	17,905	0.02
USD 124,000	GrafTech Global Enterprises 9.875% 15/12/2028	120,327	0.13	USD 50,000	John Deere Capital 1.45% 15/1/2031	39,643	0.04
USD 15,000	Greystar Real Estate Partners 7.75% 1/9/2030	15,141	0.02	USD 16,250	John Sevier Combined Cycle Generation 4.626% 15/1/2042	15,074	0.02
USD 95,000	GYP III 4.625% 1/5/2029	83,657	0.09	USD 25,000	Johnson & Johnson 3.7% 1/3/2046	20,954	0.02
USD 25,000	Halliburton 2.92% 1/3/2030	21,797	0.02	USD 50,000	Johnson & Johnson 4.375% 5/12/2033	49,403	0.05
USD 25,000	HCA 4.625% 15/3/2052	20,091	0.02	USD 250,000	JPMorgan Chase 3.625% 1/12/2027	234,996	0.26
USD 60,000	HCA 5.25% 15/6/2049	52,553	0.06	USD 50,000	JPMorgan Chase 3.897% 23/1/2049	39,395	0.04
USD 10,000	Heartland Dental / Heartland Dental Finance 10.5% 30/4/2028	10,112	0.01	USD 60,000	JPMorgan Chase 5.5% 15/10/2040	60,664	0.07
USD 20,000	Hess 5.6% 15/2/2041	18,869	0.02	USD 50,000	Juniper Networks 2% 10/12/2030	38,743	0.04
USD 20,000	HF Sinclair 5.875% 1/4/2026	20,103	0.02	USD 80,000	KB Home 7.25% 15/7/2030	80,684	0.09
USD 212,000	Hilton Domestic Operating 4% 1/5/2031	183,855	0.20	USD 20,000	Kellogg 2.1% 1/6/2030	16,394	0.02
USD 240,000	Hilton Domestic Operating 4.875% 15/1/2030	224,037	0.24	USD 50,000	Kellogg 4.5% 1/4/2046	42,954	0.05
USD 100,000	Hologic 3.25% 15/2/2029	87,126	0.09	USD 13,000	Kennedy-Wilson 4.75% 1/3/2029	10,348	0.01
USD 25,000	Home Depot 2.7% 15/4/2030	21,964	0.02	USD 5,000	Kennedy-Wilson 5% 1/3/2031	3,794	0.00
USD 20,000	Home Depot 3.3% 15/4/2040	15,806	0.02	USD 10,000	Keurig Dr Pepper 3.8% 1/5/2050	7,610	0.01
USD 20,000	Home Depot 3.35% 15/4/2050	14,677	0.02	USD 70,000	Keurig Dr Pepper 4.05% 15/4/2032	64,125	0.07
USD 50,000	Home Depot 4.95% 15/9/2052	47,893	0.05				

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ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Keurig Dr Pepper 4.5% 15/4/2052	17,017	0.02	USD 25,000	McKesson 0.9% 3/12/2025	22,625	0.02
USD 25,000	Keysight Technologies 3% 30/10/2029	21,865	0.02	GBP 100,000	McKesson 3.125% 17/2/2029	110,549	0.12
USD 10,000	Kimberly-Clark 3.2% 30/7/2046	7,255	0.01	USD 66,000	Medline Borrower 5.25% 1/10/2029	58,771	0.06
USD 20,000	Kinder Morgan 5.55% 1/6/2045	18,094	0.02	USD 10,000	Medtronic 4.625% 15/3/2045	9,393	0.01
USD 10,000	Kinder Morgan 7.75% 15/1/2032	11,177	0.01	USD 25,000	Merck 2.9% 10/12/2061	15,759	0.02
USD 25,000	Kraft Heinz Foods 5.5% 1/6/2050	24,211	0.03	USD 25,000	Merck 3.7% 10/2/2045	20,401	0.02
USD 20,000	LABL 9.5% 1/11/2028	20,613	0.02	USD 50,000	Merck 5% 17/5/2053	48,878	0.05
USD 15,000	LABL 10.5% 15/7/2027	14,393	0.02	USD 157,000	Meritage Homes 5.125% 6/6/2027	150,989	0.16
USD 25,000	Laboratory of America 1.55% 1/6/2026	22,469	0.02	USD 18,000	Metis Merger Sub 6.5% 15/5/2029	15,670	0.02
USD 25,000	Laboratory of America 4.7% 1/2/2045	21,440	0.02	USD 25,000	MetLife 5.7% 15/6/2035	25,597	0.03
USD 10,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	8,415	0.01	USD 35,000	Michaels 7.875% 1/5/2029	24,129	0.03
USD 50,000	Lam Research 4% 15/3/2029	47,936	0.05	USD 60,000	Microsoft 2.675% 1/6/2060	38,717	0.04
USD 6,000	Lamb Weston 4.125% 31/1/2030	5,290	0.01	USD 20,000	Microsoft 3.7% 8/8/2046	16,971	0.02
USD 143,000	Lamb Weston 4.875% 15/5/2028	135,262	0.15	USD 116,000	MicroStrategy 6.125% 15/6/2028	103,921	0.11
USD 27,000	LD 6.125% 1/4/2028	17,623	0.02	USD 34,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	29,611	0.03
USD 133,000	LD 6.5% 1/11/2025	111,867	0.12	USD 16,000	MIWD Holdco II / MIWD Finance 5.5% 1/2/2030	13,548	0.01
USD 25,000	Lear 3.5% 30/5/2030	21,863	0.02	USD 19,000	Mobius Merger Sub 9% 1/6/2030	17,369	0.02
USD 20,000	Leggett & Platt 4.4% 15/3/2029	18,912	0.02	USD 171,000	Molina Healthcare 4.375% 15/6/2028	157,459	0.17
USD 84,000	LGI Homes 4% 15/7/2029	69,424	0.08	USD 25,000	Moody's 4.25% 1/2/2029	24,062	0.03
USD 24,000	Liberty Interactive 8.5% 15/7/2029	9,369	0.01	USD 97,000	Moog 4.25% 15/12/2027	88,597	0.10
USD 10,000	Liberty Mutual 4.3% 1/2/2061	6,057	0.01	USD 25,000	Morgan Stanley 1.794% 13/2/2032	19,247	0.02
USD 60,000	LifePoint Health 9.875% 15/8/2030	59,226	0.06	USD 25,000	Morgan Stanley 3.591% 22/7/2028	23,123	0.03
USD 155,000	Lions Gate Capital 5.5% 15/4/2029	93,814	0.10	USD 25,000	Morgan Stanley 4.3% 27/1/2045	21,312	0.02
USD 126,000	Louisiana-Pacific 3.625% 15/3/2029	108,515	0.12	USD 50,000	Morgan Stanley 4.35% 8/9/2026	48,089	0.05
USD 25,000	Lowe's 1.7% 15/10/2030	19,859	0.02	USD 100,000	Morgan Stanley 5% 24/11/2025	98,430	0.11
USD 23,000	Madison IAQ 5.875% 30/6/2029	19,377	0.02	USD 100,000	Morgan Stanley 5.25% 21/4/2034	97,043	0.11
USD 25,000	Main Street Capital 3% 14/7/2026	22,157	0.02	USD 50,000	Morgan Stanley 5.597% 24/3/2051	50,469	0.05
USD 50,000	Marsh & McLennan 2.25% 15/11/2030	41,350	0.04	USD 30,000	Motorola Solutions 2.3% 15/11/2030	23,919	0.03
USD 50,000	Marsh & McLennan 4.75% 15/3/2039	46,276	0.05	USD 25,000	Motorola Solutions 2.75% 24/5/2031	20,286	0.02
USD 25,000	Marsh & McLennan 4.9% 15/3/2049	22,990	0.03	USD 75,000	Motorola Solutions 4.6% 23/2/2028	72,587	0.08
USD 50,000	Marsh & McLennan 5.45% 15/3/2053	49,468	0.05	USD 50,000	Motorola Solutions 5.5% 1/9/2044	45,821	0.05
USD 50,000	Martin Marietta Materials 2.4% 15/7/2031	40,484	0.04	USD 174,000	MPH Acquisition 5.5% 1/9/2028	147,748	0.16
USD 14,000	Martin Midstream Partners / Martin Midstream Finance 11.5% 15/2/2028	14,184	0.02	USD 25,000	MPLX 2.65% 15/8/2030	20,776	0.02
USD 25,000	Mastercard 3.85% 26/3/2050	20,802	0.02	USD 20,000	MPLX 4% 15/3/2028	18,761	0.02
USD 60,000	Mauser Packaging Solutions 7.875% 15/8/2026	59,018	0.06	USD 30,000	MPLX 4.7% 15/4/2048	24,165	0.03
USD 31,000	Mauser Packaging Solutions 9.25% 15/4/2027	28,147	0.03	USD 30,000	MPLX 4.95% 14/3/2052	24,780	0.03
USD 40,000	Maxim Crane Works Capital 11.5% 1/9/2028	40,450	0.04	USD 20,000	MPLX 5.2% 1/12/2047	17,150	0.02
USD 50,000	McCormick 1.85% 15/2/2031	39,308	0.04	GBP 100,000	MPT Operating Partnership / MPT Finance 3.692% 5/6/2028	86,286	0.09
USD 20,000	McCormick 2.5% 15/4/2030	16,891	0.02	EUR 100,000	Nasdaq 0.9% 30/7/2033	79,463	0.09
USD 50,000	McDonald's 4.45% 1/3/2047	43,261	0.05	USD 25,000	National Fuel Gas 5.5% 15/1/2026	24,775	0.03
				USD 25,000	National Rural Utilities Cooperative Finance 2.85% 27/1/2025	24,133	0.03
				USD 20,000	National Rural Utilities Cooperative Finance 4.3% 15/3/2049	16,313	0.02

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ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 38,000	Nationstar Mortgage 5.5% 15/8/2028	34,575	0.04	USD 25,000	Paramount Global 6.375% 30/3/2062	20,679	0.02
USD 160,000	Nationstar Mortgage 5.75% 15/11/2031	137,371	0.15	USD 19,000	Park River 6.75% 1/8/2029	15,327	0.02
USD 50,000	Nationstar Mortgage 6% 15/1/2027	47,670	0.05	USD 25,000	PayPal 2.85% 1/10/2029	22,080	0.02
USD 25,000	Navient 6.75% 15/6/2026	24,532	0.03	USD 192,000	PBF / PBF Finance 6% 15/2/2028	182,323	0.20
USD 57,000	Navient 9.375% 25/7/2030	57,165	0.06	USD 27,000	PBF / PBF Finance 7.875% 15/9/2030	26,959	0.03
USD 96,000	Neptune Bidco US 9.29% 15/4/2029	89,511	0.10	USD 50,000	PECO Energy 4.375% 15/8/2052	42,714	0.05
USD 101,000	Nestle 1.125% 13/7/2026	92,059	0.10	USD 13,000	PennyMac Financial Services 5.375% 15/10/2025	12,525	0.01
USD 29,000	New Enterprise Stone & Lime 9.75% 15/7/2028	28,776	0.03	USD 100,000	PepsiCo 2.75% 21/10/2051	67,918	0.07
USD 20,000	New York State Electric & Gas 3.3% 15/9/2049	13,206	0.01	USD 50,000	PepsiCo 3.45% 6/10/2046	39,704	0.04
USD 59,000	Nexstar Media 4.75% 1/11/2028	51,831	0.06	USD 100,000	PepsiCo 3.9% 18/7/2032	94,834	0.10
USD 74,000	NFP 6.875% 15/8/2028	65,208	0.07	USD 50,000	Pfizer 0.8% 28/5/2025	46,375	0.05
USD 50,000	NIKE 3.25% 27/3/2040	40,374	0.04	USD 59,000	PG&E 5% 1/7/2028	54,425	0.06
USD 43,000	Nine Energy Service 13% 1/2/2028	39,065	0.04	USD 15,000	PG&E 5.25% 1/7/2030	13,356	0.01
USD 43,000	Noble Finance II 8% 15/4/2030	44,511	0.05	USD 94,000	Pitney Bowes 7.25% 15/3/2029	68,263	0.07
USD 7,000	Nordstrom 4.375% 1/4/2030	5,543	0.01	USD 12,000	PM General Purchaser 9.5% 1/10/2028	11,415	0.01
USD 18,000	Northwest Fiber / Northwest Fiber Finance Sub 10.75% 1/6/2028	16,771	0.02	USD 95,000	Post 5.5% 15/12/2029	88,210	0.10
USD 50,000	Novartis Capital 2.2% 14/8/2030	42,658	0.05	USD 25,000	PPG Industries 2.8% 15/8/2029	22,022	0.02
USD 20,000	Novartis Capital 2.75% 14/8/2050	13,749	0.01	USD 20,000	President and Fellows of Harvard College 2.517% 15/10/2050	12,912	0.01
USD 32,000	NRG Energy 5.25% 15/6/2029	28,777	0.03	USD 125,000	PROG 6% 15/11/2029	112,134	0.12
USD 50,000	NVR 3% 15/5/2030	42,825	0.05	USD 100,000	Progressive 2.45% 15/1/2027	92,186	0.10
USD 2,000	Oceaneering International 6% 1/2/2028	1,883	0.00	USD 50,000	Progressive 4.125% 15/4/2047	41,654	0.05
EUR 100,000	Olympus Water US 3.875% 1/10/2028	90,241	0.10	USD 100,000	Prologis 4.75% 15/6/2033	95,988	0.10
USD 55,000	Olympus Water US 9.75% 15/11/2028	55,453	0.06	EUR 100,000	Prologis Euro Finance 1.5% 8/2/2034	80,168	0.09
USD 50,000	Omnicom / Omnicom Capital 3.6% 15/4/2026	47,833	0.05	USD 20,000	Prudential Financial 3% 10/3/2040	14,830	0.02
USD 20,000	Oncor Electric Delivery 3.7% 15/5/2050	15,117	0.02	USD 117,000	PTC 4% 15/2/2028	107,352	0.12
USD 25,000	ONE Gas 2% 15/5/2030	20,539	0.02	USD 50,000	Public Service Electric and Gas 3.1% 15/3/2032	43,404	0.05
USD 31,000	OneMain Finance 7.125% 15/3/2026	30,557	0.03	USD 30,000	Public Service Electric and Gas 5.125% 15/3/2053	29,337	0.03
USD 45,000	OneMain Finance 9% 15/1/2029	45,638	0.05	USD 25,000	Public Storage Operating 2.3% 1/5/2031	20,592	0.02
USD 50,000	ONEOK 4.35% 15/3/2029	46,709	0.05	USD 25,000	Public Storage Operating 3.385% 1/5/2029	22,959	0.02
USD 25,000	ONEOK 4.5% 15/3/2050	18,861	0.02	USD 20,000	QUALCOMM 4.65% 20/5/2035	19,654	0.02
USD 25,000	ONEOK 6.1% 15/11/2032	25,389	0.03	USD 100,000	Quanta Services 2.9% 1/10/2030	84,234	0.09
USD 50,000	ONEOK 6.35% 15/1/2031	51,358	0.06	USD 50,000	Quest Diagnostics 4.2% 30/6/2029	47,793	0.05
USD 25,000	ONEOK Partners 4.9% 15/3/2025	24,601	0.03	USD 75,000	QVC 4.45% 15/2/2025	67,681	0.07
USD 100,000	Oracle 2.65% 15/7/2026	92,805	0.10	USD 56,000	QVC 5.45% 15/8/2034	27,446	0.03
USD 60,000	Oracle 3.6% 1/4/2050	41,573	0.05	USD 24,000	Rackspace Technology Global 5.375% 1/12/2028	7,000	0.01
USD 20,000	Oracle 3.85% 1/4/2060	13,647	0.02	USD 45,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	24,350	0.03
USD 75,000	Oracle 5.55% 6/2/2053	69,938	0.08	USD 22,000	Radiology Partners 9.25% 1/2/2028	8,660	0.01
USD 14,000	Oscar AcquisitionCo / Oscar Finance 9.5% 15/4/2030	13,115	0.01	USD 17,000	Rain Carbon 12.25% 1/9/2029	17,578	0.02
USD 25,000	Otis Worldwide 3.112% 15/2/2040	18,838	0.02	USD 25,000	Rand Parent 8.5% 15/2/2030	23,867	0.03
USD 25,000	Owens Corning 3.875% 1/6/2030	22,758	0.02	USD 20,000	Raymond James Financial 4.65% 1/4/2030	19,358	0.02
USD 20,000	Packaging of America 3% 15/12/2029	17,449	0.02	USD 10,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	7,249	0.01

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 20,000	Realty Income 3% 15/1/2027	18,596	0.02	USD 22,000	Staples 10.75% 15/4/2027	11,961	0.01
USD 20,000	Realty Income 3.25% 15/1/2031	17,324	0.02	USD 100,000	Steel Dynamics 3.45% 15/4/2030	88,774	0.10
USD 25,000	Regeneron Pharmaceuticals 1.75% 15/9/2030	19,925	0.02	USD 25,000	StoneX 8.625% 15/6/2025	25,340	0.03
USD 70,000	Regeneron Pharmaceuticals 2.8% 15/9/2050	43,565	0.05	USD 25,000	STORE Capital 2.75% 18/11/2030	18,156	0.02
USD 50,000	Reliance Steel & Aluminum 2.15% 15/8/2030	40,412	0.04	USD 25,000	STORE Capital 4.5% 15/3/2028	22,341	0.02
USD 20,000	RELX Capital 4% 18/3/2029	19,003	0.02	USD 20,000	Stryker 3.5% 15/3/2026	19,208	0.02
USD 75,000	Republic Services 1.75% 15/2/2032	57,993	0.06	USD 100,000	Sunoco / Sunoco Finance 4.5% 15/5/2029	90,121	0.10
USD 25,000	Republic Services 2.9% 1/7/2026	23,497	0.03	USD 100,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	96,919	0.11
USD 20,000	Revvity 3.3% 15/9/2029	17,769	0.02	USD 12,000	Synchrony Financial 7.25% 2/2/2033	11,010	0.01
USD 47,000	Ritchie Bros 7.75% 15/3/2031	48,413	0.05	USD 45,000	Talen Energy Supply 8.625% 1/6/2030	46,858	0.05
USD 20,000	Roper Technologies 1.75% 15/2/2031	15,717	0.02	USD 80,000	Talos Production 12% 15/1/2026	83,481	0.09
USD 20,000	Roper Technologies 4.2% 15/9/2028	19,041	0.02	USD 50,000	Tapestry 3.05% 15/3/2032	38,334	0.04
USD 25,000	S&P Global 2.3% 15/8/2060	13,618	0.01	USD 6,000	Tapestry 4.125% 15/7/2027	5,599	0.01
USD 94,000	Sabre GBLB 11.25% 15/12/2027	89,672	0.10	USD 31,000	Taylor Morrison Communities 5.125% 1/8/2030	28,479	0.03
USD 20,000	San Diego Gas & Electric 3.75% 1/6/2047	15,196	0.02	USD 119,000	Taylor Morrison Communities 5.75% 15/1/2028	114,889	0.12
USD 25,000	Santander USA 4.5% 17/7/2025	24,393	0.03	USD 25,000	TC PipeLines 3.9% 25/5/2027	23,590	0.03
USD 20,000	Schlumberger 3.9% 17/5/2028	18,956	0.02	USD 56,000	TEGNA 4.625% 15/3/2028	50,289	0.06
USD 57,000	Science Applications International 4.875% 1/4/2028	52,534	0.06	USD 50,000	Teledyne Technologies 2.75% 1/4/2031	41,759	0.05
USD 9,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	7,942	0.01	USD 91,000	Tempur Sealy International 4% 15/4/2029	78,488	0.09
USD 61,000	Service Properties Trust 5.25% 15/2/2026	56,218	0.06	USD 98,000	Tenet Healthcare 6.125% 1/10/2028	94,439	0.10
USD 19,000	Service Properties Trust 7.5% 15/9/2025	18,866	0.02	USD 140,000	Tenet Healthcare 6.25% 1/2/2027	138,105	0.15
USD 75,000	ServiceNow 1.4% 1/9/2030	58,928	0.06	USD 32,000	Tenet Healthcare 6.75% 15/5/2031	31,927	0.03
USD 19,000	Shea Homes / Shea Homes Funding 4.75% 1/4/2029	16,873	0.02	USD 39,000	Tenet Healthcare 6.875% 15/11/2031	38,998	0.04
USD 1,091	Shutterfly Finance 9.75% 1/10/2027	1,085	0.00	USD 71,000	Tenneco 8% 17/11/2028	58,423	0.06
USD 20,000	Simon Property 2.65% 15/7/2030	16,886	0.02	USD 32,000	Texas Capital Bancshares 4% 6/5/2031	26,519	0.03
USD 98,000	Sinclair Television 5.5% 1/3/2030	52,412	0.06	USD 25,000	Texas Eastern Transmission 3.5% 15/1/2028	23,083	0.02
USD 25,000	Skyworks Solutions 3% 1/6/2031	20,360	0.02	USD 20,000	Texas Instruments 1.75% 4/5/2030	16,684	0.02
USD 60,000	Snap-on 4.1% 1/3/2048	50,616	0.05	USD 80,000	Texas Instruments 3.65% 16/8/2032	73,044	0.08
USD 20,000	Sonoco Products 3.125% 1/5/2030	17,306	0.02	USD 50,000	Texas Instruments 5% 14/3/2053	48,671	0.05
USD 20,000	Southern California Edison 3.65% 1/3/2028	18,707	0.02	USD 226,000	Thor Industries 4% 15/10/2029	190,152	0.21
USD 25,000	Southern California Edison 3.7% 1/8/2025	24,145	0.03	USD 50,000	T-Mobile USA 3.3% 15/2/2051	33,625	0.04
USD 20,000	Southern California Edison 4.875% 1/3/2049	17,439	0.02	USD 75,000	T-Mobile USA 3.6% 15/11/2060	50,328	0.06
USD 16,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	15,220	0.02	USD 31,000	TopBuild 4.125% 15/2/2032	25,834	0.03
USD 10,000	Spectra Energy Partners 4.5% 15/3/2045	8,053	0.01	USD 113,000	Townsquare Media 6.875% 1/2/2026	107,904	0.12
USD 9,000	SPX FLOW 8.75% 1/4/2030	8,530	0.01	USD 25,000	Toyota Motor Credit 0.8% 9/1/2026	22,650	0.02
USD 22,000	SRS Distribution 6.125% 1/7/2029	19,141	0.02	USD 25,000	Toyota Motor Credit 3.375% 1/4/2030	22,762	0.02
USD 58,000	Standard Industries 4.75% 15/1/2028	53,469	0.06	USD 100,000	Tractor Supply 5.25% 15/5/2033	97,865	0.11
				USD 20,000	Transcontinental Gas Pipe Line 3.95% 15/5/2050	15,008	0.02
				USD 20,000	Transcontinental Gas Pipe Line 4% 15/3/2028	18,846	0.02

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000	Travelers 4% 30/5/2047	8,245	0.01	USD 25,000	Verizon Communications 1.75% 20/1/2031	19,461	0.02
USD 39,000	Tri Pointe Homes 5.7% 15/6/2028	36,904	0.04	USD 70,000	Verizon Communications 2.65% 20/11/2040	46,820	0.05
USD 15,000	Trident TPI 12.75% 31/12/2028	15,622	0.02	USD 25,000	Verizon Communications 5.25% 16/3/2037	24,465	0.03
USD 25,000	Trimble 4.9% 15/6/2028	24,258	0.03	USD 5,000	Vertiv 4.125% 15/11/2028	4,494	0.00
USD 88,000	TriNet 3.5% 1/3/2029	75,678	0.08	USD 98,000	Viasat 6.5% 15/7/2028	76,283	0.08
USD 75,000	TriNet 7.125% 15/8/2031	75,154	0.08	USD 13,000	Vibrantz Technologies 9% 15/2/2030	10,572	0.01
USD 15,000	Tronox 4.625% 15/3/2029	12,325	0.01	USD 25,000	VICI Properties 5.625% 15/5/2052	22,024	0.02
USD 25,000	TTMT Escrow Issuer 8.625% 30/9/2027	25,796	0.03	USD 100,000	VICI Properties / VICI Note 3.75% 15/2/2027	91,810	0.10
USD 2,000	Tutor Perini 6.875% 1/5/2025	1,799	0.00	USD 25,000	Visa 3.65% 15/9/2047	20,429	0.02
USD 25,000	Uber Technologies 7.5% 15/9/2027	25,483	0.03	USD 23,000	Vital Energy 7.75% 31/7/2029	20,722	0.02
USD 50,000	Union Pacific 3.6% 15/9/2037	41,854	0.05	USD 23,000	Vital Energy 9.5% 15/1/2025	23,139	0.02
USD 85,000	Unisys 6.875% 1/11/2027	66,113	0.07	USD 21,000	Vital Energy 10.125% 15/1/2028	21,338	0.02
USD 25,000	United Parcel Service 5.3% 1/4/2050	25,402	0.03	USD 20,000	VT Topco 8.5% 15/8/2030	20,350	0.02
USD 55,000	United Wholesale Mortgage 5.5% 15/11/2025	52,871	0.06	USD 20,000	Vulcan Materials 3.5% 1/6/2030	17,923	0.02
USD 254,000	United Wholesale Mortgage 5.75% 15/6/2027	235,203	0.26	USD 66,000	Wabash National 4.5% 15/10/2028	56,021	0.06
USD 10,000	UnitedHealth 2.9% 15/5/2050	6,655	0.01	USD 25,000	Walt Disney 2% 1/9/2029	21,214	0.02
USD 150,000	UnitedHealth 3.5% 15/8/2039	122,315	0.13	USD 25,000	Walt Disney 3.5% 13/5/2040	20,038	0.02
USD 50,000	UnitedHealth 3.95% 15/10/2042	41,645	0.05	USD 25,000	Washington Gas Light 3.65% 15/9/2049	17,945	0.02
USD 80,000	UnitedHealth 4.45% 15/12/2048	70,356	0.08	USD 14,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	12,391	0.01
USD 104,000	Uniti Group / Uniti Finance / CSL Capital 6.5% 15/2/2029	71,233	0.08	USD 250,000	Wells Fargo 4.54% 15/8/2026	244,020	0.27
USD 221,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	220,271	0.24	USD 20,000	Welltower 3.1% 15/1/2030	17,398	0.02
USD 10,000	University of Southern California 2.805% 1/10/2050	6,601	0.01	EUR 100,000	Westlake 1.625% 17/7/2029	91,852	0.10
USD 50,000	Univision Communications 6.625% 1/6/2027	48,553	0.05	USD 100,000	Weyerhaeuser 3.375% 9/3/2033	85,047	0.09
USD 20,000	Univision Communications 7.375% 30/6/2030	19,439	0.02	USD 25,000	Weyerhaeuser 4% 15/4/2030	22,866	0.02
USD 10,000	Univision Communications 8% 15/8/2028	10,015	0.01	USD 27,000	White Cap Parent 8.25% 15/3/2026	26,474	0.03
USD 95,000	Upbound 6.375% 15/2/2029	84,873	0.09	USD 25,000	Williams 3.5% 15/11/2030	22,129	0.02
USD 75,000	US Bancorp 3% 30/7/2029	64,238	0.07	USD 40,000	Williams 5.1% 15/9/2045	35,289	0.04
USD 186,000	US Foods 4.75% 15/2/2029	169,712	0.18	USD 110,000	Williams Scotsman International 4.625% 15/8/2028	100,115	0.11
USD 30,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	29,712	0.03	USD 25,000	Willis North America 2.95% 15/9/2029	21,654	0.02
USD 64,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	62,465	0.07	USD 25,000	Windsor III 8.5% 15/6/2030	25,146	0.03
USD 25,000	Valvoline 3.625% 15/6/2031	19,905	0.02	USD 16,000	World Acceptance 7% 1/11/2026	13,936	0.02
USD 19,000	Varex Imaging 7.875% 15/10/2027	18,995	0.02	USD 20,000	WR Grace 7.375% 1/3/2031	19,764	0.02
USD 45,000	Venture Global Calcasieu Pass 6.25% 15/1/2030	43,796	0.05	USD 114,000	WW International 4.5% 15/4/2029	79,903	0.09
USD 59,000	Venture Global LNG 8.125% 1/6/2028	59,464	0.06	USD 18,000	XPO CNW 6.7% 1/5/2034	17,780	0.02
USD 30,000	Venture Global LNG 8.375% 1/6/2031	30,270	0.03	USD 100,000	Yum! Brands 4.625% 31/1/2032	89,481	0.10
USD 50,000	VeriSign 5.25% 1/4/2025	49,633	0.05	USD 93,000	Yum! Brands 4.75% 15/1/2030	85,763	0.09
USD 50,000	Verisk Analytics 3.625% 15/5/2050	35,674	0.04	USD 125,000	Yum! Brands 5.375% 1/4/2032	117,392	0.13
USD 33,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	27,093	0.03	USD 38,000	Zayo 6.125% 1/3/2028	24,720	0.03
				USD 65,000	Ziff Davis 4.625% 15/10/2030	56,190	0.06
				USD 25,000	Zoetis 2% 15/5/2030	20,589	0.02
				USD 20,000	Zoetis 3.9% 20/8/2028	19,098	0.02
				USD 20,000	Zoetis 4.7% 1/2/2043	18,149	0.02
				USD 80,000	Zoetis 5.6% 16/11/2032	82,490	0.09
						33,418,118	36.31

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Uruguay				Uzbekistan			
USD 65,000	Uruguay Government International Bond 4.125% 20/11/2045	57,413	0.06	USD 200,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	183,323	0.20
USD 90,000	Uruguay Government International Bond 4.375% 27/10/2027	89,807	0.10	Total Bonds		88,575,808	96.23
USD 150,000	Uruguay Government International Bond 4.375% 23/1/2031	147,769	0.16	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 215,000	Uruguay Government International Bond 4.975% 20/4/2055	202,640	0.22	Total Portfolio		90,279,740	98.08
USD 335,000	Uruguay Government International Bond 5.1% 18/6/2050	322,794	0.35	Other Net Assets		1,767,431	1.92
USD 100,000	Uruguay Government International Bond 5.75% 28/10/2034	107,425	0.12	Total Net Assets (USD)		92,047,171	100.00
USD 100,000	Uruguay Government International Bond 7.625% 21/3/2036	120,875	0.13				
USD 100,000	Uruguay Government International Bond 7.875% 15/1/2033	120,937	0.13				
		1,169,660	1.27				

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	50,000	USD	54,974	Barclays	5/9/2023	(725)
EUR	390,000	USD	426,006	Standard Chartered Bank	5/9/2023	(2,856)
EUR	183,000	USD	202,104	Westpac	5/9/2023	(3,549)
GBP	14,000	USD	17,879	Morgan Stanley	5/9/2023	(132)
USD	1,920,414	GBP	1,492,500	Royal Bank of Canada	5/9/2023	28,438
USD	805,428	CAD	1,065,000	JP Morgan	5/9/2023	18,193
USD	13,646,477	EUR	12,344,000	BNP Paribas	5/9/2023	253,265
USD	98,624	EUR	90,000	JP Morgan	5/9/2023	974
USD	19,088	GBP	15,000	JP Morgan	5/9/2023	73
USD	217,850	EUR	200,000	State Street	5/9/2023	851
USD	70,169	EUR	65,000	Standard Chartered Bank	5/9/2023	(356)
USD	59,672	EUR	55,000	Royal Bank of Canada	5/9/2023	(3)
Net unrealised appreciation						294,173
AUD Hedged Share Class						
AUD	114,988,478	USD	74,880,323	BNY Mellon	15/9/2023	(366,040)
USD	1,514,449	AUD	2,347,952	BNY Mellon	15/9/2023	(7,054)
Net unrealised depreciation						(373,094)
EUR Hedged Share Class						
EUR	13,038,527	USD	14,304,734	BNY Mellon	15/9/2023	(151,031)
USD	384,794	EUR	352,154	BNY Mellon	15/9/2023	2,522
Net unrealised depreciation						(148,509)
Total net unrealised depreciation						(227,430)
(USD underlying exposure - USD 107,762,416)						(227,430)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(1)	EUR	Euro Bund	September 2023	144,298	(1,964)
(4)	EUR	Euro BOBL	September 2023	503,545	5,164
7	EUR	Euro BOBL	September 2023	881,203	(9,189)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

ESG Systematic Multi Allocation Credit Fund⁽⁴⁾ continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
2	EUR	Euro Bund	September 2023	288,595	(4,318)
(12)	USD	US Treasury 10 Year Note (CBT)	December 2023	1,330,687	(6,328)
(1)	USD	US Ultra Bond (CBT)	December 2023	129,469	(1,776)
1	GBP	Long Gilt	December 2023	120,845	482
1	GBP	Long Gilt	December 2023	120,845	482
1	USD	US Long Bond (CBT)	December 2023	121,563	1,284
(3)	USD	US Treasury 10 Year Note (CBT)	December 2023	332,672	(1,582)
4	USD	US Treasury 2 Year Note (CBT)	December 2023	814,688	1,056
31	USD	US Treasury 5 Year Note (CBT)	December 2023	3,310,945	14,893
(8)	USD	US Treasury 5 Year Note (CBT)	December 2023	854,437	(3,510)
(5)	USD	US Ultra 10 Year Note	December 2023	579,922	(5,356)
(2)	USD	US Ultra Bond (CBT)	December 2023	258,938	(3,552)
Total				9,792,652	(14,214)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 8,241,000	Republic of Austria Government Bond 4.15% 15/3/2037	9,050,943	0.46
				EUR 200,000	UniCredit Bank Austria 0.625% 20/3/2029	172,566	0.01
						45,645,375	2.35
BONDS							
Australia				Belgium			
EUR 2,726,000	APA Infrastructure 2% 15/7/2030	2,334,124	0.12	EUR 200,000	Argenta Spaarbank 0.01% 11/2/2031*	155,607	0.01
EUR 250,000	Australia & New Zealand Banking 0.45% 22/11/2023	248,240	0.01	EUR 3,300,000	Argenta Spaarbank 5.375% 29/11/2027	3,342,075	0.17
EUR 429,000	Commonwealth Bank of Australia 0.5% 27/7/2026	391,786	0.02	EUR 200,000	Belfius Bank 0.125% 14/9/2026	181,041	0.01
EUR 750,000	Commonwealth Bank of Australia 0.75% 28/2/2028	663,454	0.03	EUR 100,000	Belfius Bank 1% 12/6/2028	89,753	0.00
EUR 550,000	Commonwealth Bank of Australia 3.768% 31/8/2027	553,201	0.03	EUR 9,400,000	BNP Paribas Fortis 0% 24/10/2023	9,351,308	0.48
EUR 690,000	Westpac Banking 3.106% 23/11/2027*	675,727	0.04	EUR 400,000	BNP Paribas Fortis 0.875% 22/3/2028	358,590	0.02
		4,866,532	0.25	EUR 5,200,000	Fluxys Belgium 1.75% 5/10/2027	4,709,484	0.24
Austria				EUR 200,000	ING Belgium 0.75% 28/9/2026	184,267	0.01
EUR 600,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.25% 12/1/2032	464,298	0.03	EUR 200,000	KBC 0.75% 24/1/2030	163,092	0.01
EUR 700,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 0.75% 18/1/2027	639,819	0.03	EUR 200,000	KBC 4.375% 6/12/2031	199,549	0.01
EUR 2,900,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 2% 25/8/2032	2,579,695	0.13	EUR 200,000	KBC Bank 0% 3/12/2025	184,734	0.01
EUR 400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 3.125% 12/1/2029	394,537	0.02	EUR 8,819,074	Kingdom of Belgium Government Bond 0.5% 22/10/2024*	8,540,391	0.44
EUR 2,500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	2,467,450	0.13	EUR 7,980,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	7,660,162	0.39
EUR 800,000	Erste Bank 0.01% 11/9/2029	655,332	0.03	EUR 11,805,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027*	10,925,528	0.56
EUR 200,000	Erste Bank 0.1% 15/1/2030	162,929	0.01	EUR 3,415,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	3,110,783	0.16
EUR 3,800,000	Raiffeisenlandesbank Niederoesterreich-Wien 1.25% 21/4/2027	3,506,051	0.18	EUR 29,825,000	Kingdom of Belgium Government Bond 1.25% 22/4/2033*	25,526,472	1.31
EUR 5,500,000	Republic of Austria Government Bond 0% 20/10/2028	4,737,563	0.24	EUR 11,477,366	Kingdom of Belgium Government Bond 2.75% 22/4/2039	10,601,761	0.54
EUR 7,555,000	Republic of Austria Government Bond 0.5% 20/4/2027*	6,925,820	0.36	EUR 1,854,000	Kingdom of Belgium Government Bond 3.3% 22/6/2054	1,758,009	0.09
EUR 2,367,000	Republic of Austria Government Bond 0.9% 20/2/2032	1,991,712	0.10			87,042,606	4.46
EUR 4,900,000	Republic of Austria Government Bond 1.65% 21/10/2024	4,803,550	0.25	Canada			
EUR 4,446,000	Republic of Austria Government Bond 1.85% 23/5/2049	3,365,844	0.17	EUR 661,000	Bank of Montreal 1% 5/4/2026	616,868	0.03
EUR 3,301,000	Republic of Austria Government Bond 2.1% 20/9/2117	2,249,466	0.12	EUR 460,000	Bank of Montreal 3.375% 4/7/2026*	455,984	0.02
EUR 1,500,000	Republic of Austria Government Bond 2.9% 20/2/2033	1,477,800	0.08	EUR 4,878,000	Bank of Nova Scotia/The 0.01% 14/9/2029	3,958,229	0.20
				EUR 100,000	Canadian Imperial Bank of Commerce 0.04% 9/7/2027	87,455	0.00
				EUR 9,268,000	CPPIB Capital 0.375% 20/6/2024	9,017,857	0.46
				EUR 8,982,000	CPPIB Capital 0.875% 6/2/2029	7,901,928	0.41
				EUR 700,000	Federation des Caisses Desjardins du Quebec 3.25% 18/4/2028	690,844	0.04
				EUR 600,000	HSBC Bank Canada 3.625% 7/3/2028	602,475	0.03
				EUR 484,000	National Bank of Canada 0.75% 13/3/2025	462,189	0.02
				EUR 300,000	National Bank of Canada 3.5% 25/4/2028*	299,409	0.02
				EUR 360,000	Royal Bank of Canada 0.01% 21/1/2027	319,496	0.02

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 10,600,000	Royal Bank of Canada 0.125% 26/4/2027	9,374,759	0.48		France		
EUR 175,000	Toronto-Dominion Bank/The 0.1% 19/7/2027	153,192	0.01	EUR 16,100,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	12,497,947	0.64
EUR 2,875,000	Toronto-Dominion Bank/The 3.666% 8/9/2031	2,889,519	0.15	EUR 11,200,000	Agence Francaise de Developpement EPIC 0.375% 30/4/2024*	10,947,104	0.56
		36,830,204	1.89	EUR 13,400,000	Agence Francaise de Developpement EPIC 1% 31/1/2028*	12,169,076	0.63
	Cayman Islands			EUR 15,200,000	Agence Francaise de Developpement EPIC 3.375% 25/5/2033	15,162,456	0.78
GBP 500,000	Trafford Centre Finance 6.128% 28/7/2035	417,703	0.02	EUR 2,400,000	Arkea Home Loans SFH 3% 30/3/2027	2,362,728	0.12
	Croatia			EUR 2,626,000	AXA 3.25% 28/5/2049	2,386,167	0.12
EUR 3,000,000	Croatia Government International Bond 4% 14/6/2035	2,986,470	0.15	EUR 1,771,000	AXA 5.5% 11/7/2043	1,774,303	0.09
	Czech Republic			EUR 200,000	AXA Home Loan SFH 0.01% 16/10/2029	163,847	0.01
EUR 3,500,000	UniCredit Bank Czech Republic & Slovakia 3.75% 20/6/2028*	3,477,180	0.18	EUR 200,000	AXA Home Loan SFH 0.125% 25/6/2035	136,849	0.01
	Denmark			EUR 6,300,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	6,189,895	0.32
EUR 4,990,000	Danske Bank 4.125% 10/1/2031	4,996,238	0.26	EUR 10,400,000	BNP Paribas 0.5% 15/7/2025	10,071,776	0.52
EUR 200,000	Jyske Realkredit 0.01% 1/10/2027	174,285	0.01	EUR 2,200,000	BNP Paribas 0.875% 11/7/2030	1,792,175	0.09
EUR 1,915,000	Kommunekredit 0.875% 3/11/2036*	1,419,810	0.07	EUR 3,200,000	BNP Paribas 1.125% 17/4/2029	2,755,744	0.14
		6,590,333	0.34	EUR 5,900,000	BNP Paribas 2.5% 31/3/2032	5,314,838	0.27
	Finland			EUR 700,000	BNP Paribas 4.125% 24/5/2033	702,145	0.04
EUR 640,000	Finland Government Bond 0.25% 15/9/2040*	393,075	0.02	EUR 100,000	BNP Paribas Home Loan SFH 0.375% 22/7/2024	96,974	0.01
EUR 2,953,000	Finland Government Bond 1.375% 15/4/2047	2,077,849	0.11	EUR 1,400,000	BPCE 1.75% 2/2/2034	1,157,258	0.06
EUR 715,000	Finland Government Bond 2.75% 15/4/2038	676,007	0.04	EUR 2,000,000	BPCE 2.25% 12/3/2025	1,933,430	0.10
EUR 1,775,000	Finland Government Bond 2.875% 15/4/2029	1,770,003	0.09	EUR 6,200,000	BPCE 4% 29/11/2032	6,107,558	0.31
EUR 6,215,000	Finland Government Bond 3% 15/9/2033	6,187,748	0.31	EUR 100,000	BPCE 4.125% 10/7/2028	100,443	0.01
EUR 7,140,000	Finland Government Bond 4% 4/7/2025	7,244,092	0.37	EUR 700,000	BPCE 4.75% 14/6/2034	701,557	0.04
EUR 4,767,000	Nordea Bank 4.125% 5/5/2028	4,769,866	0.25	EUR 1,000,000	BPCE SFH 0.01% 21/1/2027	890,155	0.05
EUR 2,825,000	Nordea Bank 4.375% 6/9/2026	2,834,181	0.15	EUR 400,000	BPCE SFH 0.01% 10/11/2027	347,622	0.02
EUR 325,000	Nordea Kiinnitysluottopankki 1.375% 28/2/2033	274,964	0.01	EUR 10,200,000	BPCE SFH 0.01% 16/10/2028*	8,607,729	0.44
EUR 200,000	Oma Saastopankki 0.01% 25/11/2027	172,500	0.01	EUR 200,000	BPCE SFH 0.01% 29/1/2036*	131,188	0.01
EUR 5,959,000	OP Corporate Bank 1.625% 9/6/2030	5,565,706	0.29	EUR 2,600,000	BPCE SFH 0.375% 21/2/2024	2,559,271	0.13
EUR 965,000	OP Mortgage Bank 0.01% 19/11/2026	866,009	0.04	EUR 500,000	BPCE SFH 0.625% 29/5/2031	407,735	0.02
EUR 355,000	OP Mortgage Bank 0.01% 19/11/2030*	281,847	0.01	EUR 700,000	BPCE SFH 0.75% 27/11/2026	642,240	0.03
EUR 500,000	OP Mortgage Bank 0.25% 13/3/2024	490,662	0.03	EUR 700,000	BPCE SFH 1% 8/6/2029*	614,863	0.03
EUR 5,841,000	OP Mortgage Bank 2.75% 25/1/2030	5,663,670	0.29	EUR 100,000	BPCE SFH 1.125% 12/4/2030	87,062	0.00
EUR 270,000	OP Mortgage Bank 3.125% 20/10/2028	267,287	0.01	EUR 8,200,000	BPCE SFH 3% 17/10/2029*	8,042,765	0.41
		39,535,466	2.03	EUR 10,300,000	BPCE SFH 3.125% 20/1/2033*	10,080,713	0.52
				EUR 5,900,000	BPCE SFH 3.25% 12/4/2028*	5,857,313	0.30
				EUR 12,900,000	Caisse Centrale du Credit Immobilier de France 3.25% 26/6/2028	12,917,866	0.66
				EUR 400,000	Caisse de Refinancement de l'Habitat 0.25% 7/2/2035	282,406	0.01
				EUR 700,000	Caisse de Refinancement de l'Habitat 2.75% 12/4/2028	682,355	0.04
				EUR 8,400,000	Caisse de Refinancement de l'Habitat 3.125% 23/2/2033	8,243,046	0.42

* All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 10,300,000	Caisse de Refinancement de l'Habitat 3.375% 28/6/2032	10,293,974	0.53	EUR 1,000,000	Credit Agricole Home Loan SFH 2.875% 23/6/2028*	977,995	0.05
EUR 7,400,000	Caisse de Refinancement de l'Habitat 3.9% 20/10/2023	7,400,777	0.38	EUR 500,000	Credit Agricole Home Loan SFH 3.125% 16/8/2029*	494,528	0.03
EUR 300,000	Caisse Francaise de Financement Local 0.01% 7/5/2025	282,173	0.02	EUR 700,000	Credit Agricole Home Loan SFH 3.125% 18/10/2030	688,796	0.04
EUR 500,000	Caisse Francaise de Financement Local 0.01% 18/3/2031	390,015	0.02	EUR 300,000	Credit Agricole Home Loan SFH 3.25% 28/9/2032	297,531	0.02
EUR 200,000	Caisse Francaise de Financement Local 0.375% 23/6/2025	188,636	0.01	EUR 200,000	Credit Agricole Home Loan SFH 3.25% 8/6/2033	197,592	0.01
EUR 500,000	Caisse Francaise de Financement Local 0.5% 16/1/2025	478,331	0.03	EUR 300,000	Credit Agricole Public Sector SCF 0.01% 13/9/2028*	254,291	0.01
EUR 100,000	Caisse Francaise de Financement Local 0.75% 11/1/2027	91,551	0.01	EUR 300,000	Credit Mutuel Home Loan SFH 0.125% 9/4/2025*	283,341	0.01
EUR 3,400,000	Caisse Francaise de Financement Local 1.125% 9/9/2025*	3,236,035	0.17	EUR 200,000	Credit Mutuel Home Loan SFH 0.125% 28/1/2030	163,146	0.01
EUR 200,000	Caisse Francaise de Financement Local 1.125% 1/12/2031*	168,569	0.01	EUR 800,000	Credit Mutuel Home Loan SFH 0.625% 4/3/2027	726,500	0.04
EUR 400,000	Caisse Francaise de Financement Local 1.25% 11/5/2032	336,518	0.02	EUR 700,000	Credit Mutuel Home Loan SFH 2.375% 8/2/2028*	671,212	0.03
EUR 300,000	Caisse Francaise de Financement Local 1.45% 16/1/2034	249,115	0.01	EUR 700,000	Credit Mutuel Home Loan SFH 2.75% 8/12/2027*	681,663	0.04
EUR 400,000	Caisse Francaise de Financement Local 2.875% 30/1/2030	389,635	0.02	EUR 10,800,000	Credit Mutuel Home Loan SFH 3.25% 20/4/2029	10,719,432	0.55
EUR 200,000	Cie de Financement Foncier 0.05% 16/4/2024	195,477	0.01	EUR 17,800,000	Dexia Credit Local 0.625% 17/1/2026	16,646,382	0.85
EUR 400,000	Cie de Financement Foncier 0.375% 11/12/2024	383,248	0.02	EUR 100,000	Electricite de France 5% 22/1/2026	95,850	0.01
EUR 3,800,000	Cie de Financement Foncier 0.75% 29/5/2026	3,528,129	0.18	EUR 15,536	FCT Autonoria 2019 4.842% 25/9/2035	15,484	0.00
EUR 1,000,000	Cie de Financement Foncier 0.75% 11/1/2028*	894,935	0.05	EUR 15,560	FCT Autonoria 2019 5.242% 25/9/2035	15,498	0.00
EUR 400,000	Cie de Financement Foncier 0.875% 11/9/2028	354,596	0.02	EUR 15,513	FCT Autonoria 2019 6.342% 25/9/2035	15,429	0.00
EUR 6,500,000	Cie de Financement Foncier 1.125% 24/6/2025	6,212,009	0.32	EUR 31,073	FCT Autonoria 2019 7.342% 25/9/2035	30,839	0.00
EUR 300,000	Cie de Financement Foncier 1.25% 15/11/2032	251,027	0.01	EUR 415,882	FCT Noria 2021 4.742% 25/10/2049	409,071	0.02
EUR 1,700,000	Cie de Saint-Gobain 0.625% 15/3/2024	1,670,335	0.09	EUR 22,251,945	French Republic Government Bond OAT 0% 25/2/2027*	20,126,884	1.03
EUR 2,200,000	Cie de Saint-Gobain 0.875% 21/9/2023	2,196,843	0.11	EUR 8,200,000	French Republic Government Bond OAT 0.5% 25/5/2025	7,835,879	0.40
EUR 4,800,000	Credit Agricole 4% 18/1/2033*	4,778,669	0.25	EUR 17,741,741	French Republic Government Bond OAT 0.5% 25/5/2040*+†	11,329,876	0.58
EUR 7,200,000	Credit Agricole 4.125% 7/3/2030	7,264,714	0.37	EUR 12,403,484	French Republic Government Bond OAT 0.5% 25/6/2044	7,195,496	0.37
EUR 1,100,000	Credit Agricole Home Loan SFH 0.25% 23/2/2024	1,081,762	0.06	EUR 26,730,000	French Republic Government Bond OAT 0.75% 25/2/2028*	24,407,564	1.25
EUR 600,000	Credit Agricole Home Loan SFH 0.5% 3/4/2025*	570,747	0.03	EUR 1,100,000	French Republic Government Bond OAT 1.25% 25/5/2038	841,123	0.04
EUR 300,000	Credit Agricole Home Loan SFH 1% 16/1/2029	265,614	0.01	EUR 18,125,000	French Republic Government Bond OAT 2.25% 25/5/2024*	17,946,469	0.92
				EUR 2,540,000	French Republic Government Bond OAT 2.5% 25/5/2043	2,217,130	0.11
				EUR 8,890,000	French Republic Government Bond OAT 2.75% 25/2/2029	8,831,326	0.45
				EUR 27,160,000	French Republic Government Bond OAT 3% 25/5/2054*+†	24,693,962	1.27
				EUR 1,000,000	Ginkgo Auto Loans 2022 4.342% 25/7/2043	1,002,612	0.05

*All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

†All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 910,593	Ginkgo Sales Finance 2022 4.342% 25/11/2049	911,731	0.05	EUR 158,000	Commerzbank 0.125% 15/12/2026	142,352	0.01
EUR 1,048,562	Harmony French Home Loans FCT 2020-2 4.484% 27/8/2061	1,053,152	0.05	EUR 600,000	Commerzbank 0.5% 9/6/2026*	553,656	0.03
EUR 600,000	Harmony French Home Loans FCT 2021-1 4.734% 27/5/2061	590,137	0.03	EUR 121,000	Commerzbank 0.5% 15/3/2027	109,601	0.00
EUR 4,500,000	La Banque Postale 4.375% 17/1/2030	4,443,660	0.23	EUR 2,500,000	Commerzbank 5.125% 18/1/2030	2,482,113	0.13
EUR 300,000	La Banque Postale Home Loan SFH 3% 31/1/2031*	293,873	0.02	EUR 9,200,000	Deutsche Bank 5% 5/9/2030	8,949,760	0.46
EUR 7,700,000	La Banque Postale Home Loan SFH 3.125% 19/2/2029	7,604,443	0.39	EUR 175,000	DZ HYP 0.01% 15/1/2027*	156,474	0.01
EUR 800,000	Orange 2.375% 15/1/2025	764,520	0.04	EUR 300,000	DZ HYP 0.1% 31/8/2026	272,077	0.01
EUR 3,000,000	Societe Generale 4.125% 2/6/2027	3,000,760	0.15	EUR 445,000	DZ HYP 0.5% 30/9/2026*	407,974	0.02
EUR 800,000	Societe Generale 4.25% 6/12/2030	776,600	0.04	EUR 100,000	DZ HYP 0.875% 30/1/2029	88,459	0.00
EUR 2,600,000	Societe Generale 5.625% 2/6/2033	2,577,076	0.13	EUR 1,500,000	Eurogrid 1.5% 18/4/2028	1,362,008	0.07
EUR 300,000	Societe Generale SFH 0.01% 2/12/2026	269,037	0.01	EUR 200,000	FCT Autonoria DE 2023 4.792% 26/1/2043	199,678	0.01
EUR 300,000	Societe Generale SFH 0.01% 11/2/2030	243,086	0.01	EUR 200,000	FCT Autonoria DE 2023 5.742% 26/1/2043	199,485	0.01
EUR 100,000	Societe Generale SFH 0.125% 18/7/2029	83,216	0.00	EUR 100,000	FCT Autonoria DE 2023 6.692% 26/1/2043	99,614	0.01
EUR 500,000	Societe Generale SFH 0.5% 2/6/2025	473,368	0.02	EUR 100,000	FCT Autonoria DE 2023 9.142% 26/1/2043	99,707	0.01
EUR 100,000	Societe Generale SFH 0.5% 28/1/2026	93,016	0.00	EUR 10,935,000	Gemeinsame Deutsche Bundeslaender 0.625% 13/2/2029	9,613,778	0.49
EUR 200,000	Societe Generale SFH 0.75% 29/1/2027	182,844	0.01	EUR 6,000,000	Gemeinsame Deutsche Bundeslaender 0.75% 25/9/2028*	5,365,261	0.28
EUR 10,100,000	Societe Generale SFH 3.125% 24/2/2032	9,937,592	0.51	EUR 400,000	ING-DiBa 0.01% 7/10/2028	340,288	0.02
EUR 3,946,000	TotalEnergies 2% 17/1/2027	3,467,141	0.18	EUR 1,512,000	Kreditanstalt fuer Wiederaufbau 0% 30/9/2026	1,375,277	0.07
EUR 3,500,000	TotalEnergies Capital International 0.696% 31/5/2028	3,080,799	0.16	EUR 2,181,000	Kreditanstalt fuer Wiederaufbau 0.125% 4/10/2024	2,105,298	0.11
EUR 15,000,000	UNEDIC ASSEO 0.875% 25/5/2028	13,525,575	0.69	EUR 18,216,000	Kreditanstalt fuer Wiederaufbau 3.125% 10/10/2028	18,302,526	0.94
EUR 5,000,000	Veolia Environnement 0.892% 14/1/2024	4,941,975	0.25	EUR 200,000	Landesbank Hessen-Thueringen Girozentrale 0.01% 26/9/2029	165,425	0.01
EUR 4,900,000	Veolia Environnement 2.25% 20/1/2026	4,461,450	0.23	EUR 125,000	Muenchener Hypothekenbank eG 0.01% 2/11/2040	70,894	0.00
EUR 2,500,000	Veolia Environnement 2.5% 20/1/2029	2,082,500	0.11	EUR 250,000	Muenchener Hypothekenbank eG 2.5% 4/7/2028	241,706	0.01
		432,742,485	22.22	EUR 334,000	Norddeutsche Landesbank-Girozentrale 0.625% 18/1/2027	305,066	0.02
	Germany			EUR 6,035,000	NRW Bank 0.1% 9/7/2035	4,179,207	0.21
EUR 3,500,000	Allianz 4.597% 7/9/2038	3,427,900	0.18	EUR 6,057,000	NRW Bank 0.375% 16/5/2029	5,209,065	0.27
EUR 2,800,000	Allianz 5.824% 25/7/2053	2,895,676	0.15	EUR 354,000	NRW Bank 0.5% 17/6/2041	220,916	0.01
EUR 6,200,000	Bayer 2.375% 12/11/2079	5,788,804	0.29	EUR 8,915,000	NRW Bank 0.625% 2/2/2029	7,825,899	0.40
EUR 10,348,000	Bayer 4.625% 26/5/2033	10,487,025	0.54	EUR 37,231	Red & Black Auto Germany 6 UG 5.038% 15/10/2028	37,174	0.00
EUR 4,800,000	Bayerische Landesbank 1.375% 22/11/2032	3,840,794	0.20	EUR 389,538	Red & Black Auto Germany 8 UG 4.388% 15/9/2030	387,755	0.02
EUR 150,000	Berlin Hyp 0.01% 24/1/2028	130,496	0.01	EUR 233,723	Red & Black Auto Germany 8 UG 4.588% 15/9/2030	230,022	0.01
EUR 7,363,994	Bundesrepublik Deutschland Bundesanleihe 1% 15/5/2038*	5,914,757	0.30	EUR 77,908	Red & Black Auto Germany 8 UG 4.988% 15/9/2030	76,065	0.00
EUR 10,655,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053*	8,898,813	0.46	EUR 4,500,000	Robert Bosch 4.375% 2/6/2043	4,498,740	0.23
EUR 8,100,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2040*	10,397,237	0.53	EUR 2,475,000	RWE 2.75% 24/5/2030	2,291,825	0.12
				EUR 100,000	Santander Consumer Bank 0.05% 14/2/2030	82,068	0.00
				EUR 8,450,000	State of Hesse 0.375% 6/7/2026	7,798,547	0.40

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,820,000	State of North Rhine-Westphalia Germany 0.5% 15/1/2052	2,331,844	0.12	EUR 1,507,564	Haus European Loan Conduit No 39 4.364% 28/7/2051	1,420,584	0.07
EUR 11,207,000	State of North Rhine-Westphalia Germany 0.6% 4/6/2041	7,089,755	0.37	EUR 1,038,700	Haus European Loan Conduit No 39 4.814% 28/7/2051	929,736	0.05
EUR 1,000,000	State of North Rhine-Westphalia Germany 1% 16/1/2025	966,220	0.05	EUR 548,841	Haus European Loan Conduit No 39 5.114% 28/7/2051	452,626	0.02
EUR 5,500,000	Volkswagen Bank 1.25% 10/6/2024	5,378,725	0.28	EUR 2,560,000	Ireland Government Bond 1.3% 15/5/2033	2,207,706	0.11
EUR 4,990,000	Volkswagen Financial Services 1.5% 1/10/2024	4,859,262	0.25	EUR 5,328,170	Ireland Government Bond 1.7% 15/5/2037	4,433,037	0.23
EUR 2,700,000	Vonovia 2.375% 25/3/2032	2,193,137	0.11	EUR 1,891,000	Ireland Government Bond 3% 18/10/2043	1,819,047	0.09
		160,446,205	8.24	EUR 573,404	Last Mile Logistics Pan Euro Finance 5.187% 17/8/2033	536,764	0.03
	Greece			EUR 300,448	Last Mile Logistics Pan Euro Finance 5.687% 17/8/2033	272,344	0.01
EUR 1,499,000	Hellenic Republic Government Bond 4.375% 18/7/2038	1,553,316	0.08	EUR 1,987,582	Last Mile PE 2021 4.837% 17/8/2031	1,887,580	0.10
	International			EUR 666,860	Last Mile PE 2021 4.987% 17/8/2031	626,683	0.03
EUR 7,180,000	African Development Bank 0.5% 21/3/2029	6,226,209	0.32	EUR 601,874	Last Mile PE 2021 5.387% 17/8/2031	554,662	0.03
EUR 1,301,000	European Investment Bank 0% 17/6/2027	1,160,570	0.06	EUR 3,300,000	Linde 3.375% 12/6/2029	3,283,797	0.17
EUR 1,122,000	European Investment Bank 0.1% 15/10/2026	1,023,881	0.05	EUR 1,094,671	Lt Autorahoitus IV 4.313% 18/7/2033	1,096,672	0.06
EUR 2,838,000	European Investment Bank 0.2% 17/3/2036	1,955,126	0.10	EUR 1,888,107	Pearl Finance 2020 5.187% 17/11/2032	1,857,614	0.10
EUR 17,060,000	European Investment Bank 0.25% 15/6/2040*	10,365,592	0.53	EUR 1,128,144	Pearl Finance 2020 5.687% 17/11/2032	1,104,986	0.06
EUR 1,618,000	European Investment Bank 0.375% 15/5/2026	1,504,012	0.08	EUR 967,655	Pearl Finance 2020 6.287% 17/11/2032	942,254	0.05
EUR 10,377,000	European Investment Bank 0.5% 13/11/2037*	7,168,727	0.37	EUR 429,425	River Green Finance 2020 4.748% 22/1/2032	407,284	0.02
EUR 900,000	European Investment Bank 0.875% 14/1/2028	822,465	0.04	EUR 221,950	River Green Finance 2020 5.098% 22/1/2032	210,238	0.01
EUR 1,200,000	European Investment Bank 1.5% 15/6/2032*	1,058,730	0.06	EUR 345,330	SCF Rahoituspalvelut IX 4.622% 25/10/2030	343,487	0.02
EUR 6,137,000	European Investment Bank 3% 15/7/2033*	6,094,839	0.31	GBP 1,424,697	Taurus 2019-2 UK 6.538% 17/11/2029	1,637,790	0.09
EUR 249,000	European Stability Mechanism 0.75% 5/9/2028	222,847	0.01	GBP 916,555	Taurus 2019-2 UK 7.138% 17/11/2029	1,039,974	0.05
EUR 4,300,000	European Stability Mechanism 1.85% 1/12/2055	2,967,854	0.15	GBP 759,838	Taurus 2019-2 UK 7.438% 17/11/2029	849,853	0.04
EUR 4,473,000	European Union 0% 4/7/2035	3,073,197	0.16	GBP 219,389	Taurus 2021-1 UK 6.519% 17/5/2031	242,145	0.01
EUR 5,145,023	European Union 0.45% 4/7/2041	3,137,306	0.16	GBP 358,368	Taurus 2021-1 UK 6.869% 17/5/2031	387,729	0.02
EUR 6,500,000	European Union 0.7% 6/7/2051	3,471,523	0.18	GBP 194,571	Taurus 2021-1 UK 7.819% 17/5/2031	218,102	0.01
EUR 12,626,000	European Union 2.5% 4/10/2052	10,500,097	0.54	GBP 195,739	Taurus 2021-4 UK 7.319% 17/8/2031	210,153	0.01
EUR 9,369,000	European Union 3.375% 4/11/2042	9,293,827	0.48	EUR 825,812	Vita Scientia 2022-1 5.084% 27/2/2033	793,998	0.04
		70,046,802	3.60			39,702,518	2.04
	Ireland				Italy		
GBP 973,636	Agora UK 2021 6.37% 22/7/2031	1,094,937	0.06	EUR 2,180,000	A2A 4.375% 3/2/2034*	2,153,001	0.11
GBP 434,262	Atom Mortgage 7.07% 22/7/2031	426,949	0.02	EUR 74,717	Asset-Backed European Securitisation Transaction Seventeen 4.888% 15/4/2032	74,614	0.00
EUR 350,000	Avoca CLO XIV 0% 12/1/2031	146,835	0.01				
EUR 100,000	Avoca CLO XIV 8.361% 12/1/2031	95,181	0.00				
EUR 100,000	Avoca CLO XIV 10.011% 12/1/2031	88,084	0.00				
EUR 8,480,000	Bank of Ireland Mortgage Bank 0.625% 14/3/2025	8,083,687	0.42				

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Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 24,102	Asset-Backed European Securitisation Transaction Seventeen 5.438% 15/4/2032	24,077	0.00	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 5% 1/9/2040	2,145,225	0.11
EUR 24,102	Asset-Backed European Securitisation Transaction Seventeen 6.488% 15/4/2032	24,196	0.00	EUR 5,545,000	Mediobanca Banca di Credito Finanziario 0.5% 1/10/2026	5,034,056	0.26
EUR 24,102	Asset-Backed European Securitisation Transaction Seventeen 7.488% 15/4/2032	24,252	0.00	EUR 368,534	Progetto Quinto 4.23% 27/10/2036	368,102	0.02
EUR 128,188	AutoFlorence 1 5.042% 25/12/2042	128,080	0.01	EUR 3,606,000	Terna - Rete Elettrica Nazionale 3.625% 21/4/2029	3,559,799	0.19
EUR 587,151	AutoFlorence 2 4.387% 24/12/2044	577,502	0.03	EUR 10,970,000	UniCredit 3.5% 31/7/2030	10,874,835	0.56
EUR 227,530	AutoFlorence 2 4.787% 24/12/2044	221,224	0.01			170,033,559	8.72
EUR 153,531	AutoFlorence 2 5.987% 24/12/2044	150,498	0.01	Japan			
EUR 171,000	AutoFlorence 3 5.992% 25/12/2046	171,382	0.01	EUR 5,100,000	Sumitomo Mitsui Banking 0.01% 10/9/2025	4,709,213	0.24
EUR 107,000	AutoFlorence 3 6.992% 25/12/2046	107,345	0.00	EUR 4,525,000	Sumitomo Mitsui Trust Bank 3.629% 6/4/2026	4,493,153	0.23
EUR 110,000	AutoFlorence 3 8.992% 25/12/2046	110,573	0.01			9,202,366	0.47
EUR 5,431,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2026	4,907,153	0.25	Latvia			
EUR 4,645,000	Banco BPM 3.75% 27/6/2028	4,647,090	0.24	EUR 1,625,000	Latvia Government International Bond 3.5% 17/1/2028	1,610,513	0.08
EUR 143,000	Brignole 2021 4.437% 24/7/2036	142,070	0.01	EUR 2,050,000	Latvia Government International Bond 3.875% 12/7/2033	2,046,433	0.11
EUR 100,000	Brignole 2021 5.237% 24/7/2036	98,285	0.00			3,656,946	0.19
EUR 400,000	Credit Agricole Italia 0.125% 15/3/2033 [*]	284,206	0.01	Lithuania			
EUR 100,000	Credit Agricole Italia 1% 25/3/2027	91,070	0.00	EUR 3,300,000	Lithuania Government International Bond 2.125% 1/6/2032 [*]	2,884,150	0.15
EUR 200,000	Credit Agricole Italia 1% 17/1/2045	116,043	0.01	Luxembourg			
EUR 10,145,000	Credito Emiliano 1.125% 17/1/2024	10,034,474	0.52	EUR 646,000	BL Consumer Credit 2021 4.392% 25/9/2038	646,725	0.03
EUR 1,186,000	Enel 6.625% 16/4/2031	1,212,389	0.06	EUR 355,000	BL Consumer Credit 2021 6.492% 25/9/2038	349,364	0.02
EUR 6,139,000	Eni 2.625% 13/10/2025	5,706,246	0.29	EUR 1,300,000	Bumper De 4.192% 23/8/2032	1,302,212	0.07
EUR 7,300,000	Intesa Sanpaolo 0.5% 5/3/2024	7,173,929	0.37	EUR 853,000	European Financial Stability Facility 0% 20/1/2031	682,775	0.03
EUR 500,000	Intesa Sanpaolo 1% 25/9/2025	472,698	0.02	EUR 820,000	European Financial Stability Facility 0.05% 17/10/2029	684,634	0.04
EUR 6,490,000	Intesa Sanpaolo 3.625% 30/6/2028	6,480,622	0.33	EUR 998,000	European Financial Stability Facility 0.7% 20/1/2050	536,475	0.03
EUR 16,300,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	14,990,333	0.77	EUR 4,206,000	European Financial Stability Facility 0.7% 17/1/2053 [*]	2,128,457	0.11
EUR 1,300,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	1,254,391	0.06	EUR 23,260,000	European Financial Stability Facility 0.75% 3/5/2027	21,394,083	1.10
EUR 12,279,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	12,174,822	0.63	EUR 1,205,000	European Financial Stability Facility 0.875% 10/4/2035	934,293	0.05
EUR 40,105,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035 [*]	39,425,084	2.02	EUR 270,000	European Financial Stability Facility 1.2% 17/2/2045	183,334	0.01
EUR 4,240,000	Italy Buoni Poliennali Del Tesoro 4.45% 1/9/2043	4,227,621	0.22	EUR 1,678,000	European Financial Stability Facility 1.375% 31/5/2047	1,147,406	0.06
EUR 10,805,000	Italy Buoni Poliennali Del Tesoro 4.5% 1/10/2053	10,690,161	0.55	EUR 1,900,000	European Financial Stability Facility 1.75% 17/7/2053	1,322,025	0.07
EUR 14,860,000	Italy Buoni Poliennali Del Tesoro 4.75% 1/9/2044	15,430,267	0.79	EUR 7,510,000	European Financial Stability Facility 1.8% 10/7/2048	5,519,212	0.28
EUR 4,410,000	Italy Buoni Poliennali Del Tesoro 5% 1/8/2039	4,725,844	0.24	EUR 275,000	European Financial Stability Facility 3.375% 30/8/2038	275,419	0.01
				EUR 519,965	Germany Compartment Consumer 2020-1 4.771% 14/11/2034	519,731	0.03
				EUR 5,181,000	Medtronic Global 0.25% 2/7/2025	4,857,291	0.25

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,458,000	SELP Finance 3.75% 10/8/2027	2,325,723	0.12	EUR 778,082	Dutch Property Finance 2020-2 4.504% 28/1/2058	778,008	0.04
EUR 851,000	State of the Grand-Duchy of Luxembourg 3% 2/3/2033	851,289	0.04	EUR 290,000	Dutch Property Finance 2020-2 5.064% 28/1/2058	289,190	0.01
EUR 936,000	State of the Grand-Duchy of Luxembourg 3.25% 2/3/2043	934,320	0.05	EUR 939,572	Dutch Property Finance 2021-1 4.364% 28/7/2058	939,359	0.05
EUR 4,000,000	Traton Finance Luxembourg 4.125% 22/11/2025	3,974,960	0.20	EUR 1,932,290	Dutch Property Finance 2023-1 4.614% 28/4/2064	1,936,926	0.10
		50,569,728	2.60	EUR 2,217,000	ELM for Firmenich International 3.75% 3/9/2025	2,138,186	0.11
	Montenegro			EUR 150,000	ELM for Helvetia Schweizerische Versicherungsgesellschaft 3.375% 29/9/2047	137,213	0.01
EUR 3,834,000	Montenegro Government International Bond 2.875% 16/12/2027	3,307,458	0.17	EUR 3,742,000	EnBW International Finance 4% 24/1/2035	3,650,845	0.19
	Netherlands			EUR 1,285,000	EnBW International Finance 4.049% 22/11/2029	1,299,482	0.07
EUR 200,000	ABN AMRO Bank 0.375% 14/1/2035	144,608	0.01	EUR 3,928,000	Enexis 3.625% 12/6/2034	3,923,306	0.20
EUR 300,000	ABN AMRO Bank 0.4% 17/9/2041	177,839	0.01	EUR 200,000	ING Bank 0.5% 17/2/2027	181,370	0.01
EUR 400,000	ABN AMRO Bank 0.875% 14/1/2026	376,375	0.02	EUR 1,100,000	ING Bank 0.75% 18/2/2029	964,117	0.05
EUR 100,000	ABN AMRO Bank 1% 13/4/2031	85,141	0.00	EUR 200,000	ING Bank 3% 15/2/2033*	195,633	0.01
EUR 200,000	ABN AMRO Bank 1.125% 12/1/2032	169,432	0.01	EUR 1,700,000	ING Groep 0.25% 18/2/2029	1,409,536	0.07
EUR 300,000	ABN AMRO Bank 1.375% 10/1/2034	249,594	0.01	EUR 11,000,000	ING Groep 1.25% 16/2/2027	10,202,500	0.52
EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	156,214	0.01	EUR 500,000	ING Groep 5% 20/2/2035	487,835	0.03
EUR 600,000	ABN AMRO Bank 1.5% 30/9/2030	535,389	0.03	EUR 50,570	Magoi 2019 4.532% 27/7/2039	50,227	0.01
EUR 4,100,000	ABN AMRO Bank 4.375% 20/10/2028	4,098,175	0.21	EUR 25,270	Magoi 2019 4.932% 27/7/2039	24,928	0.00
EUR 4,900,000	ABN AMRO Bank 5.125% 22/2/2033	4,819,150	0.25	EUR 25,332	Magoi 2019 5.332% 27/7/2039	24,826	0.00
EUR 3,000,000	Achmea Bank 0.01% 16/6/2025	2,809,260	0.14	EUR 25,331	Magoi 2019 6.132% 27/7/2039	25,126	0.00
EUR 5,900,000	Aegon Bank 0.01% 16/11/2025	5,447,588	0.28	EUR 200,000	Nationale-Nederlanden Bank 0.125% 24/9/2029	165,492	0.01
EUR 300,000	Aegon Bank 0.375% 9/6/2036	207,333	0.01	EUR 5,600,000	Nationale-Nederlanden Bank 0.5% 10/10/2024	5,399,576	0.28
EUR 5,615,000	BNG Bank 0.125% 19/4/2033	4,226,136	0.22	EUR 300,000	Nationale-Nederlanden Bank 1% 25/9/2028	268,176	0.01
EUR 3,978,000	BNG Bank 0.75% 11/1/2028	3,596,967	0.18	EUR 700,000	Naturgy Finance 2.374% 23/11/2026	621,950	0.03
EUR 2,900,000	BNG Bank 0.805% 28/6/2049	1,578,310	0.08	EUR 456,315	Netherlands Government Bond 0% 15/7/2030	379,312	0.02
EUR 7,460,000	BNG Bank 3% 23/4/2030	7,400,022	0.38	EUR 9,065,000	Netherlands Government Bond 0.5% 15/1/2040	6,256,616	0.32
EUR 4,945,000	BNG Bank 3.25% 29/8/2033	4,985,574	0.26	EUR 19,920,286	Netherlands Government Bond 0.75% 15/7/2027*	18,463,084	0.95
EUR 731,000	BP Capital Markets 1.467% 21/9/2041	467,935	0.02	EUR 900,000	Netherlands Government Bond 2% 15/1/2054	745,700	0.04
EUR 1,703,000	BP Capital Markets 4.323% 12/5/2035	1,690,036	0.09	EUR 6,042,301	Netherlands Government Bond 2.75% 15/1/2047*	5,918,087	0.30
EUR 300,000	Cooperatieve Rabobank 0.01% 2/7/2030	241,700	0.01	EUR 2,124,000	RELX Finance 3.75% 12/6/2031	2,117,330	0.11
EUR 700,000	Cooperatieve Rabobank 0.75% 21/6/2039	473,936	0.02	EUR 2,268,000	Shell International Finance 1.875% 7/4/2032	1,974,124	0.10
EUR 500,000	Cooperatieve Rabobank 0.875% 8/2/2028	451,195	0.02	EUR 600,000	Telefonica Europe 3% 2/10/2023	598,380	0.03
EUR 1,800,000	Cooperatieve Rabobank 4% 10/1/2030	1,779,039	0.09	EUR 2,249,000	TenneT 4.5% 28/10/2034	2,379,048	0.12
EUR 3,600,000	de Volksbank 0.01% 16/9/2024	3,454,119	0.18	EUR 5,576,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	5,849,531	0.30
EUR 200,000	de Volksbank 0.75% 24/10/2031	164,080	0.01	EUR 1,010,000	Universal Music 3.75% 30/6/2032	984,916	0.05
EUR 2,700,000	de Volksbank 2.375% 4/5/2027	2,543,079	0.13	EUR 2,866,000	Universal Music 4% 13/6/2031	2,851,599	0.15
EUR 612,054	Domi 2023-1 4.901% 15/2/2055	616,483	0.03	EUR 400,000	Van Lanschot Kempen 0.875% 15/2/2027	365,748	0.02
EUR 143,000	Domi 2023-1 5.481% 15/2/2055	142,309	0.01				

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Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,700,000	Volkswagen International Finance 3.5% 17/6/2025	2,550,285	0.13	EUR 4,815,000	Republic of Poland Government International Bond 1% 25/10/2028*	4,280,294	0.22
EUR 900,000	Vonovia Finance 2.25% 7/4/2030*	755,041	0.04	EUR 4,250,000	Republic of Poland Government International Bond 2.75% 25/5/2032	3,889,451	0.20
		140,389,626	7.21			12,889,964	0.66
	New Zealand				Portugal		
EUR 5,900,000	ANZ New Zealand Int'l 0.125% 22/9/2023	5,889,409	0.30	EUR 100,000	Banco BPI 0.25% 22/3/2024	97,969	0.01
EUR 6,065,000	ANZ New Zealand Int'l 0.5% 17/1/2024	5,990,522	0.31	EUR 8,700,000	Banco Santander Totta 3.375% 19/4/2028	8,613,000	0.44
EUR 6,207,000	ASB Bank 0.25% 21/5/2031*	4,831,467	0.25	EUR 1,100,000	EDP - Energias de Portugal 3.875% 26/6/2028	1,103,514	0.06
EUR 5,745,000	ASB Bank 0.625% 18/10/2024*	5,535,825	0.29	EUR 10,105,454	Portugal Obrigacoes do Tesouro OT 3.5% 18/6/2038*	10,050,026	0.51
EUR 7,631,000	Bank of New Zealand 3.708% 20/12/2028*	7,642,904	0.39	EUR 177,084	TAGUS - Sociedade de Titularizacao de Creditos 0.7% 12/2/2024	175,268	0.01
EUR 4,319,000	Chorus 1.125% 18/10/2023	4,302,674	0.22	EUR 687,541	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.462% 23/9/2038	645,326	0.03
EUR 2,662,000	Chorus 3.625% 7/9/2029	2,597,207	0.13	EUR 143,558	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.582% 28/10/2040	140,510	0.01
NZD 5,719,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	3,693,889	0.19	EUR 502,451	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.182% 28/10/2040	482,111	0.02
EUR 400,000	Westpac NZ 3.75% 20/4/2028	401,600	0.02			21,307,724	1.09
		40,885,497	2.10		Singapore		
	Norway			USD 3,583,000	Pfizer Investment Enterprises 5.3% 19/5/2053	3,309,317	0.17
EUR 3,817,000	DNB Bank 3.125% 21/9/2027	3,727,301	0.19	EUR 325,000	United Overseas Bank 0.01% 1/12/2027	280,889	0.01
EUR 865,000	DNB Bank 4.5% 19/7/2028	873,330	0.05			3,590,206	0.18
EUR 740,000	DNB Boligkredditt 0.01% 12/5/2028	632,799	0.03		Slovakia		
EUR 275,000	DNB Boligkredditt 0.01% 21/1/2031	215,779	0.01	EUR 4,500,000	Slovakia Government Bond 1% 14/5/2032*	3,625,920	0.19
EUR 400,000	DNB Boligkredditt 0.375% 20/11/2024	383,938	0.02	EUR 2,000,000	Slovakia Government Bond 2% 17/10/2047	1,387,630	0.07
EUR 425,000	DNB Boligkredditt 0.625% 19/6/2025	402,719	0.02	EUR 700,000	Slovakia Government Bond 3.625% 8/6/2033	696,500	0.04
EUR 300,000	DNB Boligkredditt 0.625% 14/1/2026	279,849	0.01	EUR 2,640,000	Slovakia Government Bond 4% 23/2/2043	2,597,575	0.13
EUR 2,885,000	Eika Boligkredditt 0.5% 28/8/2025	2,711,741	0.14	EUR 6,100,000	Vseobecna Uverova Banka 0.01% 23/6/2025	5,674,745	0.29
EUR 200,000	Eika Boligkredditt 0.875% 1/2/2029	175,352	0.01	EUR 4,600,000	Vseobecna Uverova Banka 0.25% 26/3/2024*	4,495,350	0.23
EUR 100,000	Eika Boligkredditt 2.5% 22/9/2028	95,939	0.01			18,477,720	0.95
EUR 325,000	SpareBank 1 Boligkredditt 0.01% 22/9/2027	283,208	0.01		Slovenia		
EUR 11,460,000	SpareBank 1 Boligkredditt 0.05% 3/11/2028	9,661,238	0.50	EUR 2,630,000	Slovenia Government Bond 0.275% 14/1/2030*	2,158,047	0.11
EUR 8,252,000	SpareBank 1 Boligkredditt 0.125% 20/1/2028	7,156,854	0.37	EUR 3,290,000	Slovenia Government Bond 0.488% 20/10/2050	1,502,691	0.08
EUR 4,955,000	SpareBank 1 Boligkredditt 0.5% 30/1/2025	4,735,394	0.24			3,660,738	0.19
EUR 500,000	SpareBank 1 Boligkredditt 1.75% 25/5/2027	470,354	0.02				
EUR 100,000	SpareBank 1 Boligkredditt 3% 19/5/2030	97,807	0.01				
EUR 3,451,000	Telenor 0% 25/9/2023	3,441,630	0.17				
		35,345,232	1.81				
	Poland						
EUR 5,015,000	Republic of Poland Government International Bond 0% 10/2/2025*	4,720,219	0.24				

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Spain				EUR 200,000	Eurocaja Rural 0.125% 22/9/2031	153,463	0.01
EUR 6,800,000	Adif Alta Velocidad 1.25% 4/5/2026*	6,406,994	0.33	EUR 194,321	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	183,454	0.01
EUR 3,700,000	Adif Alta Velocidad 3.9% 30/4/2033	3,727,254	0.19	EUR 466,370	FT Santander Consumer Spain Auto 2020-1 4.272% 21/3/2033	466,843	0.02
EUR 51,734	Autonomia Spain 2019 4.592% 27/12/2035	51,448	0.00	EUR 116,593	FT Santander Consumer Spain Auto 2020-1 5.522% 21/3/2033	114,789	0.01
EUR 25,867	Autonomia Spain 2019 4.992% 27/12/2035	25,674	0.00	EUR 3,800,000	Ibercaja Banco 0.25% 18/10/2023	3,783,949	0.19
EUR 25,867	Autonomia Spain 2019 5.492% 27/12/2035	25,620	0.00	EUR 400,000	Kutxabank 1.25% 22/9/2025	380,194	0.02
EUR 25,867	Autonomia Spain 2019 6.492% 27/12/2035	25,423	0.00	EUR 600,000	Programa Cedulas TDA Fondo de Titulizacion de Activos 4.25% 10/4/2031	631,166	0.03
EUR 25,867	Autonomia Spain 2019 7.642% 27/12/2035	25,277	0.00	EUR 4,400,000	Santander Consumer Finance 0.375% 27/6/2024	4,268,528	0.22
EUR 671,592	Autonomia Spain 2021 FT 4.442% 31/1/2039	663,392	0.03	EUR 19,237,000	Spain Government Bond 0% 31/1/2027	17,263,765	0.88
EUR 183,162	Autonomia Spain 2021 FT 5.192% 31/1/2039	178,659	0.01	EUR 8,700,000	Spain Government Bond 0% 31/1/2028	7,579,222	0.39
EUR 183,162	Autonomia Spain 2021 FT 6.292% 31/1/2039	176,929	0.01	EUR 740,000	Spain Government Bond 0.25% 30/7/2024	717,407	0.04
EUR 122,108	Autonomia Spain 2021 FT 7.542% 31/1/2039	117,031	0.01	EUR 23,410,000	Spain Government Bond 0.8% 30/7/2029	20,392,919	1.05
EUR 87,017	Autonomia Spain 2022 FT 5.642% 26/1/2040	87,622	0.01	EUR 4,034,000	Spain Government Bond 1% 30/7/2042	2,476,956	0.13
EUR 2,700,000	AyT Cedulas Cajas X Fondo de Titulizacion de Activos 3.75% 30/6/2025	2,686,203	0.14	EUR 3,491,000	Spain Government Bond 1.9% 31/10/2052*	2,219,892	0.11
EUR 4,000,000	Banco de Sabadell 0.125% 10/2/2028*	3,439,180	0.18	EUR 11,196,000	Spain Government Bond 1.95% 30/4/2026	10,835,334	0.56
EUR 6,500,000	Banco de Sabadell 1.75% 30/5/2029*	5,894,154	0.30	EUR 21,011,000	Spain Government Bond 2.75% 31/10/2024*	20,828,407	1.07
EUR 600,000	Banco Santander 0.01% 27/2/2025	567,048	0.03	EUR 6,500,000	Spain Government Bond 2.8% 31/5/2026	6,419,270	0.33
EUR 200,000	Banco Santander 0.1% 27/2/2032*	150,636	0.01	EUR 11,278,000	Spain Government Bond 3.45% 30/7/2043	10,469,706	0.54
EUR 1,200,000	Banco Santander 0.125% 4/6/2030	959,587	0.05	EUR 7,386,000	Spain Government Bond 3.45% 30/7/2066	6,454,209	0.33
EUR 5,500,000	Banco Santander 0.875% 9/5/2031*	4,530,377	0.23	EUR 65,603,000	Spain Government Bond 3.55% 31/10/2033	65,885,421	3.38
EUR 2,500,000	Banco Santander 1% 7/4/2025*	2,392,142	0.12	EUR 9,178,000	Spain Government Bond 3.9% 30/7/2039	9,215,463	0.47
EUR 900,000	Banco Santander 2.375% 8/9/2027	862,429	0.05			243,866,752	12.52
EUR 1,600,000	Banco Santander 3.375% 11/1/2026	1,588,606	0.08	Sweden			
EUR 1,400,000	Banco Santander 3.375% 11/1/2030	1,387,324	0.07	EUR 2,087,000	Lansforsakringar Bank 0.875% 25/9/2023	2,083,222	0.11
EUR 200,000	Bankinter 3.05% 29/5/2028	195,262	0.01	EUR 175,000	Lansforsakringar Hypotek 0.625% 29/1/2026	163,071	0.01
EUR 852,336	BBVA Consumer Auto 2020- 1 FTA 4.455% 20/1/2036	853,658	0.04	EUR 11,214,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	10,858,516	0.56
EUR 400,000	CaixaBank 1% 25/9/2025	377,860	0.02	EUR 2,530,000	Skandinaviska Enskilda Banken 0.75% 3/11/2031	2,202,804	0.11
EUR 500,000	CaixaBank 1.625% 14/7/2032*	429,379	0.02	EUR 3,991,000	Svenska Handelsbanken 0.125% 18/6/2024*	3,873,685	0.20
EUR 100,000	CaixaBank 4.125% 24/3/2036	104,326	0.01	EUR 1,449,000	Swedbank 0.25% 2/11/2026	1,288,081	0.06
EUR 3,200,000	CaixaBank 4.25% 6/9/2030	3,211,097	0.17	EUR 3,791,000	Swedbank 1.3% 17/2/2027	3,425,881	0.17
EUR 9,300,000	Caja Rural de Navarra 0.625% 1/12/2023*	9,227,179	0.47	EUR 350,000	Swedbank Hypotek 0.5% 5/2/2026	325,089	0.02
EUR 2,900,000	Caja Rural de Navarra 0.875% 8/5/2025	2,758,625	0.14				

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 550,000	Swedbank Hypotek 3.125% 5/7/2028*	543,994	0.03	GBP 267,000	Dowson 2022-2 7.895% 20/8/2029	313,912	0.01
		24,764,343	1.27	GBP 567,000	Eastern Power Networks 6.25% 12/11/2036	691,967	0.03
	Switzerland			GBP 134,231	Elvet Mortgages 2020-1 5.892% 22/3/2065	157,352	0.01
EUR 4,617,000	Credit Suisse 5.5% 20/8/2026	4,771,503	0.24	GBP 844,000	Finsbury Square 6.247% 16/12/2067	954,237	0.05
EUR 350,000	Credit Suisse Schweiz 3.39% 5/12/2025	345,203	0.02	GBP 221,004	Friary No 7 5.834% 21/10/2070	259,412	0.01
EUR 7,849,000	UBS 0.65% 14/1/2028	6,946,679	0.36	GBP 116,000	Funding V 6.895% 15/10/2025	135,331	0.01
EUR 8,487,000	UBS 2.875% 2/4/2032	7,611,821	0.39	GBP 1,466,000	Funding VIII 6.375% 15/5/2028	1,713,673	0.09
EUR 3,210,000	UBS 7.75% 1/3/2029	3,629,611	0.18	GBP 271,000	Funding VIII 7.695% 15/5/2028	317,333	0.01
EUR 2,965,000	Zuercher Kantonalbank 2.02% 13/4/2028	2,717,648	0.14	GBP 100,000	Funding VIII 8.695% 15/5/2028	117,126	0.00
		26,022,465	1.33	GBP 615,995	Gemgarto 2021-1 5.587% 16/12/2067	717,287	0.04
	United Kingdom			GBP 669,000	Gemgarto 2021-1 6.097% 16/12/2067	776,360	0.04
EUR 1,740,000	Anglo American Capital 4.75% 21/9/2032	1,719,590	0.09	GBP 218,000	Gemgarto 2021-1 6.297% 16/12/2067	250,071	0.01
GBP 100,000	Atlas Funding 2021-1 6.674% 25/7/2058	116,820	0.01	GBP 360,600	Greene King Finance 3.593% 15/3/2035	350,283	0.02
GBP 100,000	Atlas Funding 2021-1 6.874% 25/7/2058	116,558	0.01	GBP 184,000	Hermitage 2023 7.646% 21/9/2033	215,190	0.01
GBP 100,000	Atlas Funding 2021-1 7.424% 25/7/2058	116,459	0.01	GBP 3,174,000	Holmes Master Issuer 5.73% 15/10/2072	3,723,752	0.19
GBP 363,000	Atlas Funding 2023-1 7.095% 20/1/2061	422,848	0.02	GBP 155,991	Hops Hill No 1 6.795% 27/5/2054	181,795	0.01
GBP 142,000	Atlas Funding 2023-1 7.945% 20/1/2061	164,982	0.01	GBP 199,992	Hops Hill No 1 7.045% 27/5/2054	233,098	0.01
GBP 129,000	Atlas Funding 2023-1 8.995% 20/1/2061	150,089	0.01	GBP 99,998	Hops Hill No 1 7.545% 27/5/2054	115,149	0.01
EUR 6,471,000	Barclays 5.262% 29/1/2034	6,469,609	0.33	GBP 433,000	Hops Hill No 3 7.332% 21/12/2055	496,039	0.02
GBP 100,000	Barley Hill NO 2 6.895% 27/8/2058	112,324	0.00	GBP 1,069,664	Hops Hill No2 6.495% 27/11/2054	1,256,429	0.06
EUR 3,972,000	BAT International Finance 0.875% 13/10/2023	3,957,582	0.20	EUR 4,041,000	HSBC 4.787% 10/3/2032	4,060,602	0.21
EUR 6,507,000	BP Capital Markets 1.231% 8/5/2031	5,357,441	0.28	EUR 2,728,000	HSBC 6.364% 16/11/2032	2,795,668	0.14
EUR 3,675,000	Cadent Finance 0.625% 19/3/2030	2,941,305	0.15	GBP 623,000	Lanark Master Issuer 6.039% 22/12/2069	733,137	0.04
GBP 102,000	Canada Square Funding 2021-2 6.614% 17/6/2058	116,319	0.01	GBP 630,000	Lanebrook Mortgage Transaction 2020-1 6.808% 12/6/2057	735,952	0.04
GBP 318,000	Canada Square Funding 6 6.601% 17/1/2059	355,430	0.02	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.208% 12/6/2057	429,381	0.02
GBP 178,000	Canada Square Funding 6 7.001% 17/1/2059	193,625	0.01	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.409% 20/7/2058	177,371	0.01
GBP 400,000	Canary Wharf Finance II 6.684% 22/10/2037	380,532	0.02	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.809% 20/7/2058	113,624	0.00
GBP 1,976,000	Canary Wharf Finance II 7.409% 22/10/2037	1,826,583	0.09	GBP 300,000	Lloyds Bank 5.125% 7/3/2025	347,621	0.02
EUR 3,050,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,788,173	0.14	GBP 120,000	London Cards NO 1 8.945% 15/5/2033	139,796	0.01
GBP 1,000,000	Channel Link Enterprises Finance 3.043% 30/6/2050	976,058	0.05	GBP 448,213	London Wall Mortgage Capital 5.968% 15/5/2051	520,233	0.03
GBP 304,844	CMF 2020-1 5.796% 16/1/2057	356,064	0.02	GBP 110,000	Mortimer BTL 2021-1 6.483% 23/6/2053	124,079	0.01
GBP 220,000	CMF 2020-1 6.196% 16/1/2057	256,695	0.01	EUR 1,480,000	National Grid 0.75% 1/9/2033	1,055,268	0.05
GBP 104,000	CMF 2020-1 6.446% 16/1/2057	121,151	0.01	EUR 2,050,000	National Grid 2.949% 30/3/2030	1,904,839	0.10
GBP 1,461,000	Delamare Cards MTN Issuer 5.995% 19/4/2031	1,710,073	0.09	EUR 500,000	National Westminster Bank 0.5% 15/5/2024	488,207	0.03
GBP 105,000	Dignity Finance 4.696% 31/12/2049	77,537	0.01	EUR 853,000	Nationwide Building Society 2.25% 25/6/2029	802,407	0.04

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 316,000	Nationwide Building Society 2.25% 16/5/2037	274,068	0.01	GBP 139,999	Tower Bridge Funding 2021-2 6.718% 20/11/2063	160,029	0.01
EUR 375,000	Nationwide Building Society 3.625% 15/3/2028	377,554	0.02	GBP 168,999	Tower Bridge Funding 2021-2 7.018% 20/11/2063	188,405	0.01
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.165% 15/3/2029	905,251	0.05	GBP 331,000	Tower Bridge Funding 2022-1 6.025% 20/12/2063	379,586	0.02
GBP 524,000	Newday Funding Master Issuer - Series 2021-1 6.745% 15/3/2029	610,479	0.03	GBP 195,000	Tower Bridge Funding 2022-1 6.275% 20/12/2063	219,480	0.01
GBP 307,000	Newday Funding Master Issuer - Series 2021-3 6.545% 15/11/2029	354,601	0.02	GBP 1,889,533	Tower Bridge Funding 2023-1 6.659% 20/10/2064	2,221,956	0.11
EUR 42,416	Newgate Funding 3.754% 1/12/2050	39,438	0.00	GBP 149,000	Tower Bridge Funding 2023-1 7.359% 20/10/2064	174,309	0.01
GBP 708,023	Parkmore Point RMBS 2022-1 6.673% 25/7/2045	820,254	0.04	GBP 114,000	Tower Bridge Funding 2023-1 8.309% 20/10/2064	133,709	0.01
GBP 236,000	Polaris 2023-1 8.847% 23/2/2061	277,183	0.01	GBP 128,000	Tower Bridge Funding 2023-1 9.459% 20/10/2064	149,270	0.01
GBP 177,000	Polaris 2023-1 9.547% 23/2/2061	206,248	0.01	GBP 100,000	Tower Bridge Funding 2023-2 0% 20/3/2065	117,199	0.01
GBP 506,734	Precise Mortgage Funding 2019-1B 6.158% 12/12/2055	593,125	0.03	GBP 135,000	Tower Bridge Funding 2023-2 0% 20/3/2065	158,161	0.01
GBP 110,000	Precise Mortgage Funding 2020-1B 6.646% 16/10/2056	128,136	0.01	GBP 282,000	Twin Bridges 7.271% 14/6/2055	325,861	0.02
GBP 100,000	Precise Mortgage Funding 2020-1B 6.896% 16/10/2056	116,403	0.01	GBP 271,000	Twin Bridges 8.271% 14/6/2055	316,488	0.02
GBP 100,000	Precise Mortgage Funding 2020-1B 7.146% 16/10/2056	114,637	0.01	GBP 996,000	Twin Bridges 2020-1 6.958% 12/12/2054	1,167,964	0.06
GBP 410,000	Residential Mortgage 32 7.225% 20/6/2070	477,391	0.02	GBP 225,000	Twin Bridges 2020-1 7.958% 12/12/2054	262,167	0.01
GBP 1,110,000	Sage AR Funding No 1 6.469% 17/11/2030	1,270,415	0.06	GBP 1,155,000	Twin Bridges 2021-1 6.358% 12/3/2055	1,341,832	0.07
GBP 385,000	Sage AR Funding No 1 7.169% 17/11/2030	434,090	0.02	GBP 220,000	Twin Bridges 2021-1 7.058% 12/3/2055	249,434	0.01
GBP 535,000	Sage AR Funding No 1 7.369% 17/11/2030	589,947	0.03	GBP 176,000	Twin Bridges 2021-2 6.108% 12/9/2055	197,084	0.01
EUR 150,000	Santander UK 0.05% 12/1/2027	133,223	0.01	GBP 187,000	Twin Bridges 2021-2 6.458% 12/9/2055	205,086	0.01
EUR 3,950,000	Santander UK 0.1% 12/5/2024	3,847,636	0.20	GBP 194,721	Unique Pub Finance 7.395% 28/3/2024	226,274	0.01
EUR 8,204,000	Santander UK 0.603% 13/9/2029	6,662,099	0.34	EUR 1,456,000	WPP Finance 2016 1.375% 20/3/2025	1,397,942	0.07
EUR 5,438,000	Santander UK 3.53% 25/8/2028	5,202,928	0.27	EUR 125,000	Yorkshire Building Society 0.01% 13/10/2027	107,947	0.01
EUR 3,052,000	SSE 1.75% 16/4/2030*	2,671,429	0.14			104,328,266	5.36
EUR 1,018,000	SSE 4% 21/1/2028	941,712	0.05				
GBP 388,180	Tesco Property Finance 1 7.623% 13/7/2039	484,582	0.02	United States			
GBP 796,972	Tesco Property Finance 3 5.744% 13/4/2040	866,515	0.04	EUR 1,049,000	American Tower 0.875% 21/5/2029	861,486	0.04
GBP 487,371	Tesco Property Finance 4 5.801% 13/10/2040	533,100	0.03	EUR 743,000	American Tower 0.95% 5/10/2030	588,148	0.03
EUR 6,537,000	Thames Water Utilities Finance 4.375% 18/1/2031	6,157,719	0.32	EUR 401,000	American Tower 1% 15/1/2032	304,183	0.01
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.087% 12/7/2063	179,590	0.01	EUR 1,293,000	AT&T 2.6% 19/5/2038	1,016,039	0.05
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.387% 12/7/2063	120,696	0.01	EUR 703,000	AT&T 4.3% 18/11/2034	689,733	0.03
GBP 381,999	Tower Bridge Funding 2021-1 6.664% 21/7/2064	445,811	0.02	EUR 4,251,000	Bank of America 1.949% 27/10/2026	4,049,391	0.21
GBP 252,000	Tower Bridge Funding 2021-1 7.314% 21/7/2064	291,716	0.01	EUR 5,810,000	Bank of America 2.824% 27/4/2033	5,195,695	0.27
GBP 252,999	Tower Bridge Funding 2021-2 6.318% 20/11/2063	292,279	0.01	EUR 1,142,000	Booking 0.1% 8/3/2025	1,078,847	0.06
				EUR 3,871,000	Citigroup 1.25% 6/7/2026	3,671,626	0.19
				EUR 4,486,000	Global Payments 4.875% 17/3/2031	4,481,335	0.23
				EUR 7,298,000	Goldman Sachs 0.875% 9/5/2029	6,018,916	0.31

*All or a portion of this security represents a security on loan.

Euro Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets
EUR 4,619,000	International Business Machines 3.75% 6/2/2035	4,508,190	0.23
EUR 1,311,000	Morgan Stanley 0.497% 7/2/2031	1,029,462	0.05
EUR 8,881,000	Morgan Stanley 4.656% 2/3/2029	8,978,336	0.46
EUR 4,617,000	Morgan Stanley 5.148% 25/1/2034	4,853,667	0.25
USD 1,605,000	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	1,366,430	0.07
EUR 1,650,000	US Bancorp 0.85% 7/6/2024	1,597,406	0.08
EUR 5,828,000	Verizon Communications 0.375% 22/3/2029	4,801,862	0.25
EUR 6,698,000	Verizon Communications 4.75% 31/10/2034	6,969,939	0.36
		62,060,691	3.18
Total Bonds		1,909,126,626	98.00
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,909,126,626	98.00
Total Portfolio		1,909,126,626	98.00
Other Net Assets		38,940,500	2.00
Total Net Assets (EUR)		1,948,067,126	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CAD	9,040,000	USD	6,872,591	Bank of America	20/9/2023	(173,877)
EUR	2,275,661	NOK	26,300,000	Goldman Sachs	20/9/2023	(106)
EUR	3,584,879	NZD	6,310,000	Deutsche Bank	17/10/2023	132,845
EUR	2,616,006	USD	2,940,000	Standard Chartered Bank	17/10/2023	(88,087)
EUR	61,698,125	GBP	52,970,000	JP Morgan	17/10/2023	(70,342)
EUR	203,827	USD	230,000	Nomura	17/10/2023	(7,718)
EUR	1,019,593	GBP	880,000	State Street	17/10/2023	(6,578)
EUR	4,079,681	GBP	3,550,000	Deutsche Bank	17/10/2023	(59,984)
EUR	2,147,901	NOK	24,000,000	Deutsche Bank	20/9/2023	71,155
EUR	1,978,169	HUF	780,000,000	Société Générale	20/9/2023	(64,494)
EUR	1,486,036	HUF	583,000,000	Barclays	20/9/2023	(40,724)
EUR	2,252,102	USD	2,480,000	HSBC Bank	17/10/2023	(28,901)
EUR	628,687	HUF	244,000,000	Citigroup	20/9/2023	(10,300)
EUR	353,799	HUF	137,000,000	Goldman Sachs	20/9/2023	(4,977)
EUR	1,656,090	HUF	642,000,000	Deutsche Bank	20/9/2023	(25,178)
EUR	1,320,280	GBP	1,130,000	Standard Chartered Bank	17/10/2023	2,583
EUR	1,273,400	USD	1,390,000	State Street	17/10/2023	(5,066)
EUR	69,932	GBP	60,000	BNY Mellon	17/10/2023	(34)
GBP	3,580,000	USD	4,592,518	Morgan Stanley	20/9/2023	(49,732)
GBP	3,130,000	USD	4,025,905	Barclays	20/9/2023	(53,298)
GBP	3,099,000	EUR	3,587,158	Barclays	17/10/2023	26,595
GBP	8,220,000	EUR	9,503,948	JP Morgan	17/10/2023	81,417
GBP	4,050,000	EUR	4,709,201	Deutsche Bank	17/10/2023	13,516
GBP	1,281,000	EUR	1,488,132	Standard Chartered Bank	17/10/2023	5,645
HUF	804,000,000	EUR	2,060,767	JP Morgan	20/9/2023	44,747
HUF	2,440,000,000	EUR	6,268,643	Deutsche Bank	20/9/2023	121,226
HUF	834,000,000	EUR	2,096,847	BNP Paribas	20/9/2023	87,231
JPY	2,811,000,000	USD	19,693,772	Bank of America	20/9/2023	(378,927)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
JPY	1,341,000,000	USD	9,637,581	BNP Paribas	20/9/2023	(404,183)
JPY	22,000,000	USD	152,014	Morgan Stanley	20/9/2023	(1,015)
NOK	25,100,000	USD	2,338,377	Deutsche Bank	20/9/2023	18,303
NOK	50,300,000	EUR	4,278,541	Goldman Sachs	20/9/2023	73,971
NOK	25,000,000	USD	2,326,328	Goldman Sachs	20/9/2023	20,747
NOK	5,849,000	EUR	507,124	BNY Mellon	17/10/2023	(1,273)
NZD	10,920,000	USD	6,808,948	Morgan Stanley	20/9/2023	(289,226)
NZD	11,190,000	USD	6,955,693	Toronto-Dominion	20/9/2023	(276,476)
NZD	3,540,000	USD	2,173,507	HSBC Bank	20/9/2023	(62,640)
USD	4,705,788	GBP	3,740,000	JP Morgan	20/9/2023	(32,760)
USD	2,312,344	GBP	1,810,000	Morgan Stanley	20/9/2023	16,328
USD	2,428,042	GBP	1,900,000	Bank of America	20/9/2023	17,804
USD	2,071,744	GBP	1,630,000	Barclays	20/9/2023	4,902
USD	4,864,260	NOK	50,100,000	Deutsche Bank	20/9/2023	144,738
USD	4,279,960	JPY	598,000,000	Barclays	20/9/2023	163,862
USD	2,321,334	JPY	318,000,000	BNP Paribas	20/9/2023	128,922
USD	6,955,210	NZD	10,920,000	Morgan Stanley	20/9/2023	423,932
USD	6,858,882	CAD	9,040,000	Morgan Stanley	20/9/2023	161,251
USD	4,596,725	GBP	3,540,000	HSBC Bank	20/9/2023	100,311
USD	2,231,496	NZD	3,600,000	HSBC Bank	20/9/2023	83,181
USD	1,097,139	NZD	1,810,000	Barclays	20/9/2023	18,974
USD	5,621,566	JPY	801,750,000	Bank of America	20/9/2023	112,251
USD	1,869,616	JPY	267,250,000	UBS	20/9/2023	33,513
USD	2,040,000	EUR	1,862,306	Deutsche Bank	17/10/2023	14,003
USD	4,604,086	EUR	4,210,000	Barclays	20/9/2023	30,326
Net unrealised appreciation						18,383
CHF Hedged Share Class						
CHF	2,842,922	EUR	2,967,237	BNY Mellon	15/9/2023	1,565
EUR	630,587	CHF	605,749	BNY Mellon	15/9/2023	(1,982)
Net unrealised depreciation						(417)
GBP Hedged Share Class						
EUR	14,786,594	GBP	12,760,184	BNY Mellon	15/9/2023	(115,267)
GBP	12,966,077	EUR	15,035,944	BNY Mellon	15/9/2023	106,362
Net unrealised depreciation						(8,905)
JPY Hedged Share Class						
EUR	730	JPY	115,476	BNY Mellon	15/9/2023	1
JPY	15,763,151	EUR	100,868	BNY Mellon	15/9/2023	(1,337)
Net unrealised depreciation						(1,336)
PLN Hedged Share Class						
EUR	19,791	PLN	88,370	BNY Mellon	15/9/2023	40
PLN	1,236,386	EUR	277,443	BNY Mellon	15/9/2023	(1,101)
Net unrealised depreciation						(1,061)
USD Hedged Share Class						
EUR	83,197,440	USD	91,322,048	BNY Mellon	15/9/2023	(930,273)
USD	107,612,924	EUR	97,746,701	BNY Mellon	15/9/2023	1,388,652
Net unrealised appreciation						458,379
Total net unrealised appreciation (EUR underlying exposure - EUR 561,613,000)						465,043

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
52	EUR	Euro BOBL	September 2023	6,033,560	18,440
504	EUR	Euro Bund	September 2023	67,032,000	539,630
210	EUR	Euro BUXL	September 2023	28,026,600	(101,280)
(275)	EUR	Euro Schatz	September 2023	28,901,125	(24,441)

Euro Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(8)	EUR	Euro-BTP	September 2023	927,280	(15,911)
176	EUR	Euro-OAT	September 2023	22,476,960	306,322
(17)	JPY	Japanese 10 Year Bond (OSE)	September 2023	15,754,228	155,809
(194)	EUR	3 Month EURIBOR	September 2023	46,652,150	(7,275)
(7)	EUR	3 Month EURIBOR	September 2023	1,683,325	(262)
(8)	EUR	Euro BOBL	September 2023	928,240	(5,980)
7	EUR	Euro Bund	September 2023	931,000	7,460
1	EUR	Euro BUXL	September 2023	133,460	20
41	EUR	Euro Schatz	September 2023	4,308,895	2,370
(9)	EUR	Euro-BTP	September 2023	1,043,190	(6,700)
(17)	EUR	Euro-OAT	September 2023	2,171,070	9,393
(1)	JPY	Japanese 10 Year Bond (OSE)	September 2023	926,719	9,207
(5)	EUR	Short-Term Euro-BTP	September 2023	526,300	(1,110)
849	EUR	Short-Term Euro-BTP	September 2023	89,365,740	(204,780)
124	USD	US Treasury 10 Year Note (CBT)	December 2023	12,673,854	105,122
51	USD	US Ultra 10 Year Note	December 2023	5,452,075	63,510
(23)	USD	US Ultra Bond (CBT)	December 2023	2,744,638	(40,341)
38	GBP	Long Gilt	December 2023	4,232,576	36,407
(9)	USD	US Treasury 2 Year Note (CBT)	December 2023	1,689,529	(4,035)
138	USD	US Treasury 5 Year Note (CBT)	December 2023	13,585,061	87,468
1	GBP	Long Gilt	December 2023	111,384	783
4	USD	US Treasury 10 Year Note (CBT)	December 2023	408,834	3,391
4	USD	US Treasury 5 Year Note (CBT)	December 2023	393,770	2,535
2	USD	US Ultra 10 Year Note	December 2023	213,807	2,491
Total				359,327,370	938,243

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 51,752,500	Fund receives default protection on ITRAXX.EUR.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(237,185)	(678,902)
CDS	EUR 31,220,000	Fund receives default protection on ITRAXX.FINSR.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(317,417)	(271,605)
IFS	EUR 10,600,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	Goldman Sachs	15/6/2028	8,997	8,997
IFS	EUR 29,250,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	Goldman Sachs	15/7/2028	115,277	115,277
IFS	EUR 10,055,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	Goldman Sachs	15/5/2033	98,244	101,406
IFS	EUR 10,630,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	Goldman Sachs	15/6/2033	(8,020)	(8,020)
IFS	EUR 29,155,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	Goldman Sachs	15/7/2033	(113,841)	(113,841)
IFS	EUR 5,308,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Goldman Sachs	15/5/2038	(23,952)	(23,952)
IFS	EUR 10,130,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Goldman Sachs	15/5/2043	(107,120)	(100,279)
IRS	KRW 32,495,808,750	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(27,358)	(27,358)
IRS	BRL 5,820,000	Fund receives Fixed 9.94%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(11,383)	(11,383)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	KRW 38,994,981,250	Fund receives Fixed 1.59%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(33,481)	(33,481)
IRS	KRW 15,792,971,800	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(13,309)	(13,309)
IRS	BRL 7,630,000	Fund receives Fixed 10.11%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(8,298)	(8,298)
IRS	GBP 35,350,000	Fund receives Fixed 5.795%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	17/8/2025	207,808	207,808
IRS	KRW 14,971,290,000	Fund receives Fixed 3.645%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	25/8/2026	13,569	13,569
IRS	EUR 10,015,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.109%	Goldman Sachs	28/6/2032	(43,598)	(43,598)
IRS	EUR 2,600,000	Fund receives Fixed 2.81%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	15/8/2032	(48,733)	(48,733)
IRS	EUR 6,240,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.0782%	Goldman Sachs	15/7/2033	(11,309)	(11,309)
IRS	EUR 28,625,000	Fund receives Fixed 2.78%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	1/8/2033	(25,114)	(12,972)
IRS	EUR 8,870,000	Fund receives Fixed 3%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	17/8/2033	78,918	73,418
IRS	EUR 4,349,600	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.72691%	Goldman Sachs	4/11/2042	150,262	163,040
IRS	EUR 11,085,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.8133%	Goldman Sachs	15/8/2048	52,205	52,205
IRS	EUR 8,600,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.193%	Goldman Sachs	4/10/2052	915,429	915,429
IRS	KRW 16,702,858,200	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(13,992)	(13,992)
Total (EUR underlying exposure - EUR 374,872,308)					596,599	230,117

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Euro Corporate Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 965,000	CK Hutchison International 23 4.875% 21/4/2033	857,515	0.03
				USD 1,000,000	Meituan 3.05% 28/10/2030	728,599	0.03
						2,453,172	0.09
FUNDS				Denmark			
	Ireland			EUR 13,317,000	Danske Bank 1% 15/5/2031	11,925,374	0.42
383,038	iShares GBP Corp Bond 0-5yr UCITS ETF [†]	43,675,585	1.56	EUR 500,000	Danske Bank 4% 12/1/2027	497,006	0.02
Total Funds		43,675,585	1.56	EUR 4,600,000	Danske Bank 4.75% 21/6/2030	4,641,400	0.17
BONDS				EUR 4,075,000	Orsted 3.25% 13/9/2031	3,875,131	0.14
				EUR 2,700,000	Orsted 5.25% 8/12/3022	2,648,957	0.09
						23,587,868	0.84
				Finland			
	Australia			EUR 4,700,000	Nordea Bank 4.125% 5/5/2028	4,702,826	0.17
EUR 6,000,000	APA Infrastructure 2% 15/7/2030	5,137,470	0.18	EUR 12,764,000	OP Corporate Bank 1.625% 9/6/2030	11,921,576	0.42
EUR 7,000,000	Toyota Finance Australia 2.28% 21/10/2027	6,637,878	0.24	EUR 200,000	OP Corporate Bank 4% 13/6/2028	200,869	0.01
		11,775,348	0.42			16,825,271	0.60
				France			
	Austria			EUR 7,900,000	AXA 3.25% 28/5/2049	7,178,493	0.26
EUR 12,400,000	BAWAG 2.375% 26/3/2029 [†]	11,637,400	0.41	EUR 100,000	AXA 4.25% 10/3/2043	92,305	0.00
EUR 2,800,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 2% 25/8/2032	2,490,740	0.09	EUR 12,555,000	AXA 5.5% 11/7/2043	12,578,415	0.45
EUR 6,500,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	6,415,370	0.23	EUR 17,200,000	Banque Federative du Credit Mutuel 3.875% 14/2/2028 [†]	17,091,210	0.61
EUR 2,600,000	Kommunalkredit Austria 0.25% 14/5/2024	2,504,138	0.09	EUR 10,400,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029	10,451,650	0.37
EUR 6,600,000	Raiffeisen Bank International 4.75% 26/1/2027	6,505,587	0.23	EUR 26,600,000	Banque Federative du Credit Mutuel 5.125% 13/1/2033	26,135,113	0.93
		29,553,235	1.05	EUR 11,700,000	BNP Paribas 0.5% 15/7/2025	11,330,748	0.41
				EUR 18,700,000	BNP Paribas 0.875% 11/7/2030	15,233,488	0.54
	Belgium			EUR 400,000	BNP Paribas 1.125% 17/4/2029	344,468	0.01
EUR 4,430,000	Anheuser-Busch InBev 1.65% 28/3/2031	3,852,037	0.14	EUR 17,100,000	BNP Paribas 2.1% 7/4/2032 [†]	14,293,622	0.51
EUR 17,000,000	Argenta Spaarbank 1.375% 8/2/2029	14,492,500	0.52	EUR 26,700,000	BNP Paribas 2.5% 31/3/2032	24,051,894	0.86
EUR 3,200,000	Argenta Spaarbank 5.375% 29/11/2027	3,240,800	0.11	EUR 1,200,000	BNP Paribas 4.125% 24/5/2033	1,203,677	0.04
EUR 7,300,000	Belfius Bank 1.25% 6/4/2034	5,856,425	0.21	EUR 9,600,000	Bouygues 4.625% 7/6/2032	10,017,679	0.36
EUR 4,694,000	Euroclear Bank 0.125% 7/7/2025	4,394,757	0.16	EUR 3,100,000	Bouygues 5.375% 30/6/2042	3,362,477	0.12
EUR 4,800,000	FLUVIUS System Operator CVBA 0.25% 2/12/2030 [†]	3,774,160	0.13	EUR 5,600,000	BPCE 0.25% 14/1/2031	4,273,093	0.15
EUR 9,300,000	Fluxys Belgium 1.75% 5/10/2027	8,422,731	0.30	EUR 2,600,000	BPCE 0.5% 15/9/2027	2,311,712	0.08
EUR 16,100,000	KBC 0.125% 10/9/2026	14,837,205	0.53	EUR 8,400,000	BPCE 0.5% 14/1/2028 [†]	7,359,494	0.26
EUR 200,000	KBC 4.25% 24/10/2025	175,800	0.01	EUR 3,600,000	BPCE 1.75% 2/2/2034	2,975,805	0.11
EUR 7,100,000	KBC 4.375% 6/12/2031	7,083,989	0.25	EUR 8,400,000	BPCE 2.125% 13/10/2046	6,237,000	0.22
		66,130,404	2.36	EUR 13,000,000	BPCE 4% 29/11/2032 [†]	12,806,170	0.46
				EUR 1,900,000	BPCE 4.75% 14/6/2034	1,904,228	0.07
	Canada			EUR 8,600,000	BPCE SFH 3% 17/10/2029	8,435,095	0.30
EUR 200,000	Royal Bank of Canada 0.125% 23/7/2024	193,203	0.01	EUR 5,400,000	BPCE SFH 3.125% 20/1/2033	5,285,034	0.19
EUR 9,100,000	Toronto-Dominion Bank/The 3.631% 13/12/2029	8,793,124	0.31	EUR 10,700,000	Cie de Saint-Gobain 1.625% 10/8/2025	10,274,354	0.36
EUR 10,200,000	TotalEnergies Capital Canada 2.125% 18/9/2029	9,351,829	0.33	EUR 1,300,000	Cie Financiere et Industrielle des Autoroutes 1% 19/5/2031	1,075,059	0.04
		18,338,156	0.65	EUR 8,200,000	Coentreprise de Transport d'Electricite 0.875% 29/9/2024	7,913,701	0.28
				EUR 4,000,000	Coentreprise de Transport d'Electricite 2.125% 29/7/2032	3,456,696	0.12
	Cayman Islands			EUR 10,700,000	Credit Agricole 1.625% 5/6/2030	10,055,553	0.36
USD 965,000	CK Hutchison International 23 4.75% 21/4/2028	867,058	0.03	EUR 8,700,000	Credit Agricole 4% 12/10/2026	8,686,385	0.31

[†]Investment in connected party fund, see further information in Note 10.

[†]All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 2,900,000	Credit Agricole 4% 18/1/2033	2,887,113	0.10	EUR 7,200,000	BASF 4.25% 8/3/2032	7,352,784	0.26
EUR 4,800,000	Credit Agricole 4.125% 7/3/2030	4,843,143	0.17	EUR 18,000,000	Bayer 2.375% 12/11/2079	16,806,204	0.60
EUR 2,800,000	Credit Agricole Assurances 1.5% 6/10/2031	2,124,734	0.08	EUR 23,440,000	Bayer 4.625% 26/5/2033	23,756,446	0.85
EUR 13,000,000	Credit Mutuel Home Loan SFH 3.125% 22/6/2027*	12,873,770	0.46	EUR 300,000	Bayerische Landesbank 1% 23/9/2031	251,820	0.01
EUR 3,000,000	Electricite de France 2% 9/12/2049	1,768,192	0.06	EUR 8,600,000	Bayerische Landesbank 1.375% 22/11/2032	6,881,423	0.25
EUR 400,000	Electricite de France 3.375% 15/6/2030	311,600	0.01	EUR 8,900,000	Bertelsmann 3.5% 29/5/2029	8,713,011	0.31
EUR 11,400,000	Electricite de France 4.625% 25/1/2043	10,960,017	0.39	EUR 300,000	Commerzbank 1.25% 23/10/2023	298,825	0.01
GBP 7,500,000	Electricite de France 5.875% 22/1/2029	7,387,209	0.27	EUR 1,100,000	Commerzbank 1.375% 29/12/2031*	920,975	0.03
EUR 12,000,000	Engie 4% 11/1/2035	11,852,520	0.42	EUR 16,800,000	Commerzbank 5.125% 18/1/2030	16,679,796	0.60
EUR 3,000,000	Engie 4.25% 11/1/2043	2,938,875	0.11	EUR 2,600,000	Deutsche Bahn Finance 0.95% 22/1/2025	2,399,949	0.09
EUR 4,815,000	Firmenich Productions Participations 1.75% 30/4/2030	4,248,692	0.15	EUR 10,856,000	Deutsche Bahn Finance 1.125% 29/5/2051	6,185,060	0.22
EUR 5,000,000	Groupe des Assurances du Credit Mutuel SADIR 1.85% 21/4/2042	3,723,716	0.13	EUR 2,300,000	Deutsche Bahn Finance 1.875% 24/5/2030	2,102,308	0.08
EUR 29,300,000	La Banque Postale 4.375% 17/1/2030	28,933,164	1.03	EUR 7,000,000	Deutsche Bank 4% 24/6/2032	6,283,900	0.22
EUR 6,800,000	La Poste 1.375% 21/4/2032	5,634,469	0.20	EUR 19,300,000	Deutsche Bank 5% 5/9/2030	18,775,040	0.67
EUR 5,200,000	Orange 2.375% 15/1/2025	4,969,380	0.18	EUR 6,700,000	Deutsche Bank 5.625% 19/5/2031	6,506,705	0.23
EUR 2,800,000	Orange 3.625% 16/11/2031	2,804,051	0.10	EUR 10,000,000	Deutsche Pfandbriefbank 0.1% 2/2/2026	8,878,600	0.32
EUR 2,900,000	Orange 5.375% 18/1/2030	2,889,760	0.10	EUR 4,500,000	Eurogrid 1.875% 10/6/2025	4,345,740	0.15
EUR 21,400,000	Societe Generale 2.625% 30/5/2029	19,925,964	0.71	EUR 8,000,000	Eurogrid 3.722% 27/4/2030	7,923,700	0.28
EUR 8,700,000	Societe Generale 4.122% 13/1/2025	8,708,091	0.31	EUR 9,100,000	Evonik Industries 0.625% 18/9/2025	8,506,498	0.30
EUR 4,000,000	Societe Generale 4.125% 2/6/2027	4,001,013	0.14	EUR 11,700,000	Evonik Industries 1.375% 2/9/2081*	9,759,496	0.35
EUR 5,900,000	Societe Generale 4.25% 6/12/2030	5,727,425	0.21	EUR 1,564,000	Fraport Frankfurt Airport Services Worldwide 1.875% 31/3/2028*	1,414,349	0.05
EUR 4,400,000	Societe Generale 5.625% 2/6/2033	4,361,206	0.16	EUR 4,000,000	Fraport Frankfurt Airport Services Worldwide 2.125% 9/7/2027*	3,719,340	0.13
EUR 10,800,000	Teleperformance 3.75% 24/6/2029*	10,115,906	0.36	EUR 5,000,000	Hamburg Commercial Bank 0.5% 22/9/2026	4,479,000	0.16
EUR 11,088,000	TotalEnergies 1.625% 25/10/2027	9,305,604	0.33	EUR 6,023,000	Heidelberg Materials 2.25% 3/6/2024	5,939,371	0.21
EUR 7,000,000	TotalEnergies 3.369% 6/10/2026	6,565,592	0.24	EUR 8,615,000	Heidelberg Materials 3.75% 31/5/2032	8,152,418	0.29
EUR 5,400,000	Veolia Environnement 1.625% 21/9/2032	4,542,185	0.16	EUR 2,300,000	Merck Financial Services 0.5% 16/7/2028	2,002,684	0.07
EUR 17,800,000	Veolia Environnement 2.25% 20/1/2026*	16,206,900	0.58	EUR 800,000	Merck Financial Services 2.375% 15/6/2030	748,932	0.03
EUR 8,800,000	Veolia Environnement 2.5% 20/1/2029	7,330,400	0.26	EUR 7,500,000	Porsche Automobil 4.25% 27/9/2030	7,403,363	0.26
EUR 2,100,000	Vinci 1.75% 26/9/2030	1,875,165	0.07	EUR 3,000,000	Robert Bosch 4% 2/6/2035	2,992,725	0.11
EUR 7,400,000	WPP Finance 4.125% 30/5/2028	7,405,402	0.27	EUR 14,100,000	Robert Bosch 4.375% 2/6/2043	14,096,052	0.50
		463,635,876	16.54	EUR 16,565,000	RWE 2.75% 24/5/2030	15,339,025	0.55
	Germany			EUR 5,700,000	Volkswagen Bank 1.25% 10/6/2024	5,574,315	0.20
EUR 8,600,000	Allianz 2.121% 8/7/2050	7,137,230	0.25	EUR 6,910,000	Volkswagen Financial Services 1.5% 1/10/2024	6,728,958	0.24
EUR 3,000,000	Allianz 2.6% 30/10/2031	2,020,050	0.07	EUR 3,361,000	Volkswagen Leasing 1.375% 20/1/2025	3,245,494	0.12
EUR 5,300,000	Allianz 4.252% 5/7/2052	4,930,855	0.18				
EUR 8,600,000	Allianz 4.597% 7/9/2038	8,422,840	0.30				
EUR 8,700,000	Allianz 5.824% 25/7/2053	8,997,279	0.32				

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 10,900,000	Vonovia 1% 16/6/2033	7,425,393	0.26	EUR 3,212,000	Terna - Rete Elettrica Nazionale 0.75% 24/7/2032	2,488,500	0.09
EUR 3,400,000	Vonovia 5% 23/11/2030*	3,334,720	0.12	EUR 11,394,000	Terna - Rete Elettrica Nazionale 3.875% 24/7/2033	11,289,574	0.40
		287,432,673	10.25			125,773,670	4.49
	Hong Kong				Japan		
USD 1,000,000	AIA 4.95% 4/4/2033	904,023	0.03	EUR 18,758,000	Nissan Motor 3.201% 17/9/2028	17,133,839	0.61
	Hungary			EUR 13,700,000	Sumitomo Mitsui Trust Bank 0.01% 15/10/2027	11,771,157	0.42
EUR 11,600,000	Erste Bank Hungary Zrt 1.25% 4/2/2026	10,664,576	0.38	EUR 11,300,000	Takeda Pharmaceutical 2.25% 21/11/2026	10,763,727	0.39
	India					39,668,723	1.42
USD 1,000,000	Export-Import Bank of India 3.875% 12/3/2024	912,461	0.03		Jersey		
USD 500,000	REC 5.625% 11/4/2028	455,292	0.02	EUR 259,000	Aptiv 1.5% 10/3/2025	249,038	0.01
		1,367,753	0.05	EUR 5,400,000	Glencore Finance Europe 1.875% 13/9/2023	5,396,436	0.19
	Indonesia					5,645,474	0.20
USD 380,000	Bank Mandiri Persero 5.5% 4/4/2026	349,614	0.01		Luxembourg		
USD 1,280,000	Pertamina Geothermal Energy 5.15% 27/4/2028*	1,166,511	0.04	EUR 5,457,000	Becton Dickinson Euro Finance 0.334% 13/8/2028	4,624,371	0.17
		1,516,125	0.05	EUR 2,731,000	Becton Dickinson Euro Finance 1.213% 12/2/2036	1,953,493	0.07
	Ireland			EUR 4,000,000	Becton Dickinson Euro Finance 1.336% 13/8/2041	2,500,220	0.09
EUR 16,103,000	Bank of Ireland 0.375% 10/5/2027	14,464,264	0.52	EUR 7,071,000	GELF Bond Issuer I 1.125% 18/7/2029	5,765,481	0.21
EUR 10,045,000	Bank of Ireland 1.875% 5/6/2026	9,601,001	0.34	EUR 7,143,000	GELF Bond Issuer I 1.625% 20/10/2026*	6,464,344	0.23
EUR 504,000	Eaton Capital 0.128% 8/3/2026	461,772	0.02	EUR 6,250,000	Holcim Finance Luxembourg 0.5% 23/4/2031	4,750,448	0.17
EUR 12,413,000	GAS Networks Ireland 0.125% 4/12/2024	11,841,506	0.42	EUR 8,599,000	Holcim Finance Luxembourg 0.625% 19/1/2033	6,210,146	0.22
EUR 2,933,000	GAS Networks Ireland 1.375% 5/12/2026	2,725,138	0.10	EUR 13,249,000	Holcim Finance Luxembourg 1.5% 6/4/2025	12,728,618	0.45
EUR 8,600,000	Linde 3.375% 12/6/2029	8,557,774	0.30	EUR 630,000	Medtronic Global 1.125% 7/3/2027	578,195	0.02
GBP 6,911,000	Zurich Finance Ireland Designated Activity 5.125% 23/11/2052	7,157,352	0.25	EUR 4,226,000	Medtronic Global 1.625% 7/3/2031	3,672,498	0.13
		54,808,807	1.95	EUR 4,111,000	Medtronic Global 2.625% 15/10/2025	4,011,041	0.14
	Italy			EUR 4,021,000	Segro Capital 1.875% 23/3/2030	3,465,999	0.12
EUR 5,625,000	A2A 4.375% 3/2/2034*	5,555,334	0.20	EUR 4,600,000	SELP Finance 0.875% 27/5/2029	3,676,818	0.13
EUR 5,325,000	ASTM 2.375% 25/11/2033	4,156,056	0.15	EUR 11,880,000	SELP Finance 1.5% 20/11/2025	11,074,851	0.40
EUR 4,766,000	CA Auto Bank 0% 16/4/2024*	4,647,760	0.16	EUR 5,175,000	SELP Finance 3.75% 10/8/2027	4,896,507	0.17
EUR 9,000,000	CA Auto Bank 4.25% 24/3/2024	8,999,730	0.32	EUR 15,471,000	SES 2.875% 27/5/2026	13,493,033	0.48
EUR 834,000	Enel 2.25% 10/12/2026	735,300	0.03	EUR 9,800,000	Traton Finance Luxembourg 4.125% 22/11/2025	9,738,652	0.35
EUR 6,175,000	Enel 6.625% 16/4/2031*	6,312,394	0.22			99,604,715	3.55
EUR 7,455,000	Eni 2% 11/2/2027	6,381,480	0.23		Malaysia		
EUR 3,588,000	Eni 2.625% 13/10/2025	3,335,073	0.12	USD 1,415,000	Khazanah Capital 4.876% 1/6/2033	1,272,012	0.04
EUR 7,005,000	Eni 4.25% 19/5/2033	6,969,862	0.25	USD 1,430,000	Khazanah Global Sukuk 4.687% 1/6/2028	1,298,196	0.05
EUR 19,790,000	Hera 0.25% 3/12/2030*	15,123,615	0.54			2,570,208	0.09
EUR 22,200,000	Intesa Sanpaolo 4.875% 19/5/2030	22,377,739	0.80		Netherlands		
EUR 8,775,000	Intesa Sanpaolo 5.125% 29/8/2031	8,904,914	0.32	EUR 33,200,000	ABN AMRO Bank 4.375% 20/10/2028*	33,185,226	1.18
EUR 10,100,000	Intesa Sanpaolo 5.25% 13/1/2030	10,405,775	0.37				
EUR 3,440,000	Italgas 0.5% 16/2/2033	2,471,556	0.09				
EUR 2,569,000	Snam 0.75% 17/6/2030	2,080,181	0.07				
EUR 4,475,000	Terna - Rete Elettrica Nazionale 0.375% 25/9/2030*	3,538,827	0.13				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 3,600,000	Achmea Bank 3% 31/1/2030	3,529,980	0.13	EUR 4,000,000	Siemens		
EUR 5,745,000	BP Capital Markets 4.323% 12/5/2035	5,696,282	0.20		Financieringsmaatschappij 3.375% 24/8/2031	3,958,274	0.14
EUR 2,550,000	Coca-Cola HBC Finance 2.75% 23/9/2025	2,498,936	0.09	EUR 2,500,000	Telefonica Europe 3% 2/10/2023	2,493,250	0.09
EUR 10,500,000	Cooperatieve Rabobank 4% 10/1/2030	10,377,727	0.37	EUR 3,433,000	TenneT 0.5% 9/6/2031	2,851,673	0.10
EUR 6,000,000	de Volksbank 0.01% 16/9/2024	5,756,865	0.20	EUR 765,000	TenneT 0.875% 16/6/2035	584,617	0.02
EUR 3,000,000	de Volksbank 1.75% 22/10/2030	2,760,768	0.10	EUR 10,000,000	TenneT 4.5% 28/10/2034	10,578,250	0.38
EUR 3,500,000	de Volksbank 2.375% 4/5/2027	3,296,584	0.12	EUR 6,275,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	5,439,076	0.20
EUR 4,800,000	de Volksbank 4.875% 7/3/2030	4,853,208	0.17	EUR 21,700,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031*	22,764,494	0.81
EUR 500,000	Digital Dutch Finco 0.625% 15/7/2025	461,808	0.02	EUR 4,770,000	Thermo Fisher Scientific Finance I 1.625% 18/10/2041	3,248,277	0.12
EUR 4,900,000	Digital Intrepid 0.625% 15/7/2031	3,545,787	0.13	EUR 13,581,000	Toyota Motor Finance Netherlands 3.625% 24/4/2025*	13,499,310	0.48
EUR 100,000	EDP Finance 1.625% 26/1/2026	95,168	0.00	EUR 845,000	Universal Music 3.75% 30/6/2032	824,014	0.03
EUR 8,270,000	ELM for Firmenich International 3.75% 3/9/2025*	7,976,001	0.28	EUR 7,600,000	Universal Music 4% 13/6/2031	7,561,810	0.27
EUR 6,550,000	EnBW International Finance 4% 24/1/2035	6,390,442	0.23	EUR 5,800,000	Volkswagen International Finance 3.5% 17/6/2025	5,478,390	0.20
EUR 3,100,000	EnBW International Finance 4.049% 22/11/2029	3,134,937	0.11	EUR 2,000,000	Volkswagen International Finance 3.5% 20/3/2030*	1,616,702	0.06
EUR 5,000,000	Enel Finance International 0% 17/6/2024	4,846,125	0.17	EUR 5,000,000	Volkswagen International Finance 3.748% 28/12/2027	4,344,250	0.15
EUR 8,375,000	Enel Finance International 0% 28/5/2026	7,553,664	0.27	EUR 13,800,000	Volkswagen International Finance 4.625% 27/6/2028*	12,400,312	0.44
EUR 3,710,000	Enel Finance International 0.375% 28/5/2029	3,061,479	0.11	EUR 8,855,000	Wolters Kluwer 3% 23/9/2026	8,705,616	0.31
EUR 3,530,000	Enexis 0.625% 17/6/2032	2,785,693	0.10	EUR 6,525,000	Wolters Kluwer 3.75% 3/4/2031	6,518,119	0.23
EUR 6,495,000	Enexis 0.75% 2/7/2031*	5,317,310	0.19			336,873,136	12.01
EUR 7,100,000	Enexis 3.625% 12/6/2034	7,091,516	0.25	New Zealand			
EUR 7,000,000	Iberdrola International 1.874% 28/1/2026	6,354,250	0.23	EUR 11,353,000	Chorus 0.875% 5/12/2026*	10,200,614	0.37
EUR 7,900,000	Iberdrola International 2.625% 26/12/2023	7,805,200	0.28	EUR 21,738,000	Chorus 1.125% 18/10/2023	21,655,830	0.77
EUR 2,400,000	Iberdrola International 3.25% 12/11/2024	2,343,600	0.08	EUR 6,010,000	Chorus 3.625% 7/9/2029	5,863,717	0.21
EUR 20,700,000	ING Groep 0.25% 18/2/2029	17,163,177	0.61			37,720,161	1.35
EUR 1,400,000	ING Groep 0.375% 29/9/2028	1,189,675	0.04	Norway			
EUR 12,800,000	ING Groep 4.75% 23/5/2034	12,784,000	0.46	EUR 7,047,000	DNB Bank 3.125% 21/9/2027	6,881,395	0.25
EUR 1,200,000	ING Groep 5% 20/2/2035	1,170,805	0.04	EUR 20,800,000	DNB Bank 4.5% 19/7/2028	21,000,304	0.75
EUR 5,457,000	Koninklijke Ahold Delhaize 1.125% 19/3/2026	5,130,071	0.18			27,881,699	1.00
EUR 5,300,000	Mercedes-Benz International Finance 3.7% 30/5/2031	5,312,415	0.19	Portugal			
EUR 1,400,000	Naturgy Finance 2.374% 23/11/2026	1,243,900	0.05	EUR 6,400,000	EDP - Energias de Portugal 3.875% 26/6/2028	6,420,448	0.23
EUR 6,626,000	Nederlandse Gasunie 1% 11/5/2026*	6,182,663	0.22	EUR 962,895	TAGUS - Sociedade de Titularizacao de Creditos 0.7% 12/2/2024	953,016	0.03
EUR 4,000,000	Redexis Gas Finance 1.875% 28/5/2025	3,839,980	0.14			7,373,464	0.26
EUR 5,650,000	RELX Finance 3.75% 12/6/2031	5,632,259	0.20	Qatar			
EUR 4,505,000	Repsol International Finance 4.247% 11/9/2028*	4,100,676	0.14	USD 1,000,000	Qatar Government International Bond 4% 14/3/2029	891,349	0.03
EUR 5,000,000	Shell International Finance 0.5% 8/11/2031	3,911,782	0.14				
EUR 17,953,000	Shell International Finance 1.875% 7/4/2032	15,626,743	0.56	Singapore			
				USD 10,630,000	Pfizer Investment Enterprises 5.3% 19/5/2053	9,818,040	0.35
				South Korea			
				USD 2,815,000	GS Caltex 5.375% 7/8/2028	2,576,101	0.09
				USD 214,000	Shinhan Financial 2.875% 12/5/2026	174,147	0.01

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 570,000	SK Broadband 4.875% 28/6/2028	518,222	0.02				
USD 860,000	SK On 5.375% 11/5/2026	789,651	0.03				
		4,058,121	0.15				
	Spain				United Kingdom		
EUR 6,400,000	Banco de Sabadell 3.5% 28/8/2026*	6,373,976	0.23	EUR 9,481,000	Anglo American Capital 4.75% 21/9/2032*	9,369,788	0.34
EUR 6,100,000	Banco Santander 0.125% 4/6/2030*	4,877,900	0.17	EUR 2,190,000	AstraZeneca 3.75% 3/3/2032	2,216,500	0.08
EUR 7,200,000	Banco Santander 3.25% 14/2/2028*	7,122,875	0.25	EUR 18,900,000	Barclays 5.262% 29/1/2034	18,895,936	0.67
EUR 800,000	Banco Santander 3.375% 11/1/2026	794,303	0.03	EUR 15,173,000	BAT International Finance 0.875% 13/10/2023	15,117,922	0.54
EUR 4,500,000	Banco Santander 3.375% 11/1/2030*	4,459,257	0.16	EUR 17,006,000	BP Capital Markets 3.625% 22/3/2029	14,990,775	0.54
EUR 4,400,000	Banco Santander 3.625% 21/3/2029	2,872,320	0.10	EUR 1,691,000	British Telecommunications 1% 23/6/2024	1,650,357	0.06
EUR 12,400,000	Banco Santander 4.25% 12/6/2030	12,458,280	0.45	EUR 14,536,000	Cadent Finance 0.625% 19/3/2030	11,633,960	0.42
EUR 800,000	CaixaBank 0.375% 18/11/2026	729,937	0.03	EUR 17,275,000	Chanel Ceres 1% 31/7/2031	13,774,566	0.49
EUR 9,000,000	CaixaBank 4.25% 6/9/2030	9,031,212	0.32	EUR 4,898,000	Channel Link Enterprises Finance 2.706% 30/6/2050	4,477,531	0.16
EUR 4,900,000	CaixaBank 5.375% 14/11/2030	5,049,229	0.18	EUR 11,225,000	DS Smith 4.375% 27/7/2027	11,247,338	0.40
EUR 13,000,000	CaixaBank 6.125% 30/5/2034	12,994,020	0.46	EUR 13,625,000	DS Smith 4.5% 27/7/2030	13,541,342	0.48
EUR 6,600,000	Iberdrola Finanzas 4.875% 25/4/2028	6,408,824	0.23	EUR 200,000	GlaxoSmithKline Capital 1.375% 12/9/2029	177,647	0.01
EUR 2,034,000	NorteGas Energia Distribucion 2.065% 28/9/2027*	1,863,622	0.06	EUR 29,442,000	HSBC 4.787% 10/3/2032	29,584,965	1.06
EUR 200,000	Santander Consumer Finance 0.375% 27/6/2024	194,024	0.01	EUR 7,893,000	HSBC 6.364% 16/11/2032	8,088,786	0.29
		75,229,779	2.68	GBP 6,356,000	Marks & Spencer 4.5% 10/7/2027	6,771,792	0.24
	Sweden			EUR 6,431,000	National Grid 0.163% 20/1/2028	5,465,660	0.19
EUR 321,000	Lansforsakringar Bank 0.125% 19/2/2025	302,353	0.01	EUR 3,500,000	National Grid 0.75% 1/9/2033	2,495,566	0.09
EUR 4,016,000	Skandinaviska Enskilda Banken 1.375% 31/10/2028	3,999,936	0.14	EUR 2,533,000	National Grid 2.949% 30/3/2030	2,353,638	0.08
EUR 9,014,000	Swedbank 0.25% 2/11/2026	8,012,951	0.29	EUR 5,100,000	National Grid Electricity Distribution East Midlands 3.53% 20/9/2028	4,991,796	0.18
EUR 11,013,000	Swedbank 1.5% 18/9/2028	11,024,013	0.39	EUR 8,128,000	National Grid Electricity Transmission 0.823% 7/7/2032	6,238,403	0.22
EUR 4,040,000	Telia 0.125% 27/11/2030*	3,136,744	0.11	EUR 722,000	Nationwide Building Society 2% 25/7/2029	702,091	0.02
EUR 800,000	Telia 3.625% 22/2/2032	789,596	0.03	EUR 221,396	Paragon Mortgages No 12 4.261% 15/11/2038	207,747	0.01
EUR 12,275,000	Volvo Treasury 2.125% 1/9/2024	12,036,006	0.43	EUR 17,175,000	Santander UK 0.603% 13/9/2029	13,947,045	0.50
		39,301,599	1.40	EUR 3,801,000	Santander UK 3.53% 25/8/2028	3,636,692	0.13
	Switzerland			EUR 1,309,000	Sky 2.5% 15/9/2026	1,258,947	0.04
EUR 4,856,000	Credit Suisse 0.25% 1/9/2028	4,009,891	0.14	EUR 4,386,000	SSE 1.75% 16/4/2030	3,839,085	0.14
EUR 10,000,000	Credit Suisse 5.5% 20/8/2026	10,334,640	0.37	EUR 8,055,000	SSE 4% 21/1/2028	7,451,366	0.27
EUR 4,700,000	Raiffeisen Schweiz Genossenschaft 4.84% 3/11/2028	4,745,070	0.17	USD 315,000	Standard Chartered 1.214% 23/3/2025	281,586	0.01
EUR 21,908,000	UBS 0.65% 14/1/2028	19,389,456	0.69	EUR 2,160,000	Tesco Corporate Treasury Services 4.25% 27/2/2031	2,134,506	0.07
EUR 3,425,000	UBS 0.65% 10/9/2029	2,759,034	0.10	GBP 226,413	Tesco Property Finance 3 5.744% 13/4/2040	246,169	0.01
EUR 26,685,000	UBS 2.875% 2/4/2032	23,933,243	0.86	EUR 3,405,000	Thames Water Utilities Finance 4% 18/4/2027	3,260,288	0.12
EUR 30,567,000	UBS 7.75% 1/3/2029	34,562,718	1.23	EUR 20,435,000	Thames Water Utilities Finance 4.375% 18/1/2031	19,257,470	0.68
		99,734,052	3.56			239,307,260	8.54
	Thailand				United States		
USD 1,000,000	Minor International 2.7% 19/4/2026	841,471	0.03	EUR 1,400,000	AbbVie 1.25% 18/11/2031	1,174,554	0.04
				EUR 1,674,000	Air Products and Chemicals 0.8% 5/5/2032	1,316,476	0.05

*All or a portion of this security represents a security on loan.

Euro Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 7,200,000	Air Products and Chemicals 4% 3/3/2035	7,240,428	0.26	EUR 2,500,000	International Business Machines 1.25% 29/1/2027	2,307,071	0.08
EUR 13,065,000	Altria 3.125% 15/6/2031	11,267,536	0.40	EUR 5,300,000	International Business Machines 3.625% 6/2/2031	5,243,654	0.19
EUR 3,084,000	American Tower 0.875% 21/5/2029	2,532,720	0.09	EUR 10,632,000	International Business Machines 3.75% 6/2/2035	10,376,938	0.37
EUR 11,941,000	American Tower 0.95% 5/10/2030	9,452,316	0.34	EUR 23,259,000	JPMorgan Chase 1.963% 23/3/2030	20,723,303	0.74
EUR 1,191,000	American Tower 1% 15/1/2032	903,447	0.03	EUR 15,850,000	Kraft Heinz Foods 4.254% 9/5/2025*	15,888,119	0.57
EUR 7,650,000	American Tower 4.625% 16/5/2031	7,645,181	0.27	EUR 2,100,000	Linde 1.625% 1/12/2025	2,006,478	0.07
EUR 15,845,000	AT&T 4.3% 18/11/2034	15,546,333	0.56	EUR 7,575,000	McDonald's 3% 31/5/2034	6,928,627	0.25
EUR 38,127,000	Bank of America 2.824% 27/4/2033	34,095,741	1.22	EUR 3,335,000	McDonald's 4.25% 7/3/2035*	3,386,771	0.12
EUR 10,125,000	Bank of America 4.134% 12/6/2028	10,115,381	0.36	EUR 17,100,000	Morgan Stanley 0.497% 7/2/2031*	13,427,762	0.48
EUR 205,000	BAT Capital 1.125% 16/11/2023	203,683	0.01	EUR 11,600,000	Morgan Stanley 4.656% 2/3/2029	11,727,136	0.42
EUR 3,519,000	Becton Dickinson 0.034% 13/8/2025	3,266,617	0.12	EUR 11,600,000	Morgan Stanley 5.148% 25/1/2034	12,194,616	0.44
EUR 7,691,000	Booking 0.1% 8/3/2025	7,265,688	0.26	EUR 4,900,000	MPT Operating Partnership / MPT Finance 0.993% 15/10/2026	3,566,833	0.13
EUR 4,700,000	Booking 4.25% 15/5/2029	4,780,465	0.17	EUR 6,545,000	Nasdaq 4.5% 15/2/2032	6,659,407	0.24
EUR 21,800,000	Citigroup 1.25% 6/7/2026	20,677,204	0.74	EUR 5,843,000	Prologis Euro Finance 0.5% 16/2/2032	4,266,077	0.15
EUR 6,500,000	Citigroup 1.5% 24/7/2026	6,183,671	0.22	EUR 10,450,000	Realty Income 5.125% 6/7/2034	10,479,939	0.37
EUR 1,450,000	Coca-Cola 0.125% 9/3/2029	1,207,727	0.04	EUR 14,793,000	RELX Capital 1.3% 12/5/2025	14,150,281	0.51
EUR 3,000,000	Coca-Cola 0.4% 6/5/2030	2,457,704	0.09	EUR 64,277	SLM Student Loan Trust 2003-7 4.076% 15/12/2033	60,282	0.00
EUR 2,268,000	Comcast 0% 14/9/2026	2,030,858	0.07	EUR 3,000,000	Toyota Motor Credit 4.05% 13/9/2029	3,038,268	0.11
EUR 1,950,000	Comcast 0.25% 20/5/2027	1,721,813	0.06	USD 1,215,000	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	1,034,401	0.04
EUR 3,423,000	Eli Lilly 1.375% 14/9/2061	1,737,532	0.06	EUR 11,069,000	Verizon Communications 1.125% 19/9/2035	7,784,292	0.28
EUR 200,000	Fidelity National Information Services 0.625% 3/12/2025	186,130	0.01	GBP 5,415,000	Verizon Communications 1.875% 19/9/2030	4,906,346	0.18
EUR 5,932,000	Fidelity National Information Services 1.1% 15/7/2024	5,781,683	0.21	EUR 14,650,000	Verizon Communications 4.75% 31/10/2034	15,244,790	0.54
EUR 2,300,000	Fidelity National Information Services 1.5% 21/5/2027	2,111,320	0.07	EUR 5,000,000	Wells Fargo 0.625% 14/8/2030	3,930,554	0.14
EUR 5,700,000	Fiserv 4.5% 24/5/2031	5,748,763	0.20			401,409,006	14.33
EUR 12,305,000	General Motors Financial 0.65% 7/9/2028*	10,197,389	0.36	Total Bonds		2,542,695,214	90.70
EUR 1,898,000	General Motors Financial 1.694% 26/3/2025	1,829,906	0.06		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	2,586,370,799	92.26
EUR 1,400,000	General Motors Financial 4.3% 15/2/2029	1,371,307	0.05		Total Portfolio	2,586,370,799	92.26
EUR 15,015,000	Global Payments 4.875% 17/3/2031*	15,004,397	0.53		Other Net Assets	217,076,885	7.74
EUR 28,040,000	Goldman Sachs 0.875% 9/5/2029	23,125,569	0.82		Total Net Assets (EUR)	2,803,447,684	100.00
EUR 500,000	Goldman Sachs 4.214% 30/4/2024	500,275	0.02				
EUR 3,475,000	Honeywell International 3.75% 17/5/2032	3,397,247	0.12				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CAD	9,400,000	USD	7,146,278	Bank of America	20/9/2023	(180,801)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	81,945,531	CHF	79,813,800	Goldman Sachs	20/9/2023	(1,427,387)
EUR	2,241,050	NOK	25,900,000	Goldman Sachs	20/9/2023	(104)
EUR	87,206,695	GBP	74,870,000	JP Morgan	17/10/2023	(99,425)
EUR	25,377,041	USD	28,520,000	Standard Chartered Bank	17/10/2023	(854,500)
EUR	283,585	USD	320,000	Nomura	17/10/2023	(10,738)
EUR	6,064,267	GBP	5,260,000	State Street	17/10/2023	(69,433)
EUR	2,228,447	NOK	24,900,000	Deutsche Bank	20/9/2023	73,823
EUR	2,884,695	GBP	2,480,000	Société Générale	17/10/2023	(7,240)
EUR	2,036,500	HUF	803,000,000	Société Générale	20/9/2023	(66,395)
EUR	2,357,736	HUF	914,000,000	Deutsche Bank	20/9/2023	(35,846)
EUR	315,507	GBP	270,000	Standard Chartered Bank	17/10/2023	660
GBP	1,750,000	USD	2,264,033	Barclays	20/9/2023	(41,889)
GBP	3,640,000	USD	4,669,952	Morgan Stanley	20/9/2023	(50,993)
GBP	22,600,000	EUR	26,187,665	BNY Mellon	17/10/2023	166,259
HUF	2,491,000,000	EUR	6,400,662	Deutsche Bank	20/9/2023	122,766
HUF	836,000,000	EUR	2,142,788	JP Morgan	20/9/2023	46,528
HUF	872,000,000	EUR	2,192,387	BNP Paribas	20/9/2023	91,205
JPY	3,626,000,000	USD	25,321,730	Bank of America	20/9/2023	(413,357)
JPY	1,344,000,000	USD	9,658,853	BNP Paribas	20/9/2023	(404,820)
JPY	331,000,000	USD	2,287,114	Morgan Stanley	20/9/2023	(15,276)
NOK	25,500,000	USD	2,375,642	Deutsche Bank	20/9/2023	18,595
NOK	50,800,000	EUR	4,320,986	Goldman Sachs	20/9/2023	74,792
NOK	25,100,000	USD	2,335,633	Goldman Sachs	20/9/2023	20,830
NZD	11,360,000	USD	7,083,301	Morgan Stanley	20/9/2023	(300,880)
NZD	11,630,000	USD	7,229,196	Toronto-Dominion	20/9/2023	(287,348)
NZD	3,450,000	USD	2,118,248	HSBC Bank	20/9/2023	(61,048)
USD	4,705,788	GBP	3,740,000	JP Morgan	20/9/2023	(32,760)
USD	2,299,568	GBP	1,800,000	Morgan Stanley	20/9/2023	16,238
USD	2,466,380	GBP	1,930,000	Bank of America	20/9/2023	18,085
USD	2,198,844	GBP	1,730,000	Barclays	20/9/2023	5,203
USD	4,914,014	NOK	50,600,000	Deutsche Bank	20/9/2023	147,296
USD	2,569,057	JPY	355,000,000	Barclays	20/9/2023	123,319
USD	2,379,733	JPY	326,000,000	BNP Paribas	20/9/2023	132,165
USD	7,235,457	NZD	11,360,000	Morgan Stanley	20/9/2023	441,014
USD	7,132,024	CAD	9,400,000	Morgan Stanley	20/9/2023	167,673
USD	4,531,800	GBP	3,490,000	HSBC Bank	20/9/2023	98,894
USD	2,268,688	NZD	3,660,000	HSBC Bank	20/9/2023	84,567
USD	7,015,125	JPY	1,000,500,000	Bank of America	20/9/2023	140,078
USD	2,333,085	JPY	333,500,000	UBS	20/9/2023	41,820
USD	1,979,591	GBP	1,560,000	BNP Paribas	20/9/2023	1,761
USD	6,867,853	EUR	6,280,000	Barclays	20/9/2023	45,236
Net unrealised depreciation						(2,281,433)
CHF Hedged Share Class						
CHF	3,096,249	EUR	3,231,739	BNY Mellon	15/9/2023	1,607
EUR	40,637	CHF	38,871	BNY Mellon	15/9/2023	45
Net unrealised appreciation						1,652
GBP Hedged Share Class						
EUR	2,410	GBP	2,064	BNY Mellon	15/9/2023	-
GBP	321,944	EUR	373,337	BNY Mellon	15/9/2023	2,641
Net unrealised appreciation						2,641
JPY Hedged Share Class						
EUR	405,618	JPY	64,197,776	BNY Mellon	15/9/2023	266
JPY	4,707,150,666	EUR	30,121,438	BNY Mellon	15/9/2023	(399,461)
Net unrealised depreciation						(399,195)
SEK Hedged Share Class						
EUR	33,156	SEK	394,152	BNY Mellon	15/9/2023	(145)
SEK	11,806,649	EUR	1,007,111	BNY Mellon	15/9/2023	(9,575)
Net unrealised depreciation						(9,720)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD Hedged Share Class						
EUR	68,463	USD	74,726	BNY Mellon	15/9/2023	(376)
USD	9,874,618	EUR	9,000,758	BNY Mellon	15/9/2023	95,936
Net unrealised appreciation						95,560
Total net unrealised depreciation (EUR underlying exposure - EUR 537,737,313)						(2,590,495)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
647	EUR	Euro BOBL	September 2023	75,071,410	458,392
(1,509)	EUR	Euro Bund	September 2023	200,697,000	(560,870)
335	EUR	Euro BUXL	September 2023	44,709,100	(630,060)
6,714	EUR	Euro Schatz	September 2023	705,607,830	(201,823)
(138)	EUR	Euro-BTP	September 2023	15,995,580	75,620
(198)	USD	US Treasury 10 Year Note (CBT)	December 2023	20,237,283	(185,120)
171	USD	US Ultra 10 Year Note	December 2023	18,280,488	206,293
(47)	USD	US Ultra Bond (CBT)	December 2023	5,608,607	(82,435)
(76)	GBP	Long Gilt	December 2023	8,465,151	(73,679)
(38)	USD	US Treasury 5 Year Note (CBT)	December 2023	3,740,814	(23,906)
Total				1,098,413,263	(1,017,588)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 5,600,000	Fund receives default protection on UBS; and pays Fixed 1%	Barclays	20/12/2023	(62,967)	(11,401)
CDS	EUR 5,277,000	Fund receives default protection on Heidelbergcement; and pays Fixed 5%	Bank of America	20/6/2028	(50,447)	(857,290)
CDS	EUR 8,832,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	Goldman Sachs	20/6/2028	(23,427)	145,744
CDS	EUR 16,025,577	Fund receives default protection on ITRAXX.EUR.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(98,937)	(210,228)
CDS	EUR 3,518,000	Fund receives default protection on Holcim; and pays Fixed 1%	JP Morgan	20/6/2028	(35,214)	627
CDS	EUR 6,772,286	Fund receives default protection on Holcim; and pays Fixed 1%	JP Morgan	20/6/2028	(63,519)	1,207
CDS	EUR 5,013,286	Fund receives default protection on Heidelbergcement; and pays Fixed 5%	Morgan Stanley	20/6/2028	(39,649)	(814,448)
CDS	EUR 10,290,286	Fund receives default protection on Next; and pays Fixed 1%	Morgan Stanley	20/6/2028	(203,694)	7,067
CDS	EUR 137,191,500	Fund receives default protection on ITRAXX.FINSR.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(2,121,889)	(1,193,525)
CDS	EUR 272,920,000	Fund receives default protection on ITRAXX.FINSUB.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(10,719,958)	5,479,479
IFS	EUR 15,375,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	Goldman Sachs	15/6/2028	13,050	13,050
IFS	EUR 15,250,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	Goldman Sachs	15/7/2028	60,102	60,102
IFS	EUR 7,380,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	Goldman Sachs	15/5/2033	72,108	74,428
IFS	EUR 15,365,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	Goldman Sachs	15/6/2033	(11,592)	(11,592)

Euro Corporate Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IFS	EUR 15,350,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	Goldman Sachs	15/7/2033	(59,937)	(59,937)
IFS	EUR 8,870,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.755%	Goldman Sachs	15/6/2053	58,670	58,670
IFS	EUR 4,032,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Goldman Sachs	15/5/2038	(18,195)	(18,195)
IFS	EUR 7,455,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Goldman Sachs	15/5/2043	(78,833)	(73,798)
IRS	EUR 27,864,000	Fund receives Fixed 0.7996%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	23/2/2032	(4,651,399)	(4,646,672)
IRS	EUR 56,000,000	Fund receives Fixed 2.4985%; and pays Floating EUR EURIBOR 6 Month	Goldman Sachs	6/9/2032	(2,428,865)	(2,428,865)
IRS	USD 2,500,000	Fund receives Fixed 0.9775%; and pays Floating USD-Federal Funds-H.15-OIS-COMPOUND 1 Day	Goldman Sachs	20/10/2050	(1,008,553)	(1,008,553)
IRS	USD 2,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 0.903825%	Goldman Sachs	20/10/2050	1,053,110	1,053,110
IRS	EUR 9,940,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.79722%	Goldman Sachs	23/2/2052	3,760,912	3,744,101
IRS	EUR 22,000,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.19%	Goldman Sachs	6/9/2052	2,369,332	2,369,332
IRS	EUR 2,025,814	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.607%	Goldman Sachs	27/2/2053	49,986	49,986
Total (EUR underlying exposure - EUR 650,052,179)					(14,239,805)	1,722,399

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Euro Reserve Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
BONDS							
	Canada				Sweden		
EUR 2,000,000	Bank of Nova Scotia/The 3.776% 14/6/2024	2,001,640	1.47	EUR 500,000	Skandinaviska Enskilda Banken 0% 17/6/2024	484,308	0.35
EUR 1,000,000	Bank of Nova Scotia/The 3.943% 12/7/2024	1,000,835	0.73		United Kingdom		
EUR 2,000,000	Canadian Imperial Bank of Commerce 4% 14/6/2024	1,998,770	1.47	EUR 1,000,000	Barclays Bank 0% 6/11/2023	1,000,387	0.73
		5,001,245	3.67	EUR 2,000,000	Barclays Bank 0% 10/11/2023	1,984,982	1.46
Total Bonds		5,001,245	3.67	EUR 3,000,000	NTT Finance 0% 22/9/2023	2,992,830	2.20
				EUR 2,000,000	NTT Finance 0% 22/9/2023	1,995,220	1.46
				EUR 500,000	Standard Chartered Bank 0% 3/4/2024	488,138	0.36
				EUR 500,000	UBS (London Branch) 0% 20/10/2023	497,371	0.36
						8,958,928	6.57
					United States		
				EUR 3,000,000	Colgate-Palmolive 0% 14/9/2023	2,995,365	2.20
				Total Commercial Paper		63,379,675	46.50
					CERTIFICATES OF DEPOSIT		
	Austria				Canada		
EUR 3,500,000	Oesterreichische Kontrollbank 0% 12/9/2023	3,497,200	2.57	EUR 1,500,000	Toronto Dominion Bank 0% 19/8/2024	1,500,000	1.10
	Denmark			EUR 2,500,000	Toronto Dominion Bank 36% 18/7/2024	2,500,000	1.84
EUR 5,000,000	Jyske Bank 0% 4/9/2023	4,997,481	3.67			4,000,000	2.94
	France				Finland		
EUR 3,000,000	Antalis 0% 11/9/2023	2,996,158	2.20	EUR 1,000,000	Nordea Bank 0% 1/9/2023	999,798	0.73
EUR 500,000	AXA Banque 0% 13/11/2023	496,157	0.36	EUR 1,000,000	Nordea Bank 0% 20/9/2023	1,000,020	0.73
EUR 1,000,000	Banque Federative du Credit Mutuel 0% 6/11/2023	992,922	0.73	EUR 500,000	OP Corporate Bank 0% 17/6/2024	484,162	0.36
EUR 1,000,000	Banque Federative du Credit Mutuel 0% 6/11/2023	1,000,118	0.73			2,483,980	1.82
EUR 1,000,000	Banque Federative du Credit Mutuel 0% 2/8/2024	1,000,000	0.73		France		
EUR 2,000,000	Banque Fédérative du Crédit Mutuel 0% 2/1/2024	2,000,745	1.47	EUR 1,000,000	Credit Agricole (London Branch) 0% 8/4/2024	975,861	0.72
EUR 2,000,000	BPCE 0% 2/1/2024	2,001,077	1.47		Japan		
EUR 1,000,000	BPCE 0% 24/1/2024	1,000,045	0.73	EUR 500,000	Mitsubishi UFJ Trust and Banking 0% 1/9/2023	499,898	0.37
EUR 2,000,000	BPCE 0% 15/7/2024	2,000,000	1.47	EUR 500,000	Mitsubishi UFJ Trust and Banking 0% 10/11/2023	496,245	0.37
EUR 1,000,000	CA Consumer Finance 0% 6/9/2023	999,344	0.73	EUR 500,000	Mitsubishi UFJ Trust and Banking 0% 13/11/2023	496,083	0.36
		14,486,566	10.62	EUR 1,000,000	Mitsubishi UFJ Trust and Banking 0% 1/12/2023	990,204	0.73
				EUR 500,000	Mitsubishi UFJ Trust and Banking 0% 10/1/2024	492,887	0.36
	Germany			EUR 500,000	Mizuho Bank 0% 8/9/2023	499,542	0.37
EUR 5,000,000	Landesbank Baden-Wuerttemberg 0% 4/9/2023	4,997,477	3.67	EUR 1,000,000	Mizuho Bank 0% 19/9/2023	997,968	0.73
EUR 5,000,000	NRW Bank 0% 5/9/2023	4,996,973	3.67	EUR 1,000,000	Mizuho Bank 0% 2/1/2024	986,754	0.72
		9,994,450	7.34	EUR 1,000,000	Mizuho International 0% 20/11/2023	991,445	0.73
	Ireland			EUR 1,000,000	Mizuho International 0% 8/2/2024	982,656	0.72
EUR 4,000,000	Matchpoint Finance 0% 5/9/2023	3,997,437	2.93	EUR 1,000,000	MUFG Bank 0% 8/9/2023	999,075	0.73
EUR 1,500,000	Matchpoint Finance 0% 19/9/2023	1,496,801	1.10	EUR 1,000,000	MUFG Bank 0% 17/10/2023	995,017	0.73
		5,494,238	4.03	EUR 1,500,000	Sumitomo Mitsui Banking 0% 4/9/2023	1,499,227	1.10
	Luxembourg			EUR 1,500,000	Sumitomo Mitsui Banking 0% 8/9/2023	1,498,609	1.10
EUR 1,000,000	Albion Capital 0% 22/11/2023	990,993	0.73				
EUR 5,000,000	DZ Privatbank 0% 1/9/2023	4,998,985	3.67				
EUR 5,000,000	DZ Privatbank 0% 8/9/2023	4,996,444	3.66				
EUR 1,500,000	Sunderland Receivables 0% 30/11/2023	1,484,717	1.09				
		12,471,139	9.15				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Reserve Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,000,000	Sumitomo Mitsui Banking 0% 14/9/2023	998,455	0.73	United States			
EUR 1,000,000	Sumitomo Mitsui Trust Bank 0% 8/9/2023	999,072	0.73	EUR 500,000	Citibank 0% 2/1/2024	493,335	0.36
				Total Certificates of Deposit		28,945,829	21.24
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				Total Portfolio		97,326,749	71.40
				Other Net Assets		38,976,933	28.60
				Total Net Assets (EUR)		136,303,682	100.00
Netherlands							
EUR 4,000,000	ABN AMRO Bank 0% 1/9/2023	3,999,230	2.93				
EUR 500,000	ABN AMRO Bank 0% 2/1/2024	493,541	0.36				
						4,492,771	3.29
United Kingdom							
EUR 500,000	KEB Hana Bank (London Branch) 0% 1/12/2023	494,989	0.36				
EUR 500,000	National Westminster Bank 0% 2/11/2023	496,676	0.37				
EUR 600,000	National Westminster Bank 0% 5/1/2024	591,801	0.44				
EUR 500,000	UBS (London Branch) 0% 3/1/2024	493,279	0.36				
						2,076,745	1.53

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Short Duration Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 7,100,000	Bank of Nova Scotia/The 0.45% 16/3/2026	6,539,207	0.14
BONDS				EUR 26,600,000	Canadian Imperial Bank of Commerce 0.375% 10/3/2026	24,468,010	0.52
Australia				EUR 9,300,000	Federation des Caisses Desjardins du Quebec 0.25% 8/2/2027*	8,297,134	0.18
EUR 18,200,000	Australia & New Zealand Banking 3.437% 4/4/2025	18,092,347	0.38	EUR 10,600,000	National Bank of Canada 3.5% 25/4/2028*	10,579,118	0.22
EUR 24,400,000	Commonwealth Bank of Australia 0.75% 28/2/2028	21,584,362	0.46	EUR 20,000,000	Royal Bank of Canada 0.125% 26/4/2027	17,688,224	0.37
EUR 18,250,000	Commonwealth Bank of Australia 3.768% 31/8/2027	18,356,215	0.39	EUR 25,300,000	Toronto-Dominion Bank/The 0.864% 24/3/2027*	23,000,483	0.49
EUR 43,416,000	National Australia Bank 0.625% 16/3/2027	39,091,549	0.82	EUR 10,000,000	Toronto-Dominion Bank/The 1.707% 28/7/2025	9,628,218	0.20
		97,124,473	2.05	EUR 6,600,000	Toronto-Dominion Bank/The 3.666% 8/9/2031	6,633,330	0.14
Austria				EUR 3,000,000	TotalEnergies Capital Canada 2.125% 18/9/2029	2,750,538	0.06
EUR 16,100,000	BAWAG 2.375% 26/3/2029*	15,109,850	0.32			141,519,256	2.99
EUR 5,400,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	5,329,692	0.11	Cayman Islands			
EUR 3,200,000	Kommunalkredit Austria 0.25% 14/5/2024	3,082,016	0.07	GBP 900,000	Trafford Centre Finance 6.128% 28/7/2035	751,865	0.02
EUR 7,400,000	Raiffeisen Bank International 1.5% 24/5/2027	6,849,588	0.14	China			
EUR 18,500,000	Raiffeisen-Landesbank Steiermark 3.75% 26/6/2026	18,511,470	0.39	EUR 20,725,000	China Development Bank 0% 27/10/2023	20,603,137	0.43
EUR 29,000,000	Republic of Austria Government Bond 0% 15/7/2024	28,111,440	0.59	Cyprus			
EUR 10,000,000	Republic of Austria Government Bond 0% 20/4/2025	9,491,500	0.20	EUR 9,425,000	Cyprus Government International Bond 0% 9/2/2026*	8,639,002	0.18
EUR 15,000,000	Republic of Austria Government Bond 2% 15/7/2026	14,603,250	0.31	EUR 49,000,000	Cyprus Government International Bond 0.625% 3/12/2024	47,312,195	1.00
		101,088,806	2.13			55,951,197	1.18
Belgium				Czech Republic			
EUR 19,100,000	Argenta Spaarbank 1% 6/2/2024	18,847,116	0.40	EUR 8,600,000	UniCredit Bank Czech Republic & Slovakia 3.75% 20/6/2028*	8,543,928	0.18
EUR 7,100,000	Argenta Spaarbank 5.375% 29/11/2027*	7,190,525	0.15	Denmark			
EUR 6,600,000	Belfius Bank 3.875% 12/6/2028	6,589,440	0.14	EUR 19,500,000	Danske Bank 1% 15/5/2031	17,462,250	0.37
EUR 6,250,000	Euroclear Bank 0.125% 7/7/2025	5,851,562	0.12	EUR 16,600,000	Danske Bank 4% 12/1/2027	16,500,613	0.35
EUR 5,600,000	KBC 0.125% 10/9/2026	5,160,767	0.11			33,962,863	0.72
EUR 4,700,000	KBC 0.75% 24/1/2030	3,832,671	0.08	Finland			
EUR 5,100,000	KBC 4.375% 6/12/2031	5,088,500	0.11	EUR 12,400,000	Aktia Bank 3.375% 31/5/2027	12,367,450	0.26
EUR 800,000	KBC Bank 0% 3/12/2025*	738,936	0.01	EUR 11,075,000	CRH Finland Services 0.875% 5/11/2023	11,012,925	0.23
EUR 33,000,000	Kingdom of Belgium Government Bond 0.8% 22/6/2025	31,677,360	0.67	EUR 20,000,000	Finland Government Bond 0% 15/9/2024*	19,319,050	0.41
EUR 13,650,000	Kingdom of Belgium Government Bond 4.5% 28/3/2026	14,140,888	0.30	EUR 16,000,000	Finland Government Bond 0.875% 15/9/2025	15,316,980	0.32
		99,117,765	2.09	EUR 9,100,000	Nordea Bank 4.375% 6/9/2026	9,129,575	0.19
Canada				EUR 4,100,000	Oma Saastopankki 0.01% 25/11/2027	3,536,250	0.08
EUR 11,877,000	Bank of Montreal 1% 5/4/2026	11,084,032	0.23	EUR 8,800,000	OP Corporate Bank 1.625% 9/6/2030	8,219,200	0.18
EUR 24,200,000	Bank of Nova Scotia/The 0.01% 15/12/2027	20,850,962	0.44	EUR 17,320,000	OP Mortgage Bank 3.125% 20/10/2028	17,145,934	0.36
						96,047,364	2.03

*All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
	France						
EUR 36,300,000	Agence Francaise de Developpement EPIC 3.375% 25/5/2033	36,210,339	0.76	EUR 534,705	FCT Noria 2021 5.142% 25/10/2049	521,316	0.01
EUR 19,500,000	Arkea Home Loans SFH 3% 30/3/2027	19,197,165	0.40	EUR 196,538	FCT Pixel 2021 5.576% 25/2/2038	193,481	0.00
EUR 8,000,000	Banque Federative du Credit Mutuel 2.625% 6/11/2029	7,238,524	0.15	EUR 171,750,000	French Republic Government Bond OAT 0% 25/2/2025*	163,789,388	3.46
EUR 8,000,000	Banque Federative du Credit Mutuel 3.875% 14/2/2028	7,949,400	0.17	EUR 40,000,000	French Republic Government Bond OAT 0% 25/3/2025*	38,075,333	0.80
EUR 1,300,000	Banque Federative du Credit Mutuel 3.875% 16/6/2032	1,227,736	0.03	EUR 158,415,000	French Republic Government Bond OAT 1% 25/11/2025*	151,576,769	3.20
EUR 9,400,000	BNP Paribas 0.5% 4/6/2026	8,834,778	0.19	EUR 37,570,000	French Republic Government Bond OAT 1.75% 25/11/2024*	36,857,438	0.78
EUR 7,200,000	BNP Paribas 1.125% 17/4/2029	6,200,423	0.13	EUR 30,000,000	French Republic Government Bond OAT 2.25% 25/5/2024*	29,704,500	0.63
EUR 13,400,000	BNP Paribas 2.5% 31/3/2032	12,070,988	0.25	EUR 82,400,000	French Republic Government Bond OAT 2.5% 24/9/2026	81,224,014	1.71
EUR 2,000,000	BPCE 1.625% 2/3/2029	1,768,767	0.04	EUR 2,343,844	Harmony French Home Loans FCT 2020-2 4.484% 27/8/2061	2,354,105	0.05
EUR 7,700,000	BPCE 4.125% 10/7/2028	7,734,073	0.16	EUR 2,100,000	Harmony French Home Loans FCT 2020-2 5.134% 27/8/2061	2,094,222	0.05
EUR 3,900,000	BPCE 5.75% 1/6/2033	3,947,892	0.08	EUR 5,620,162	Harmony French Home Loans FCT 2021-1 4.484% 27/5/2061	5,647,932	0.12
EUR 8,500,000	BPCE SFH 3.25% 12/4/2028*	8,438,502	0.18	EUR 600,000	Harmony French Home Loans FCT 2021-1 4.734% 27/5/2061	590,137	0.01
EUR 36,900,000	Bpifrance 0.125% 25/11/2023	36,576,572	0.77	EUR 25,400,000	La Banque Postale 1% 9/2/2028	22,551,430	0.48
EUR 49,600,000	Caisse Centrale du Credit Immobilier de France 0% 17/1/2024	48,907,336	1.03	EUR 11,500,000	La Banque Postale Home Loan SFH 3.125% 19/2/2029	11,357,285	0.24
EUR 31,600,000	Caisse de Refinancement de l'Habitat 3.375% 28/6/2032	31,581,514	0.67	EUR 3,200,000	Orange 3.625% 16/11/2031	3,204,630	0.07
EUR 9,000,000	Caisse Francaise de Financement Local 3.125% 16/11/2027*	8,918,757	0.19	EUR 5,500,000	Societe Generale 4.25% 6/12/2030	5,339,125	0.11
EUR 16,400,000	Cie de Financement Foncier 0.05% 16/4/2024*	16,029,114	0.34	EUR 34,700,000	Societe Generale SFH 3.625% 31/7/2026	34,813,642	0.73
EUR 10,400,000	Cie de Saint-Gobain 0.625% 15/3/2024	10,218,520	0.22	EUR 3,072,000	TotalEnergies 1.625% 25/10/2027	2,578,176	0.05
EUR 3,000,000	Cie Financiere et Industrielle des Autoroutes 1% 19/5/2031	2,480,904	0.05	EUR 15,661,000	TotalEnergies 1.75% 4/4/2024	15,261,644	0.32
EUR 2,100,000	Coentreprise de Transport d'Electricite 1.5% 29/7/2028	1,886,204	0.04	EUR 9,884,000	TotalEnergies 2.625% 26/2/2025	9,424,518	0.20
EUR 10,500,000	Credit Agricole 0.625% 12/1/2028*	9,283,729	0.20	EUR 11,000,000	Veolia Environnement 1.625% 1/6/2026	9,696,500	0.21
EUR 14,400,000	Credit Agricole 1.625% 5/6/2030	13,532,707	0.29	EUR 16,300,000	Veolia Environnement 2.25% 20/1/2026	14,841,150	0.31
EUR 5,000,000	Credit Agricole Home Loan SFH 3.25% 28/9/2026*	4,974,923	0.10			979,213,714	20.66
EUR 5,700,000	Credit Agricole Public Sector SCF 3.75% 13/7/2026	5,733,003	0.12		Germany		
EUR 25,400,000	Credit Mutuel Home Loan SFH 0.25% 30/4/2024*	24,805,132	0.52	EUR 29,400,000	Bayer 2.375% 12/11/2079	27,450,133	0.58
EUR 372,873	FCT Autonoria 2019 4.492% 25/9/2035	372,769	0.01	EUR 28,175,000	Bayer 4.25% 26/8/2029	28,421,813	0.60
EUR 46,609	FCT Autonoria 2019 4.842% 25/9/2035	46,452	0.00	EUR 7,100,000	Bertelsmann 3.5% 29/5/2029	6,950,829	0.15
EUR 31,120	FCT Autonoria 2019 5.242% 25/9/2035	30,996	0.00	EUR 153,566,000	Bundesobligation 0% 18/10/2024*	148,045,207	3.12
EUR 46,539	FCT Autonoria 2019 6.342% 25/9/2035	46,289	0.00	EUR 24,640,000	Bundesobligation 0% 11/4/2025*	23,471,771	0.50
EUR 46,609	FCT Autonoria 2019 7.342% 25/9/2035	46,259	0.00	EUR 19,810,810	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2025*	19,082,499	0.40
EUR 1,247,644	FCT Noria 2021 4.742% 25/10/2049	1,227,212	0.03	EUR 46,435,000	Bundesrepublik Deutschland Bundesanleihe 0.5% 15/2/2026*	43,910,677	0.93
				EUR 80,000,000	Bundesschatzanweisungen 0.4% 13/9/2024*	77,661,000	1.64
				EUR 187,000,000	Bundesschatzanweisungen 2.2% 12/12/2024*	184,576,948	3.89

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,900,000	Commerzbank 1.375% 29/12/2031*	1,590,775	0.03	GBP 908,000	Last Mile Logistics CMBS 2023-1 UK 9.636% 17/8/2033	1,061,305	0.02
EUR 7,400,000	Commerzbank 5.125% 18/1/2030	7,347,053	0.16	EUR 1,331,397	Last Mile Logistics Pan Euro Finance 5.187% 17/8/2033	1,246,321	0.03
EUR 4,500,000	Deutsche Bahn Finance 0.95% 22/1/2025	4,153,759	0.09	EUR 795,303	Last Mile Logistics Pan Euro Finance 5.687% 17/8/2033	720,910	0.01
EUR 14,600,000	Deutsche Bank 5% 5/9/2030	14,202,880	0.30	EUR 6,169,730	Last Mile PE 2021 4.687% 17/8/2031	5,957,707	0.13
EUR 37,775,000	Fraport Frankfurt Airport Services Worldwide 1.625% 9/7/2024	36,978,325	0.78	EUR 1,987,582	Last Mile PE 2021 4.837% 17/8/2031	1,887,580	0.04
EUR 2,500,000	Heidelberg Materials 3.75% 31/5/2032	2,365,763	0.05	EUR 938,803	Last Mile PE 2021 4.987% 17/8/2031	882,242	0.02
EUR 46,531,000	Kreditanstalt fuer Wiederaufbau 3.125% 10/10/2028	46,752,022	0.99	EUR 1,060,777	Last Mile PE 2021 5.387% 17/8/2031	977,568	0.02
EUR 37,231	Red & Black Auto Germany 6 UG 5.038% 15/10/2028	37,174	0.00	EUR 7,200,000	Linde 3.375% 12/6/2029	7,164,648	0.15
EUR 37,231	Red & Black Auto Germany 6 UG 5.888% 15/10/2028	37,133	0.00	EUR 4,210,272	Lt Autorahoitus IV 4.313% 18/7/2033	4,217,969	0.09
EUR 311,630	Red & Black Auto Germany 8 UG 4.388% 15/9/2030	310,204	0.01	EUR 600,000	Lt Autorahoitus IV 5.673% 18/7/2033	601,902	0.01
EUR 311,631	Red & Black Auto Germany 8 UG 4.588% 15/9/2030	306,696	0.01	EUR 7,892,288	Pearl Finance 2020 5.187% 17/11/2032	7,764,828	0.16
EUR 77,908	Red & Black Auto Germany 8 UG 4.988% 15/9/2030	76,065	0.00	EUR 1,128,144	Pearl Finance 2020 5.687% 17/11/2032	1,104,986	0.02
EUR 7,300,000	Robert Bosch 4.375% 2/6/2043	7,297,956	0.15	EUR 1,354,717	Pearl Finance 2020 6.287% 17/11/2032	1,319,156	0.03
EUR 2,000,000	RWE 0.5% 26/11/2028*	1,713,078	0.03	EUR 535,575	River Green Finance 2020 4.748% 22/1/2032	507,961	0.01
EUR 18,700,000	Vonovia 0.375% 16/6/2027	15,734,241	0.33	EUR 323,275	River Green Finance 2020 5.098% 22/1/2032	306,216	0.01
		698,474,001	14.74	EUR 641,327	SCF Rahoituspalvelut IX 4.622% 25/10/2030	637,904	0.02
	Greece			GBP 8,102,725	Taurus 2019-2 UK 6.538% 17/11/2029	9,314,657	0.20
EUR 2,500,000	Hellenic Republic Government Bond 4.375% 18/7/2038	2,590,587	0.05	GBP 2,564,454	Taurus 2019-2 UK 7.138% 17/11/2029	2,909,773	0.06
	International			GBP 2,075,308	Taurus 2019-2 UK 7.438% 17/11/2029	2,321,161	0.05
EUR 21,700,000	European Union 0.8% 4/7/2025	20,737,822	0.43	GBP 855,715	Taurus 2021-1 UK 6.519% 17/5/2031	944,475	0.02
	Ireland			GBP 536,063	Taurus 2021-1 UK 6.869% 17/5/2031	579,982	0.01
GBP 5,738,856	Agora UK 2021 6.37% 22/7/2031	6,453,831	0.14	GBP 483,449	Taurus 2021-1 UK 7.819% 17/5/2031	541,916	0.01
GBP 1,142,299	Atom Mortgage 7.07% 22/7/2031	1,123,063	0.02	GBP 3,320,965	Taurus 2021-4 UK 6.169% 17/8/2031	3,757,111	0.08
EUR 150,000	Avoca CLO XIV 8.361% 12/1/2031	142,772	0.00	GBP 409,273	Taurus 2021-4 UK 7.319% 17/8/2031	439,411	0.01
EUR 150,000	Avoca CLO XIV 10.011% 12/1/2031	132,126	0.00			133,462,614	2.81
EUR 7,803,000	Bank of Ireland 0.375% 10/5/2027	7,008,921	0.15		Italy		
EUR 4,767,000	Bank of Ireland 1.875% 5/6/2026	4,555,941	0.09	EUR 156,665	Asset-Backed European Securitisation Transaction Seventeen 4.888% 15/4/2032	156,449	0.00
EUR 8,023,681	Haus European Loan Conduit No 39 4.364% 28/7/2051	7,560,747	0.16	EUR 60,256	Asset-Backed European Securitisation Transaction Seventeen 5.438% 15/4/2032	60,193	0.00
EUR 1,038,700	Haus European Loan Conduit No 39 4.814% 28/7/2051	929,736	0.02	EUR 57,845	Asset-Backed European Securitisation Transaction Seventeen 6.488% 15/4/2032	58,071	0.00
EUR 840,757	Haus European Loan Conduit No 39 5.114% 28/7/2051	693,368	0.01				
EUR 31,000,000	Ireland Government Bond 3.4% 18/3/2024	30,970,550	0.65				
EUR 15,000,000	Ireland Government Bond 5.4% 13/3/2025	15,495,575	0.33				
GBP 1,051,000	Last Mile Logistics CMBS 2023-1 UK 8.636% 17/8/2033	1,228,295	0.03				

*All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 24,102	Asset-Backed European Securitisation Transaction Seventeen 7.488% 15/4/2032	24,252	0.00	EUR 775,000	Latvia Latvia Government International Bond 3.5% 17/1/2028	768,091	0.02
EUR 223,015	AutoFlorence 1 5.042% 25/12/2042	222,826	0.01	EUR 2,000,000	Luxembourg Becton Dickinson Euro Finance 3.553% 13/9/2029	1,970,953	0.04
EUR 621,038	AutoFlorence 2 4.387% 24/12/2044	610,833	0.01	EUR 528,000	BL Consumer Credit 2021 4.742% 25/9/2038	524,768	0.01
EUR 286,314	AutoFlorence 2 4.787% 24/12/2044	278,378	0.01	EUR 681,000	BL Consumer Credit 2021 5.292% 25/9/2038	674,329	0.01
EUR 153,531	AutoFlorence 2 5.987% 24/12/2044	150,498	0.00	EUR 355,000	BL Consumer Credit 2021 6.492% 25/9/2038	349,364	0.01
EUR 6,426,000	AutoFlorence 3 4.592% 25/12/2046	6,448,969	0.14	EUR 4,900,000	Bumper De 4.192% 23/8/2032	4,908,338	0.10
EUR 689,000	AutoFlorence 3 5.992% 25/12/2046	690,541	0.02	EUR 42,170,000	European Financial Stability Facility 3% 15/12/2028	41,993,940	0.89
EUR 185,000	AutoFlorence 3 6.992% 25/12/2046	185,596	0.00	EUR 38,440,000	European Financial Stability Facility 3.375% 30/8/2038	38,498,621	0.81
EUR 190,000	AutoFlorence 3 8.992% 25/12/2046	190,990	0.01	EUR 900,000	FACT Master 4.582% 20/7/2028	892,655	0.02
EUR 23,600,000	Banca Monte dei Paschi di Siena 0.875% 8/10/2026	21,323,662	0.45	EUR 2,199,853	Germany Compartment Consumer 2020-1 4.771% 14/11/2034	2,198,862	0.05
EUR 14,200,000	Banco BPM 3.75% 27/6/2028	14,206,390	0.30	EUR 799,947	Germany Compartment Consumer 2020-1 5.371% 14/11/2034	799,452	0.02
EUR 143,000	Brignole 2021 4.437% 24/7/2036	142,070	0.00	EUR 439,971	Germany Compartment Consumer 2020-1 6.121% 14/11/2034	437,881	0.01
EUR 100,000	Brignole 2021 5.237% 24/7/2036	98,285	0.00	EUR 20,000,000	Holcim Finance Luxembourg 1.5% 6/4/2025	19,214,459	0.40
EUR 814,966	Cassia 2022-1 6.883% 22/5/2034	753,095	0.02	EUR 8,661,000	Medtronic Global 1.125% 7/3/2027	7,948,806	0.17
EUR 6,875,000	Enel 6.375% 16/4/2028	7,027,969	0.15	EUR 4,313,000	Medtronic Global 2.625% 15/10/2025	4,208,130	0.09
EUR 2,000,000	Eni 2% 18/5/2031*	1,743,262	0.04	EUR 8,750,000	Segro Capital 1.25% 23/3/2026*	8,107,750	0.17
EUR 8,730,000	Eni 2.625% 13/10/2025	8,114,600	0.17	EUR 6,300,000	Traton Finance Luxembourg 4.125% 22/11/2025	6,260,562	0.13
EUR 3,000,000	Eni 3.625% 19/5/2027	2,974,950	0.06			138,988,870	2.93
EUR 17,600,000	Intesa Sanpaolo 0.5% 5/3/2024	17,296,048	0.36				
EUR 16,900,000	Intesa Sanpaolo 3.625% 30/6/2028	16,875,580	0.36				
EUR 47,000,000	Italy Buoni Poliennali Del Tesoro 0% 29/11/2023*	46,608,850	0.98				
EUR 26,000,000	Italy Buoni Poliennali Del Tesoro 0% 15/8/2024*	25,123,516	0.53	EUR 8,036,000	Montenegro Montenegro Government International Bond 2.875% 16/12/2027	6,932,376	0.15
EUR 37,000,000	Italy Buoni Poliennali Del Tesoro 0% 15/12/2024*	35,344,042	0.75				
EUR 29,000,000	Italy Buoni Poliennali Del Tesoro 1.2% 15/8/2025	27,717,789	0.58				
EUR 14,500,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	14,065,043	0.30	EUR 26,900,000	Netherlands ABN AMRO Bank 3.875% 21/12/2026	26,913,719	0.57
EUR 76,212,000	Italy Buoni Poliennali Del Tesoro 3.8% 15/4/2026	76,704,252	1.62	EUR 10,900,000	ABN AMRO Bank 5.125% 22/2/2033*	10,720,150	0.23
EUR 3,336,461	Koromo Italy 4.432% 26/2/2035	3,342,878	0.07	EUR 4,580,828	Asset-Backed European Securitisation Transaction Twenty-One 4.332% 21/9/2031	4,601,510	0.10
EUR 518,310	Red & Black Auto Italy 6.482% 28/12/2031	505,902	0.01	EUR 5,350,000	Coca-Cola HBC Finance 2.75% 23/9/2025	5,242,866	0.11
EUR 4,375,000	Snam 0% 15/8/2025	4,055,100	0.09	EUR 10,800,000	de Volksbank 0.01% 16/9/2024	10,362,357	0.22
EUR 6,476,000	Terna - Rete Elettrica Nazionale 3.625% 21/4/2029	6,393,028	0.13	EUR 14,700,000	de Volksbank 1.75% 22/10/2030	13,527,764	0.29
EUR 34,950,000	UniCredit 3.375% 31/1/2027	34,689,797	0.73	EUR 6,700,000	de Volksbank 2.375% 4/5/2027	6,310,604	0.13
		374,183,704	7.90	EUR 4,340,430	Domi 2021-1 4.156% 15/6/2053	4,317,292	0.09
				EUR 1,251,448	Dutch Property Finance 2020-2 4.504% 28/1/2058	1,251,329	0.03
	Japan						
EUR 15,450,000	Sumitomo Mitsui Trust Bank 3.629% 6/4/2026	15,341,263	0.32				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 290,000	Dutch Property Finance 2020-2 5.064% 28/1/2058	289,190	0.00		New Zealand		
EUR 8,858,625	Dutch Property Finance 2021-1 4.364% 28/7/2058	8,856,614	0.19	EUR 15,075,000	ANZ New Zealand Int'l 0.5% 17/1/2024	14,889,879	0.31
EUR 739,000	Dutch Property Finance 2021-1 4.814% 28/7/2058	733,770	0.01	EUR 6,750,000	ANZ New Zealand Int'l 3.951% 17/7/2026*	6,796,440	0.14
EUR 820,000	Dutch Property Finance 2021-2 4.514% 28/4/2059	801,528	0.02	EUR 19,400,000	Bank of New Zealand 3.708% 20/12/2028	19,430,264	0.41
EUR 504,000	Dutch Property Finance 2021-2 4.764% 28/4/2059	486,548	0.01	EUR 5,550,000	Chorus 1.125% 18/10/2023	5,529,021	0.12
EUR 3,224,026	Dutch Property Finance 2023-1 4.614% 28/4/2064	3,231,761	0.07	NZD 2,149,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	1,498,630	0.03
EUR 9,650,000	EnBW International Finance 3.5% 24/7/2028*	9,564,935	0.20	NZD 8,991,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	5,807,267	0.12
EUR 21,700,000	Enel Finance International 0% 28/5/2026	19,571,881	0.41			53,951,501	1.13
EUR 8,533,000	Enel Finance International 0.375% 28/5/2029	7,041,401	0.15		Norway		
EUR 22,100,000	Iberdrola International 1.874% 28/1/2026	20,061,275	0.42	EUR 14,825,000	DNB Bank 0.05% 14/11/2023	14,715,814	0.31
EUR 4,900,000	Iberdrola International 2.625% 26/12/2023	4,841,200	0.10	EUR 3,875,000	SpareBank 1 Boligkreditt 3% 19/5/2030	3,790,002	0.08
EUR 8,100,000	Iberdrola International 3.25% 12/11/2024	7,909,650	0.17			18,505,816	0.39
EUR 6,000,000	ING Groep 0.25% 18/2/2029	4,974,834	0.10		Portugal		
EUR 6,800,000	ING Groep 0.375% 29/9/2028	5,778,420	0.12	EUR 109,780	Ares Lusitani-STC / Pelican Finance 2 5.887% 25/1/2035	108,172	0.00
EUR 15,500,000	ING Groep 1.25% 16/2/2027	14,376,250	0.30	EUR 713,570	Ares Lusitani-STC / Pelican Finance 2 7.887% 25/1/2035	699,710	0.02
EUR 21,200,000	ING Groep 2.5% 15/2/2029	20,897,900	0.44	EUR 7,200,000	Banco BPI 0.25% 22/3/2024	7,053,768	0.15
EUR 10,200,000	ING Groep 4.5% 23/5/2029	10,189,800	0.22	EUR 16,500,000	Banco Santander Totta 3.375% 19/4/2028	16,335,000	0.34
EUR 201,000	Jubilee Place 5.263% 17/1/2059	193,231	0.00	EUR 3,209,649	TAGUS - Sociedade de Titularizacao de Creditos 0.7% 12/2/2024	3,176,722	0.07
EUR 151,710	Magoi 2019 4.532% 27/7/2039	150,681	0.00	EUR 687,541	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.462% 23/9/2038	645,326	0.01
EUR 50,540	Magoi 2019 4.932% 27/7/2039	49,855	0.00	EUR 143,558	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.582% 28/10/2040	140,510	0.00
EUR 25,332	Magoi 2019 5.332% 27/7/2039	24,826	0.00	EUR 502,451	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.182% 28/10/2040	482,111	0.01
EUR 25,331	Magoi 2019 6.132% 27/7/2039	25,126	0.00			28,641,319	0.60
EUR 6,000,000	Netherlands Government Bond 0% 15/1/2024*	5,924,400	0.13		Slovakia		
EUR 25,000,000	Netherlands Government Bond 0.25% 15/7/2025*	23,748,792	0.50	EUR 11,700,000	Vseobecna Uverova Banka 0.01% 23/6/2025	10,884,346	0.23
EUR 9,625,000	RELX Finance 0% 18/3/2024	9,411,710	0.20	EUR 10,100,000	Vseobecna Uverova Banka 0.25% 26/3/2024	9,870,225	0.21
EUR 4,725,000	RELX Finance 3.75% 12/6/2031	4,710,164	0.10			20,754,571	0.44
EUR 3,000,000	Shell International Finance 0.5% 8/11/2031	2,347,069	0.05		Spain		
EUR 1,100,000	Telefonica Europe 3% 2/10/2023	1,097,030	0.02	EUR 155,202	Autonomia Spain 2019 4.592% 27/12/2035	154,345	0.00
EUR 11,029,000	Toyota Motor Finance Netherlands 3.625% 24/4/2025	10,962,661	0.23	EUR 103,468	Autonomia Spain 2019 4.992% 27/12/2035	102,697	0.00
EUR 6,275,000	Universal Music 4% 13/6/2031	6,243,468	0.13	EUR 51,734	Autonomia Spain 2019 5.492% 27/12/2035	51,239	0.00
EUR 5,200,000	Van Lanschot Kempen 3.5% 31/5/2026*	5,178,784	0.11	EUR 51,734	Autonomia Spain 2019 6.492% 27/12/2035	50,846	0.00
EUR 7,232,000	Volkswagen International Finance 5.125% 4/9/2023	7,258,758	0.16				
EUR 2,000,000	Wolters Kluwer 1.5% 22/3/2027	1,863,288	0.04				
EUR 2,000,000	Wolters Kluwer 3% 23/9/2026	1,966,260	0.04				
EUR 4,525,000	Wolters Kluwer 3.75% 3/4/2031	4,520,792	0.10				
		308,531,443	6.51				

*All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 51,734	Autonomia Spain 2019 7.642% 27/12/2035	50,555	0.00	EUR 30,865,000	UBS 7.75% 1/3/2029	34,899,673	0.74
EUR 1,465,292	Autonomia Spain 2021 FT 4.442% 31/1/2039	1,447,400	0.03	EUR 1,317,000	Zuercher Kantonalbank 2.02% 13/4/2028*	1,203,468	0.02
EUR 1,282,130	Autonomia Spain 2021 FT 4.692% 31/1/2039	1,255,179	0.03			94,009,035	1.99
EUR 488,430	Autonomia Spain 2021 FT 5.192% 31/1/2039	476,424	0.01		United Kingdom		
EUR 305,269	Autonomia Spain 2021 FT 6.292% 31/1/2039	294,882	0.01	GBP 306,000	Atlas Funding 2021-1 6.674% 25/7/2058	357,469	0.01
EUR 122,108	Autonomia Spain 2021 FT 7.542% 31/1/2039	117,031	0.00	GBP 100,000	Atlas Funding 2021-1 6.874% 25/7/2058	116,558	0.00
EUR 58,200,000	Banco Santander 0.01% 27/2/2025	55,003,656	1.16	GBP 3,886,216	Atlas Funding 2023-1 6.345% 20/1/2061	4,546,776	0.10
EUR 2,600,000	Banco Santander 3.375% 11/1/2026	2,581,484	0.06	GBP 1,346,000	Atlas Funding 2023-1 7.095% 20/1/2061	1,567,918	0.03
EUR 2,216,075	BBVA Consumer Auto 2020-1 FTA 4.455% 20/1/2036	2,219,510	0.05	GBP 227,000	Atlas Funding 2023-1 7.945% 20/1/2061	263,739	0.01
EUR 233,185	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	220,145	0.00	GBP 204,000	Atlas Funding 2023-1 8.995% 20/1/2061	237,350	0.01
EUR 349,778	FT Santander Consumer Spain Auto 2020-1 4.522% 21/3/2033	346,032	0.01	GBP 243,319	Azure Finance NO 2 8.195% 20/7/2030	284,895	0.01
EUR 116,593	FT Santander Consumer Spain Auto 2020-1 5.522% 21/3/2033	114,789	0.00	GBP 1,226,000	Barley Hill NO 2 6.595% 27/8/2058	1,398,882	0.03
EUR 16,800,000	Santander Consumer Finance 0.375% 27/6/2024	16,298,016	0.34	GBP 199,000	Barley Hill NO 2 6.895% 27/8/2058	223,524	0.00
EUR 180,975,000	Spain Government Bond 0% 31/5/2025	170,768,915	3.60	EUR 18,545,000	BAT International Finance 0.875% 13/10/2023	18,477,682	0.39
EUR 77,000,000	Spain Government Bond 0% 31/1/2026	71,282,248	1.50	GBP 2,639,970	Brants Bridge 2022-1 6.208% 12/12/2064	3,093,424	0.07
EUR 94,184,000	Spain Government Bond 2.8% 31/5/2026	93,014,234	1.97	GBP 2,097,879	Brass No 11 5.969% 16/11/2070	2,468,628	0.05
EUR 81,415,000	Spain Government Bond 3.55% 31/10/2033	81,765,492	1.73	EUR 16,375,000	British Telecommunications 0.875% 26/9/2023	16,341,186	0.35
		497,615,119	10.50	GBP 102,000	Canada Square Funding 2021-2 6.614% 17/6/2058	116,319	0.00
	Sweden			GBP 318,000	Canada Square Funding 6 6.601% 17/1/2059	355,430	0.01
EUR 10,000,000	Lansforsakringar Bank 0.875% 25/9/2023	9,981,900	0.21	GBP 178,000	Canada Square Funding 6 7.001% 17/1/2059	193,625	0.00
EUR 20,675,000	Skandinaviska Enskilda Banken 0.05% 1/7/2024	20,019,603	0.42	GBP 400,000	Canary Wharf Finance II 6.684% 22/10/2037	380,532	0.01
EUR 11,800,000	Stadshypotek 0.125% 5/10/2026*	10,656,268	0.23	GBP 4,476,000	Canary Wharf Finance II 7.409% 22/10/2037	4,137,543	0.09
EUR 4,300,000	Stadshypotek 0.75% 1/11/2027	3,872,137	0.08	EUR 19,250,000	Chanel Ceres 0.5% 31/7/2026	17,321,439	0.37
EUR 21,161,000	Swedbank 0.3% 20/5/2027	18,970,837	0.40	EUR 3,375,000	Channel Link Enterprises Finance 2.706% 30/6/2050	3,085,273	0.07
EUR 12,259,000	Swedbank 1.5% 18/9/2028	12,271,259	0.26	GBP 2,350,000	Channel Link Enterprises Finance 3.043% 30/6/2050	2,293,736	0.05
EUR 4,825,000	Volvo Treasury 1.625% 18/9/2025	4,609,274	0.10	GBP 1,433,563	CMF 2020-1 5.796% 16/1/2057	1,674,433	0.04
EUR 12,300,000	Volvo Treasury 2.125% 1/9/2024	12,060,519	0.25	GBP 220,000	CMF 2020-1 6.196% 16/1/2057	256,695	0.01
		92,441,797	1.95	GBP 105,000	CMF 2020-1 6.446% 16/1/2057	122,316	0.00
	Switzerland			GBP 4,794,000	Delamare Cards MTN Issuer 5.995% 19/4/2031	5,611,288	0.12
EUR 10,386,000	Credit Suisse 0.25% 1/9/2028	8,576,343	0.18	GBP 582,174	Dignity Finance 3.546% 31/12/2034	599,560	0.01
EUR 9,000,000	Credit Suisse 2.125% 31/5/2024	8,865,360	0.19	GBP 190,000	Dignity Finance 4.696% 31/12/2049	140,306	0.00
EUR 10,300,000	Credit Suisse 5.5% 20/8/2026	10,644,679	0.23	GBP 1,600,000	Dowson 2021-2 6.395% 20/10/2028	1,869,861	0.04
EUR 13,926,000	UBS 0.25% 24/2/2028	11,687,883	0.25	GBP 1,300,000	Dowson 2021-2 6.795% 20/10/2028	1,515,905	0.03
EUR 3,865,000	UBS 0.65% 10/9/2029	3,113,479	0.06				
EUR 15,000,000	UBS 4.663% 16/1/2026	15,018,150	0.32				

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 1,977,000	Dowson 2022-1 6.945% 20/1/2029	2,314,431	0.05	GBP 2,463,104	Lanebrook Mortgage Transaction 2020-1 6.058% 12/6/2057	2,882,235	0.06
GBP 293,000	Dowson 2022-1 7.445% 20/1/2029	340,373	0.01	GBP 630,000	Lanebrook Mortgage Transaction 2020-1 6.808% 12/6/2057	735,952	0.02
GBP 153,000	Dowson 2022-1 7.895% 20/1/2029	175,612	0.00	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.208% 12/6/2057	429,381	0.01
GBP 1,132,028	E-Carat 12 5.565% 18/8/2029	1,322,297	0.03	GBP 266,000	Lanebrook Mortgage Transaction 2021-1 6.109% 20/7/2058	302,962	0.01
GBP 4,093,000	Economic Master Issuer 5.496% 25/6/2073	4,766,455	0.10	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.409% 20/7/2058	177,371	0.00
GBP 2,064,075	Economic Master Issuer 5.756% 25/6/2074	2,418,362	0.05	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.809% 20/7/2058	113,624	0.00
GBP 811,801	Elvet Mortgages 2020-1 5.892% 22/3/2065	951,630	0.02	GBP 205,000	London Cards NO 1 8.945% 15/5/2033	238,818	0.01
GBP 1,642,138	Elvet Mortgages 2021-1 5.54% 22/10/2063	1,920,135	0.04	GBP 2,000,000	Mitchells & Butlers Finance 6.469% 15/9/2030	2,055,350	0.04
GBP 1,045,000	Finsbury Square 6.247% 16/12/2067	1,181,490	0.02	GBP 805,000	Mitchells & Butlers Finance 7.347% 15/6/2036	762,836	0.02
GBP 370,000	Finsbury Square 2021-2 6.397% 16/12/2071	417,955	0.01	GBP 4,548,329	Mortimer BTL 2021-1 5.733% 23/6/2053	5,260,713	0.11
GBP 200,000	Finsbury Square 2021-2 6.697% 16/12/2071	220,121	0.00	GBP 334,000	Mortimer BTL 2021-1 6.133% 23/6/2053	383,250	0.01
GBP 625,612	Friary No 7 5.834% 21/10/2070	734,336	0.02	GBP 108,000	Mortimer BTL 2021-1 6.483% 23/6/2053	121,823	0.00
GBP 487,000	Funding V 6.395% 15/10/2025	568,821	0.01	EUR 9,225,000	National Grid 3.875% 16/1/2029	9,160,010	0.19
GBP 115,000	Funding V 6.895% 15/10/2025	134,164	0.00	EUR 3,495,000	Nationwide Building Society 2% 25/7/2029	3,398,625	0.07
GBP 5,441,000	Funding VIII 6.375% 15/5/2028	6,360,227	0.13	EUR 4,391,000	NatWest 0.75% 15/11/2025	4,203,240	0.09
GBP 1,009,000	Funding VIII 7.695% 15/5/2028	1,181,509	0.02	EUR 5,759,000	NatWest 1.75% 2/3/2026	5,523,313	0.12
GBP 147,000	Funding VIII 8.695% 15/5/2028	172,176	0.00	GBP 3,121,000	Newday Funding Master Issuer - Series 2021-1 6.165% 15/3/2029	3,645,533	0.08
GBP 2,622,270	Gemgarto 2021-1 5.587% 16/12/2067	3,053,468	0.06	GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.745% 15/3/2029	902,903	0.02
GBP 218,000	Gemgarto 2021-1 6.297% 16/12/2067	250,071	0.01	GBP 677,000	Newday Funding Master Issuer - Series 2021-3 6.545% 15/11/2029	781,970	0.02
GBP 1,126,875	Greene King Finance 3.593% 15/3/2035	1,094,634	0.02	GBP 1,296,000	Newday Partnership Master Issuer 7.986% 15/7/2031	1,521,820	0.03
GBP 1,185,048	Greene King Finance 4.064% 15/3/2035	1,168,150	0.02	EUR 169,665	Newgate Funding 3.754% 1/12/2050	157,753	0.00
GBP 741,000	Harben Finance 6.242% 28/9/2055	826,175	0.02	EUR 17,800,000	NGG Finance 1.625% 5/12/2079	16,974,240	0.36
GBP 441,000	Harben Finance 6.592% 28/9/2055	474,919	0.01	GBP 1,360,000	Oat Hill NO 3 6.885% 29/5/2046	1,552,808	0.03
GBP 662,000	Hermitage 2023 7.646% 21/9/2033	774,216	0.02	GBP 698,000	Oat Hill NO 3 7.685% 29/5/2046	792,249	0.02
GBP 2,774,000	Holmes Master Issuer 5.73% 15/10/2072	3,254,470	0.07	GBP 228,548	Paragon Mortgages No 26 6.268% 15/5/2045	267,264	0.01
GBP 2,503,281	Hops Hill No 1 6.145% 27/5/2054	2,925,005	0.06	GBP 1,064,144	Parkmore Point RMBS 2022-1 6.673% 25/7/2045	1,232,826	0.03
GBP 345,980	Hops Hill No 1 6.795% 27/5/2054	403,212	0.01	GBP 2,165,000	Polaris 2023-1 7.947% 23/2/2061	2,549,797	0.05
GBP 199,992	Hops Hill No 1 7.045% 27/5/2054	233,098	0.00				
GBP 99,998	Hops Hill No 1 7.545% 27/5/2054	115,149	0.00				
GBP 5,061,000	Hops Hill No 3 6.532% 21/12/2055	5,837,760	0.12				
GBP 692,000	Hops Hill No 3 7.332% 21/12/2055	792,746	0.02				
GBP 6,000,298	Hops Hill No2 6.495% 27/11/2054	7,047,959	0.15				
EUR 11,613,000	HSBC 4.787% 10/3/2032	11,669,419	0.25				
EUR 3,813,000	HSBC 6.364% 16/11/2032	3,907,581	0.08				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 375,000	Polaris 2023-1 8.847% 23/2/2061	440,440	0.01	GBP 253,000	Tower Bridge Funding 2021-1 7.314% 21/7/2064	292,873	0.01
GBP 283,000	Polaris 2023-1 9.547% 23/2/2061	329,764	0.01	GBP 2,005,490	Tower Bridge Funding 2021-2 5.998% 20/11/2063	2,331,573	0.05
GBP 2,155,994	Precise Mortgage Funding 2019-1B 6.158% 12/12/2055	2,523,559	0.05	GBP 140,999	Tower Bridge Funding 2021-2 6.718% 20/11/2063	161,172	0.00
GBP 115,000	Precise Mortgage Funding 2020-1B 6.646% 16/10/2056	133,961	0.00	GBP 168,999	Tower Bridge Funding 2021-2 7.018% 20/11/2063	188,405	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B 6.896% 16/10/2056	116,403	0.00	GBP 264,000	Tower Bridge Funding 2022-1 6.275% 20/12/2063	297,142	0.01
GBP 100,000	Precise Mortgage Funding 2020-1B 7.146% 16/10/2056	114,637	0.00	GBP 2,666,407	Tower Bridge Funding 2023-1 6.659% 20/10/2064	3,135,505	0.07
GBP 3,064,198	Premiertel 6.175% 8/5/2032	3,269,948	0.07	GBP 225,000	Tower Bridge Funding 2023-1 7.359% 20/10/2064	263,218	0.01
GBP 2,815,044	Residential Mortgage 32 6.275% 20/6/2070	3,293,016	0.07	GBP 172,000	Tower Bridge Funding 2023-1 8.309% 20/10/2064	201,736	0.00
GBP 525,000	Residential Mortgage 32 7.225% 20/6/2070	611,294	0.01	GBP 193,000	Tower Bridge Funding 2023-1 9.459% 20/10/2064	225,071	0.00
EUR 1,478,078	RMAC No 1 3.736% 12/6/2044	1,398,690	0.03	GBP 765,000	Tower Bridge Funding 2023-2 0% 20/3/2065	898,521	0.02
GBP 3,345,000	Sage AR Funding No 1 6.469% 17/11/2030	3,828,412	0.08	GBP 145,000	Tower Bridge Funding 2023-2 0% 20/3/2065	169,939	0.00
GBP 915,000	Sage AR Funding No 1 7.169% 17/11/2030	1,031,668	0.02	GBP 234,000	Tower Bridge Funding 2023-2 0% 20/3/2065	274,145	0.01
GBP 535,000	Sage AR Funding No 1 7.369% 17/11/2030	589,947	0.01	GBP 1,590,000	Turbo Finance 9 6.845% 20/8/2028	1,863,682	0.04
EUR 8,875,000	Santander UK 0.1% 12/5/2024	8,645,004	0.18	GBP 1,772,000	Twin Bridges 5.721% 14/6/2055	2,068,802	0.04
EUR 6,900,000	Santander UK 0.603% 13/9/2029	5,603,180	0.12	GBP 452,000	Twin Bridges 7.271% 14/6/2055	522,303	0.01
EUR 4,500,000	Santander UK 3.53% 25/8/2028	4,305,476	0.09	GBP 435,000	Twin Bridges 8.271% 14/6/2055	508,016	0.01
GBP 122,000	Satus 2021-1 7.096% 17/8/2028	139,787	0.00	GBP 1,203,040	Twin Bridges 2020-1 6.208% 12/12/2054	1,409,952	0.03
GBP 247,000	Satus 2021-1 8.396% 17/8/2028	285,714	0.01	GBP 390,000	Twin Bridges 2020-1 7.208% 12/12/2054	455,813	0.01
EUR 10,292,000	SSE 4% 21/1/2028	9,520,728	0.20	GBP 225,000	Twin Bridges 2020-1 7.958% 12/12/2054	262,167	0.01
USD 6,055,000	Standard Chartered 1.214% 23/3/2025*	5,412,712	0.12	GBP 3,300,541	Twin Bridges 2021-1 5.808% 12/3/2055	3,846,353	0.08
GBP 1,107,883	Stanlington No 2 5.908% 12/6/2045	1,290,479	0.03	GBP 1,310,000	Twin Bridges 2021-1 6.358% 12/3/2055	1,521,905	0.03
GBP 2,261,000	Stanlington No 2 6.458% 12/6/2045	2,613,499	0.06	GBP 436,000	Twin Bridges 2021-1 6.558% 12/3/2055	498,616	0.01
GBP 905,753	Tesco Property Finance 1 7.623% 13/7/2039	1,130,692	0.02	GBP 220,000	Twin Bridges 2021-1 7.058% 12/3/2055	249,434	0.01
GBP 1,806,772	Tesco Property Finance 3 5.744% 13/4/2040	1,964,428	0.04	GBP 435,000	Twin Bridges 2021-2 6.108% 12/9/2055	487,111	0.01
GBP 1,020,720	Tesco Property Finance 4 5.801% 13/10/2040	1,116,493	0.02	GBP 187,000	Twin Bridges 2021-2 6.458% 12/9/2055	205,086	0.00
EUR 22,110,000	Thames Water Utilities Finance 4% 18/4/2027	21,170,325	0.45	GBP 2,097,000	Twin Bridges 2022-1 5.958% 1/12/2055	2,384,687	0.05
GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.087% 12/7/2063	179,590	0.00	GBP 536,277	Unique Pub Finance 5.659% 30/6/2027	618,809	0.01
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.387% 12/7/2063	120,696	0.00	GBP 750,410	Unique Pub Finance 7.395% 28/3/2024	872,006	0.02
GBP 4,898,177	Tower Bridge Funding 2021-1 6.064% 21/7/2064	5,722,538	0.12			338,176,717	7.14
GBP 381,999	Tower Bridge Funding 2021-1 6.664% 21/7/2064	445,811	0.01		United States		
GBP 364,999	Tower Bridge Funding 2021-1 7.014% 21/7/2064	424,700	0.01	EUR 5,854,000	American Tower 0.45% 15/1/2027	5,145,256	0.11
				EUR 6,583,000	American Tower 4.125% 16/5/2027	6,549,493	0.14

* All or a portion of this security represents a security on loan.

Euro Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 5,000,000	Bank of America 0.583% 24/8/2028	4,345,200	0.09	EUR 8,375,000	Kraft Heinz Foods 4.254% 9/5/2025*	8,395,142	0.18
EUR 2,700,000	Bank of America 2.824% 27/4/2033	2,414,523	0.05	EUR 15,000,000	Morgan Stanley 0.495% 26/10/2029	12,416,676	0.26
EUR 8,450,000	Bank of America 4.134% 12/6/2028	8,441,972	0.18	USD 4,100,000	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	3,490,569	0.07
EUR 26,275,000	Bank of America 4.587% 22/9/2026	26,268,694	0.56	EUR 10,935,000	Verizon Communications 0.375% 22/3/2029	9,009,670	0.19
EUR 11,790,000	BAT Capital 1.125% 16/11/2023	11,714,249	0.25	EUR 3,000,000	Verizon Communications 1.25% 8/4/2030	2,520,745	0.05
EUR 8,800,000	Becton Dickinson 0.034% 13/8/2025	8,168,864	0.17			171,217,506	3.61
USD 9,505,000	Enel Finance America 7.1% 14/10/2027*	9,145,283	0.19	Total Bonds		4,649,248,520	98.09
EUR 12,083,000	Fidelity National Information Services 0.625% 3/12/2025	11,245,044	0.24	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,649,248,520	98.09
EUR 6,000,000	Goldman Sachs 1.375% 15/5/2024	5,886,810	0.12	Total Portfolio		4,649,248,520	98.09
EUR 12,500,000	Goldman Sachs 4.214% 30/4/2024	12,506,875	0.26	Other Net Assets		90,317,090	1.91
EUR 23,810,000	International Business Machines 3.375% 6/2/2027	23,552,441	0.50	Total Net Assets (EUR)		4,739,565,610	100.00

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CAD	15,570,000	USD	11,836,974	Bank of America	20/9/2023	(299,476)
EUR	3,625,483	NOK	41,900,000	Goldman Sachs	20/9/2023	(168)
EUR	198,733,890	GBP	170,620,000	JP Morgan	17/10/2023	(226,579)
EUR	8,163,979	NZD	14,370,000	Deutsche Bank	17/10/2023	302,532
EUR	21,123,806	USD	23,740,000	Standard Chartered Bank	17/10/2023	(711,284)
EUR	2,270,912	GBP	1,960,000	State Street	17/10/2023	(14,650)
EUR	3,413,141	GBP	2,970,000	Deutsche Bank	17/10/2023	(50,184)
EUR	3,678,280	NOK	41,100,000	Deutsche Bank	20/9/2023	121,853
EUR	3,367,960	HUF	1,328,000,000	Société Générale	20/9/2023	(109,805)
EUR	3,882,268	HUF	1,505,000,000	Deutsche Bank	20/9/2023	(59,024)
GBP	2,860,000	USD	3,700,077	Barclays	20/9/2023	(68,459)
GBP	6,080,000	USD	7,799,815	Morgan Stanley	20/9/2023	(84,675)
HUF	4,178,000,000	EUR	10,733,309	Deutsche Bank	20/9/2023	208,032
HUF	1,371,000,000	EUR	3,514,069	JP Morgan	20/9/2023	76,304
HUF	1,456,000,000	EUR	3,660,683	BNP Paribas	20/9/2023	152,288
JPY	6,119,000,000	USD	42,726,213	Bank of America	20/9/2023	(692,875)
JPY	2,266,000,000	USD	16,286,075	BNP Paribas	20/9/2023	(683,577)
JPY	618,000,000	USD	4,270,172	Morgan Stanley	20/9/2023	(28,494)
NOK	83,000,000	EUR	7,059,951	Goldman Sachs	20/9/2023	122,126
NOK	41,500,000	USD	3,866,241	Deutsche Bank	20/9/2023	30,262
NOK	41,200,000	USD	3,833,788	Goldman Sachs	20/9/2023	34,192
NZD	18,820,000	USD	11,734,835	Morgan Stanley	20/9/2023	(498,464)
NZD	19,080,000	USD	11,860,109	Toronto-Dominion	20/9/2023	(471,418)
NZD	6,030,000	USD	3,702,330	HSBC Bank	20/9/2023	(106,701)
USD	7,876,532	GBP	6,260,000	JP Morgan	20/9/2023	(54,834)
USD	3,922,042	GBP	3,070,000	Morgan Stanley	20/9/2023	27,695
USD	4,038,218	GBP	3,160,000	Bank of America	20/9/2023	29,611
USD	3,342,752	GBP	2,630,000	Barclays	20/9/2023	7,910
USD	8,031,641	NOK	82,700,000	Deutsche Bank	20/9/2023	240,958
USD	4,472,330	JPY	618,000,000	Barclays	20/9/2023	214,680
USD	3,927,289	JPY	538,000,000	BNP Paribas	20/9/2023	218,113

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	11,986,910	NZD	18,820,000	Morgan Stanley	20/9/2023	730,623
USD	11,813,362	CAD	15,570,000	Morgan Stanley	20/9/2023	277,730
USD	7,791,060	GBP	6,000,000	HSBC Bank	20/9/2023	170,018
USD	3,774,947	NZD	6,090,000	HSBC Bank	20/9/2023	140,715
USD	3,908,879	JPY	558,750,000	UBS	20/9/2023	70,066
USD	11,753,227	JPY	1,676,250,000	Bank of America	20/9/2023	234,688
USD	3,806,905	GBP	3,000,000	BNP Paribas	20/9/2023	3,386
USD	11,635,980	EUR	10,640,000	Barclays	20/9/2023	76,642
Net unrealised depreciation						(670,243)
CHF Hedged Share Class						
CHF	21,359,574	EUR	22,293,364	BNY Mellon	15/9/2023	11,974
EUR	341,895	CHF	327,796	BNY Mellon	15/9/2023	(415)
Net unrealised appreciation						11,559
GBP Hedged Share Class						
EUR	62,803	GBP	54,203	BNY Mellon	15/9/2023	(499)
GBP	11,195,911	EUR	12,985,081	BNY Mellon	15/9/2023	89,955
Net unrealised appreciation						89,456
USD Hedged Share Class						
EUR	198,462	USD	217,368	BNY Mellon	15/9/2023	(1,781)
USD	58,117,469	EUR	52,971,088	BNY Mellon	15/9/2023	567,885
Net unrealised appreciation						566,104
Total net unrealised depreciation (EUR underlying exposure - EUR 760,898,605)						(3,124)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(3,520)	EUR	Euro BOBL	September 2023	408,425,600	587,687
(648)	EUR	Euro Bund	September 2023	86,184,000	(354,125)
79	EUR	Euro BUXL	September 2023	10,543,340	(130,440)
11,168	EUR	Euro Schatz	September 2023	1,173,700,960	(1,694,618)
(457)	EUR	Euro-BTP	September 2023	52,970,870	(208,929)
(608)	EUR	Euro-OAT	September 2023	77,647,680	226,063
(36)	JPY	Japanese 10 Year Bond (OSE)	September 2023	33,361,895	329,901
(473)	EUR	3 Month EURIBOR	September 2023	113,744,675	(17,737)
2,684	EUR	Short-Term Euro-BTP	September 2023	282,517,840	(426,645)
274	USD	US Treasury 10 Year Note (CBT)	December 2023	28,005,129	232,286
136	USD	US Ultra 10 Year Note	December 2023	14,538,868	169,359
(3)	USD	US Ultra Bond (CBT)	December 2023	357,996	(5,262)
122	GBP	Long Gilt	December 2023	13,588,796	95,832
(58)	USD	US Treasury 2 Year Note (CBT)	December 2023	10,888,078	(26,004)
266	USD	US Treasury 5 Year Note (CBT)	December 2023	26,185,697	168,599
Total				2,332,661,424	(1,054,033)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 7,000,000	Fund receives default protection on UBS; and pays Fixed 1%	Barclays	20/12/2023	(112,900)	(14,251)
CDS	EUR 9,730,000	Fund receives default protection on UBS; and pays Fixed 1%	BNP Paribas	20/12/2023	(75,288)	(19,810)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro Short Duration Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 5,000,000	Fund receives default protection on UBS; and pays Fixed 1%	Goldman Sachs	20/12/2023	(80,804)	(10,180)
CDS	EUR 8,000,000	Fund receives default protection on UBS; and pays Fixed 1%	Goldman Sachs	20/12/2023	(120,209)	(16,287)
CDS	EUR 8,270,000	Fund receives default protection on UBS; and pays Fixed 1%	Goldman Sachs	20/12/2023	(70,591)	(16,837)
CDS	EUR 62,524,000	Fund receives default protection on ITRAXX.EUR.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(211,258)	(820,206)
IFS	EUR 1,775,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.403%	Goldman Sachs	15/5/2028	11,428	11,428
IFS	EUR 49,000,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	Goldman Sachs	15/6/2028	41,591	41,591
IFS	EUR 50,185,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	Goldman Sachs	15/7/2028	197,783	197,783
IFS	EUR 2,970,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.434%	Goldman Sachs	15/5/2033	(30,233)	(30,232)
IFS	EUR 600,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.456%	Goldman Sachs	15/5/2033	(4,863)	(4,863)
IFS	EUR 24,220,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	Goldman Sachs	15/5/2033	236,647	244,261
IFS	EUR 1,495,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.4365%	Goldman Sachs	15/5/2033	14,866	14,866
IFS	EUR 47,170,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	Goldman Sachs	15/6/2033	(35,587)	(35,587)
IFS	EUR 50,500,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	Goldman Sachs	15/7/2033	(197,186)	(197,186)
IFS	EUR 1,510,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.6015%	Goldman Sachs	15/5/2043	(14,878)	(14,878)
IFS	EUR 14,084,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Goldman Sachs	15/5/2038	(63,555)	(63,555)
IFS	EUR 24,475,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Goldman Sachs	15/5/2043	(258,812)	(242,282)
IRS	KRW 66,142,140,000	Fund receives Fixed 1.632%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	21/9/2023	(55,685)	(55,685)
IRS	BRL 9,700,000	Fund receives Fixed 9.94%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(18,972)	(18,972)
IRS	KRW 79,370,550,000	Fund receives Fixed 1.59%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(68,147)	(68,147)
IRS	KRW 32,145,065,200	Fund receives Fixed 1.63%; and pays Floating KRW KORIBOR 3 Month	Bank of America	21/9/2023	(27,088)	(27,088)
IRS	BRL 19,390,000	Fund receives Fixed 10.11%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(21,088)	(21,088)
IRS	GBP 85,740,000	Fund receives Fixed 5.795%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	17/8/2025	504,031	504,031
IRS	KRW 38,657,010,000	Fund receives Fixed 3.645%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	25/8/2026	35,036	35,036
IRS	EUR 31,700,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 3.109%	Goldman Sachs	28/6/2032	(137,999)	(137,999)
IRS	EUR 58,610,000	Fund receives Fixed 2.78%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	1/8/2033	(51,422)	(26,560)
IRS	EUR 31,420,000	Fund receives Fixed 3%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	17/8/2033	279,549	260,066

Euro Short Duration Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 26,495,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.8133%	Goldman Sachs	15/8/2048	124,779	124,779
IRS	KRW 33,997,044,800	Fund receives Fixed 1.6425%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	21/9/2023	(28,480)	(28,480)
Total (EUR underlying exposure - EUR 743,675,228)					(239,335)	(436,332)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Euro-Markets Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
				Ireland			
		4,667,426		AIB		19,631,194	1.53
		106,033		Linde		37,998,868	2.97
				57,630,062 4.50			
COMMON STOCKS (SHARES)							
				Belgium			
687,998	Azelis	13,925,079	1.09				
				Denmark			
168,080	DSV	29,288,253	2.29				
				Finland			
2,070,376	Metso*	22,277,246	1.74				
				France			
572,699	ALD	5,142,837	0.40				
672,733	BNP Paribas	40,397,616	3.16				
123,797	Capgemini	21,534,488	1.68				
15,722	Hermes International	30,145,363	2.36				
248,514	Legrand	22,758,912	1.78				
43,409	L'Oreal	17,815,054	1.40				
131,692	LVMH Moët Hennessy Louis Vuitton	104,563,448	8.17				
170,468	Pernod Ricard*	31,374,635	2.45				
288,056	Safran	43,041,327	3.37				
294,308	Sanofi	29,286,589	2.29				
75,046	Sartorius Stedim Biotech	19,707,080	1.54				
346,641	Schneider Electric	55,282,307	4.32				
439,843	TotalEnergies*	25,590,066	2.00				
352,025	Vinci	36,483,871	2.85				
				483,123,593 37.77			
				Germany			
471,673	AIXTRON*	16,584,023	1.30				
1,610,399	Commerzbank	16,434,122	1.28				
175,856	CTS Eventim*	10,111,720	0.79				
131,808	Merck	21,998,755	1.72				
152,949	MTU Aero Engines	33,189,933	2.60				
444,474	SAP*	57,772,730	4.51				
346,440	Siemens	48,272,950	3.77				
196,743	Symrise	19,017,178	1.49				
				223,381,411 17.46			
				Italy			
1,110,264	FinecoBank Banca Fineco					14,155,866	1.11
305,473	Moncler					19,312,003	1.51
1,745,520	UniCredit					39,719,307	3.10
				73,187,176 5.72			
				Netherlands			
2,892	Adyen					2,253,157	0.17
86,303	ASM International					38,758,677	3.03
167,132	ASML					102,602,335	8.02
197,057	BE Semiconductor Industries*					21,163,922	1.66
98,023	Ferrari					28,975,599	2.27
254,876	Heineken*					23,127,448	1.81
236,803	IMCD					30,298,944	2.37
341,252	QIAGEN					14,455,435	1.13
721,396	STMicroelectronics					31,694,533	2.48
				293,330,050 22.94			
				Spain			
5,170,500	CaixaBank*					19,554,831	1.53
				Sweden			
1,222,535	Beijer Ref*					12,993,902	1.01
				United Kingdom			
1,093,429	Allfunds					5,986,524	0.47
686,502	RELX					20,710,453	1.62
				26,696,977 2.09			
				Total Common Stocks (Shares)			
				1,255,388,580 98.14			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				1,255,388,580 98.14			
				Total Portfolio			
				1,255,388,580 98.14			
				Other Net Assets			
				23,851,428 1.86			
				Total Net Assets (EUR)			
				1,279,240,008 100.00			

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CHF Hedged Share Class						
CHF	17,533,270	EUR	18,300,415	BNY Mellon	15/9/2023	9,199
EUR	1,070,235	CHF	1,024,047	BNY Mellon	15/9/2023	843
Net unrealised appreciation						10,042
GBP Hedged Share Class						
EUR	228,037	GBP	195,682	BNY Mellon	15/9/2023	(488)
GBP	2,969,436	EUR	3,444,086	BNY Mellon	15/9/2023	23,741
Net unrealised appreciation						23,253

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Euro-Markets Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
HKD Hedged Share Class						
EUR	32,378	HKD	276,441	BNY Mellon	15/9/2023	(109)
HKD	4,941,292	EUR	577,076	BNY Mellon	15/9/2023	3,626
Net unrealised appreciation						3,517
SGD Hedged Share Class						
EUR	27,630	SGD	40,849	BNY Mellon	15/9/2023	(223)
SGD	727,397	EUR	492,538	BNY Mellon	15/9/2023	3,442
Net unrealised appreciation						3,219
USD Hedged Share Class						
EUR	2,775,085	USD	3,030,748	BNY Mellon	15/9/2023	(16,894)
USD	46,377,644	EUR	42,277,911	BNY Mellon	15/9/2023	446,097
Net unrealised appreciation						429,203
Total net unrealised appreciation (EUR underlying exposure - EUR 69,743,791)						469,234

Sector Breakdown as at 31 August 2023

	% of Net Assets
Industrial	23.73
Technology	22.68
Consumer Cyclical	18.56
Consumer Non-cyclical	15.00
Financials	11.71
Basic Materials	4.46
Energy	2.00
Other Net Assets	1.86
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European Equity Income Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Belgium				Jersey			
736,960	Azelis	14,916,070	0.95	950,758	Experian	30,915,391	1.98
Denmark				Netherlands			
216,647	Carlsberg	29,363,615	1.87	80,234	ASML	49,255,653	3.15
448,788	Novo Nordisk	76,955,488	4.92	770,504	ASR Nederland*	31,398,038	2.00
2,996,527	Tryg	52,818,218	3.37	826,161	STMicroelectronics	36,297,384	2.32
				116,951,075 7.47			
Finland				Spain			
1,458,594	Sampo	59,510,635	3.80	522,268	Industria de Diseno Textil	18,566,627	1.19
1,088,799	UPM-Kymmene*	34,602,032	2.21	Sweden			
94,112,667 6.01				583,118	Alfa Laval	19,016,973	1.21
France				1,396,052	Epiroc	24,840,343	1.59
746,561	ALD	6,704,118	0.43	4,622,626	Tele2*	30,283,926	1.94
551,439	BNP Paribas	33,113,912	2.11	1,570,961	Volvo*	29,465,649	1.88
756,078	Cie de Saint-Gobain	45,387,362	2.90	103,606,891 6.62			
2,290,887	Engie	34,267,088	2.19	Switzerland			
45,958	L'Oreal	18,861,163	1.21	84,660	Lonza	43,432,897	2.77
44,928	LVMH Moet Hennessy Louis Vuitton	35,672,832	2.28	643,643	Nestle	71,696,987	4.58
645,560	Sanofi	64,239,676	4.10	164,540	Roche	45,014,250	2.88
200,249	Schneider Electric	31,935,710	2.04	114,534	Sika*	30,001,074	1.92
245,243	Thales*	33,242,689	2.12	70,008	Zurich Insurance	30,436,562	1.94
585,128	Vinci	60,642,666	3.88	220,581,770 14.09			
364,067,216 23.26				United Kingdom			
Germany				510,371	AstraZeneca	64,127,981	4.10
99,550	Merck	16,614,895	1.06	270,418	BP	1,549,608	0.10
127,737	MTU Aero Engines	27,718,929	1.77	5,865,789	Haleon*	22,291,295	1.42
701,183	RWE*	26,855,309	1.71	3,977,738	Phoenix*	24,093,102	1.54
261,243	SAP	33,956,365	2.17	1,056,889	RELX	31,884,320	2.04
241,112	Siemens*	33,596,546	2.15	1,468,433	Shell	41,511,776	2.65
138,742,044 8.86				185,458,082 11.85			
Ireland				Total Common Stocks (Shares)			
586,117	CRH	31,204,869	1.99	1,550,615,095 99.05			
96,428	Linde	34,556,741	2.21	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
65,761,610 4.20				1,550,615,095 99.05			
Italy				Total Portfolio			
1,661,100	UniCredit*	37,798,331	2.41	1,550,615,095 99.05			
				Other Net Assets			
				14,866,276 0.95			
				Total Net Assets (EUR)			
				1,565,481,371 100.00			

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedged Share Class						
AUD	53,785,768	EUR	31,929,605	BNY Mellon	15/9/2023	178,370
EUR	1,437,153	AUD	2,435,088	BNY Mellon	15/9/2023	(16,500)
Net unrealised appreciation						161,870

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CAD Hedged Share Class						
CAD	6,825,258	EUR	4,626,335	BNY Mellon	15/9/2023	22,052
EUR	155,825	CAD	229,750	BNY Mellon	15/9/2023	(649)
Net unrealised appreciation						21,403
CNH Hedged Share Class						
CNY	8,945,145	EUR	1,129,921	BNY Mellon	15/9/2023	3,370
EUR	115,421	CNY	912,495	BNY Mellon	15/9/2023	(186)
Net unrealised appreciation						3,184
GBP Hedged Share Class						
EUR	1,531,506	GBP	1,315,615	BNY Mellon	15/9/2023	(4,921)
GBP	27,101,077	EUR	31,437,639	BNY Mellon	15/9/2023	212,087
Net unrealised appreciation						207,166
HKD Hedged Share Class						
EUR	2,084,691	HKD	17,801,318	BNY Mellon	15/9/2023	(7,325)
HKD	446,473,152	EUR	52,142,724	BNY Mellon	15/9/2023	326,948
Net unrealised appreciation						319,623
NZD Hedged Share Class						
EUR	171,636	NZD	315,029	BNY Mellon	15/9/2023	(972)
NZD	8,832,465	EUR	4,863,287	BNY Mellon	15/9/2023	(23,934)
Net unrealised depreciation						(24,906)
SGD Hedged Share Class						
EUR	3,751,112	SGD	5,547,614	BNY Mellon	15/9/2023	(31,565)
SGD	144,724,363	EUR	98,002,413	BNY Mellon	15/9/2023	678,859
Net unrealised appreciation						647,294
USD Hedged Share Class						
EUR	7,563,674	USD	8,255,629	BNY Mellon	15/9/2023	(41,556)
USD	194,087,571	EUR	176,928,149	BNY Mellon	15/9/2023	1,869,183
Net unrealised appreciation						1,827,627
Total net unrealised appreciation (EUR underlying exposure - EUR 421,374,893)						3,163,261

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	33.36
Industrial	21.57
Financials	17.17
Technology	7.64
Consumer Cyclical	6.30
Basic Materials	4.42
Utilities	3.90
Energy	2.75
Communications	1.94
Other Net Assets	0.95
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European Focus Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				26,411	ASML	16,213,713	4.77
				95,289	BE Semiconductor Industries [*]	10,234,038	3.01
				34,342	Ferrari	10,151,495	2.99
				66,108	IMCD	8,458,519	2.49
				304,008	STMicroelectronics	13,356,591	3.93
						69,252,438	20.37
COMMON STOCKS (SHARES)							
Belgium				Spain			
76,186	KBC [*]	4,627,538	1.36	1,446,909	CaixaBank	5,472,210	1.61
Denmark				Sweden			
67,146	DSV	11,700,315	3.44	415,139	Atlas Copco	5,106,844	1.50
16,814	Genmab [*]	6,001,892	1.76	268,961	Epiroc	4,785,698	1.41
162,757	Novo Nordisk	27,908,599	8.21			9,892,542	2.91
109,756	Royal Unibrew [*]	8,881,392	2.61	Switzerland			
		54,492,198	16.02	25,620	Lonza	13,143,761	3.87
France				5,871	Partners [*]	5,835,259	1.71
100,571	BNP Paribas	6,039,288	1.77	36,586	Sika	9,583,349	2.82
143,957	Cie de Saint-Gobain	8,641,739	2.54	27,691	Straumann [*]	3,886,777	1.14
4,372	Hermes International	8,382,873	2.47			32,449,146	9.54
20,268	L'Oreal	8,317,987	2.45	United Kingdom			
28,016	LVMH Moët Hennessy Louis Vuitton	22,244,704	6.54	378,680	Allfunds	2,073,273	0.61
21,797	Pernod Ricard	4,011,738	1.18	126,249	Ashtead	8,204,469	2.41
12,050	Sartorius Stedim Biotech	3,164,330	0.93	461,306	Auto Trader	3,282,449	0.97
68,503	Schneider Electric	10,924,858	3.21	3,642,737	JD Sports Fashion	6,228,911	1.83
		71,727,517	21.09	384,741	RELX	11,606,900	3.42
Germany				24,726	Spirax-Sarco Engineering	2,936,654	0.86
47,623	MTU Aero Engines	10,334,191	3.04			34,332,656	10.10
Ireland				Total Common Stocks (Shares)			
2,103,452	AIB	8,847,119	2.60			324,127,139	95.31
94,271	Kingspan	7,334,284	2.16	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
37,911	Linde	13,586,101	3.99			324,127,139	95.31
		29,767,504	8.75	Total Portfolio			
Italy						324,127,139	95.31
139,545	FinecoBank Banca Fineco	1,779,199	0.52	Other Net Assets			
Netherlands						15,953,873	4.69
2,376	Adyen	1,851,142	0.54	Total Net Assets (EUR)			
20,011	ASM International	8,986,940	2.64			340,081,012	100.00

^{*}All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
SGD Hedged Share Class						
EUR	458	SGD	676	BNY Mellon	15/9/2023	(3)
SGD	11,522	EUR	7,802	BNY Mellon	15/9/2023	54
Net unrealised appreciation						51
USD Hedged Share Class						
EUR	341,274	USD	372,020	BNY Mellon	15/9/2023	(1,437)
USD	5,923,288	EUR	5,400,048	BNY Mellon	15/9/2023	56,603
Net unrealised appreciation						55,166
Total net unrealised appreciation (EUR underlying exposure - EUR 5,810,980)						55,217

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European Focus Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	29.13
Industrial	20.98
Consumer Cyclical	16.32
Technology	14.35
Financials	9.57
Basic Materials	3.99
Communications	0.97
Other Net Assets	4.69
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				104,757	ASML	64,310,322	4.81
				399,432	BE Semiconductor Industries	42,898,997	3.21
				134,865	Ferrari*	39,866,094	2.98
				261,429	IMCD*	33,449,841	2.50
				1,196,283	STMicroelectronics	52,558,694	3.93
						276,421,276	20.67
COMMON STOCKS (SHARES)							
Belgium				Spain			
300,731	KBC*	18,266,401	1.37	5,665,424	CaixaBank	21,426,634	1.60
Denmark				Sweden			
265,469	DSV*	46,258,468	3.46	1,648,630	Atlas Copco	20,280,666	1.52
67,738	Genmab	24,179,620	1.81	1,038,980	Epiroc	18,486,861	1.38
649,921	Novo Nordisk	111,444,574	8.33			38,767,527	2.90
426,914	Royal Unibrew*	34,545,635	2.58				
				Switzerland			
				99,555	Lonza*	51,074,439	3.82
				23,601	Partners	23,457,323	1.75
				143,615	Sika*	37,618,561	2.81
				109,336	Straumann*	15,346,669	1.15
						127,496,992	9.53
France				United Kingdom			
392,357	BNP Paribas	23,561,038	1.76	1,558,403	Allfunds	8,532,256	0.64
579,286	Cie de Saint-Gobain	34,774,538	2.60	503,027	Ashtead	32,689,918	2.44
17,800	Hermes International	34,129,720	2.55	1,826,472	Auto Trader	12,996,364	0.97
79,964	L'Oreal*	32,817,225	2.45	14,121,465	JD Sports Fashion	24,147,047	1.81
110,221	LVMH Moet Hennessy Louis Vuitton	87,515,474	6.55	1,519,039	RELX	45,826,502	3.43
83,372	Pernod Ricard	15,344,617	1.15	94,852	Spirax-Sarco Engineering*	11,265,369	0.84
47,850	Sartorius Stedim Biotech	12,565,410	0.94			135,457,456	10.13
271,910	Schneider Electric	43,364,207	3.24	Total Common Stocks (Shares)			
						1,282,226,128	95.87
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						1,282,226,128	95.87
Germany				Total Portfolio			
190,868	MTU Aero Engines*	41,418,356	3.10			1,282,226,128	95.87
Ireland				Other Net Assets			
8,104,170	AIB	34,086,139	2.55			55,203,360	4.13
372,712	Kingspan	28,996,994	2.17	Total Net Assets (EUR)			
147,250	Linde	52,769,735	3.94			1,337,429,488	100.00
Italy							
519,066	FinecoBank Banca Fineco	6,618,092	0.49				
Netherlands							
9,415	Adyen	7,335,226	0.55				
80,165	ASM International*	36,002,102	2.69				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedged Share Class						
AUD	3,945,489	EUR	2,342,047	BNY Mellon	15/9/2023	13,256
EUR	137,554	AUD	233,009	BNY Mellon	15/9/2023	(1,545)
Net unrealised appreciation						11,711
CAD Hedged Share Class						
CAD	1,106,843	EUR	750,201	BNY Mellon	15/9/2023	3,622
EUR	44,266	CAD	65,235	BNY Mellon	15/9/2023	(164)
Net unrealised appreciation						3,458

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CNH Hedged Share Class						
CNY	1,973,419	EUR	249,424	BNY Mellon	15/9/2023	595
EUR	11,350	CNY	90,115	BNY Mellon	15/9/2023	(67)
Net unrealised appreciation						528
GBP Hedged Share Class						
EUR	263,259	GBP	225,648	BNY Mellon	15/9/2023	(261)
GBP	2,969,494	EUR	3,444,166	BNY Mellon	15/9/2023	23,728
Net unrealised appreciation						23,467
HKD Hedged Share Class						
EUR	837,462	HKD	7,137,972	BNY Mellon	15/9/2023	(1,395)
HKD	98,956,463	EUR	11,557,452	BNY Mellon	15/9/2023	71,943
Net unrealised appreciation						70,548
NZD Hedged Share Class						
EUR	43,058	NZD	78,951	BNY Mellon	15/9/2023	(199)
NZD	1,234,890	EUR	679,828	BNY Mellon	15/9/2023	(3,226)
Net unrealised depreciation						(3,425)
SGD Hedged Share Class						
EUR	1,032,426	SGD	1,525,297	BNY Mellon	15/9/2023	(7,608)
SGD	26,227,051	EUR	17,759,297	BNY Mellon	15/9/2023	123,792
Net unrealised appreciation						116,184
USD Hedged Share Class						
EUR	7,504,901	USD	8,171,718	BNY Mellon	15/9/2023	(23,016)
USD	86,828,381	EUR	79,158,960	BNY Mellon	15/9/2023	829,066
Net unrealised appreciation						806,050
Total net unrealised appreciation (EUR underlying exposure - EUR 126,965,676)						1,028,521

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	29.29
Industrial	21.12
Consumer Cyclical	16.39
Technology	14.64
Financials	9.52
Basic Materials	3.94
Communications	0.97
Other Net Assets	4.13
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 664,000	Gruenthal 6.75% 15/5/2030	683,588	0.21	EUR 750,000	Rockfield Park CLO 6.663% 16/7/2034	706,084	0.22
EUR 1,206,000	HT Troplast 9.375% 15/7/2028	1,210,354	0.38	GBP 1,473,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	1,415,239	0.44
EUR 225,909	IHO Verwaltungs 3.75% 15/9/2026	215,097	0.07			16,294,927	5.08
EUR 352,000	IHO Verwaltungs 3.875% 15/5/2027	320,000	0.10	Italy			
EUR 1,414,000	IHO Verwaltungs 8.75% 15/5/2028	1,476,980	0.46	EUR 2,838,000	Azzurra Aeroporti 2.125% 30/5/2024	2,765,617	0.86
EUR 856,000	PCF 4.75% 15/4/2026*	667,530	0.21	EUR 1,221,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	1,226,824	0.38
EUR 1,991,000	Renk/Frankfurt am Main 5.75% 15/7/2025	1,976,127	0.61	EUR 1,347,000	Banco BPM 2.875% 29/6/2031	1,205,565	0.38
EUR 1,494,637	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,470,154	0.46	EUR 800,000	Banco BPM 3.25% 14/1/2031	744,000	0.23
EUR 1,620,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	1,562,474	0.49	EUR 1,283,000	Banco BPM 3.375% 19/1/2032*	1,140,266	0.36
EUR 2,525,000	Tele Columbus 3.875% 2/5/2025*	1,620,166	0.51	EUR 222,000	Banco BPM 4.25% 1/10/2029	218,948	0.07
EUR 1,500,000	TK Elevator Midco 4.375% 15/7/2027	1,369,710	0.43	EUR 1,575,000	Banco BPM 6% 14/6/2028	1,585,261	0.49
EUR 796,000	TUI Cruises 6.5% 15/5/2026	755,500	0.23	EUR 610,000	Castor 8.776% 15/2/2029	576,956	0.18
EUR 600,000	ZF Finance 2% 6/5/2027	533,700	0.17	EUR 728,000	Cedacri Mergeco 8.424% 15/5/2028	711,849	0.22
EUR 600,000	ZF Finance 2.25% 3/5/2028*	514,290	0.16	EUR 737,000	Cedacri Mergeco 9.281% 15/5/2028	725,993	0.23
EUR 700,000	ZF Finance 2.75% 25/5/2027	636,835	0.20	EUR 717,000	Enel 6.375% 16/4/2028	732,953	0.23
EUR 200,000	ZF Finance 3.75% 21/9/2028	181,891	0.06	EUR 1,099,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	1,098,703	0.34
EUR 900,000	ZF Finance 5.75% 3/8/2026	906,291	0.28	EUR 1,489,000	Fiber Bidco 11% 25/10/2027*	1,606,311	0.50
		28,134,444	8.77	EUR 1,420,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	1,329,951	0.41
Ireland				EUR 577,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	516,574	0.16
EUR 2,728,000	AIB 5.25% 9/10/2024	2,565,684	0.80	EUR 583,000	IMA Industria Macchine Automatiche 7.663% 15/1/2028*	581,679	0.18
EUR 634,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	566,146	0.18	EUR 2,056,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	1,813,310	0.57
EUR 700,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	624,764	0.20	EUR 1,610,000	Inter Media and Communication 6.75% 9/2/2027	1,557,361	0.48
GBP 1,642,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	1,514,848	0.47	GBP 303,000	Intesa Sanpaolo 5.148% 10/6/2030	297,222	0.09
EUR 200,000	Avoca CLO XV 7.793% 15/4/2031	177,749	0.06	EUR 3,450,000	Intesa Sanpaolo 5.5% 1/3/2028*	2,997,187	0.94
EUR 1,480,000	Bank of Ireland 7.5% 19/5/2025	1,453,405	0.45	EUR 500,000	Intesa Sanpaolo 5.875% 20/1/2025*	483,125	0.15
EUR 1,000,000	BBAM European CLO II 9.773% 15/10/2034	932,613	0.29	EUR 466,000	Lottomatica 7.6% 1/6/2028	469,977	0.15
EUR 800,000	BlueMountain Fuji Eur CLO IV 10.036% 25/2/2034	747,914	0.23	EUR 1,952,000	Lottomatica 9.75% 30/9/2027	2,118,603	0.66
EUR 728,000	Capital Four CLO III 9.723% 15/10/2034	673,420	0.21	EUR 114,000	Mundys 1.625% 3/2/2025	109,454	0.03
EUR 600,000	CIFC European Funding CLO III 9.273% 15/1/2034	555,952	0.17	EUR 1,000,000	Mundys 1.875% 12/2/2028*	864,690	0.27
EUR 800,000	Contego CLO VIII 9.781% 25/1/2034	741,031	0.23	EUR 3,200,000	Nexi 0% 24/2/2028	2,503,631	0.78
EUR 1,400,000	CVC Cordatus Loan Fund XXVII 10.359% 15/4/2035	1,429,509	0.45	EUR 1,428,000	Poste Italiane 2.625% 24/3/2029	1,117,410	0.35
EUR 629,087	Fair Oaks Loan Funding III 9.773% 15/10/2034	578,732	0.18	EUR 2,300,000	Rekeep 7.25% 1/2/2026*	2,140,645	0.67
EUR 131,366	Invesco Euro CLO III 11.733% 15/7/2032	118,331	0.04	EUR 2,745,000	Telecom Italia 1.625% 18/1/2029	2,163,527	0.67
EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 9.723% 15/4/2034	648,633	0.20	EUR 500,000	Telecom Italia 2.375% 12/10/2027	436,235	0.14
EUR 148,000	OCP Euro CLO 2017-2 8.663% 15/1/2032	142,855	0.04	EUR 563,000	Telecom Italia 2.75% 15/4/2025	541,958	0.17
EUR 690,000	Palmer Square European CLO 2023-1 10.05% 15/7/2036	702,018	0.22	EUR 100,000	Telecom Italia 3% 30/9/2025	96,673	0.03
				EUR 197,000	Telecom Italia 3.625% 25/5/2026	191,443	0.06
				EUR 100,000	Telecom Italia 5.25% 17/3/2055	80,232	0.03
				USD 983,000	Telecom Italia 5.303% 30/5/2024	895,261	0.28
				EUR 1,867,000	Telecom Italia 6.875% 15/2/2028	1,887,976	0.59
				EUR 1,233,000	Telecom Italia 7.875% 31/7/2028	1,283,430	0.40
				EUR 802,000	UniCredit 2% 23/9/2029	769,920	0.24

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 655,000	UniCredit 2.731% 15/1/2032	587,044	0.18	EUR 601,000	Monitech HoldCo 3 8.75% 1/5/2028	595,877	0.18
EUR 600,000	UniCredit 7.5% 3/6/2026*	601,500	0.19	EUR 1,714,000	Rossini 6.75% 30/10/2025	1,728,998	0.54
		42,775,264	13.34	EUR 1,780,000	SES 2.875% 27/5/2026	1,552,427	0.48
	Japan			EUR 900,000	SES 5.625% 29/1/2024	900,630	0.28
EUR 2,892,000	SoftBank 2.125% 6/7/2024	2,797,359	0.87	EUR 475,000	Stena International 7.25% 15/2/2028	491,404	0.15
EUR 235,000	SoftBank 3.125% 19/9/2025	223,396	0.07	EUR 1,302,000	Summer BC Holdco B 5.75% 31/10/2026	1,183,648	0.37
EUR 1,294,000	SoftBank 3.875% 6/7/2032	1,013,780	0.32	USD 192,000	Telecom Italia Capital 6% 30/9/2034	146,996	0.05
EUR 520,000	SoftBank 4% 19/9/2029	447,881	0.14	USD 400,000	Telecom Italia Capital 6.375% 15/11/2033	322,567	0.10
EUR 364,000	SoftBank 4.5% 20/4/2025	357,443	0.11			24,119,297	7.52
EUR 1,305,000	SoftBank 4.75% 30/7/2025*	1,280,198	0.40		Marshall Islands		
EUR 320,000	SoftBank 5% 15/4/2028*	302,045	0.09	USD 1,700,000	Danaos 8.5% 1/3/2028	1,587,092	0.50
		6,422,102	2.00		Netherlands		
	Jersey			EUR 2,400,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	2,179,320	0.68
EUR 230,158	Adient Global 3.5% 15/8/2024	226,618	0.07	EUR 220,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	217,904	0.07
GBP 259,000	CPUK Finance 3.588% 28/8/2025	283,997	0.09	EUR 1,027,000	Energizer Gamma Acquisition 3.5% 30/6/2029	842,109	0.26
GBP 147,000	CPUK Finance 4.5% 28/8/2027	150,089	0.05	EUR 908,000	Global Switch Finance 1.375% 7/10/2030	749,601	0.23
GBP 600,000	CPUK Finance 4.875% 28/8/2025	670,587	0.21	EUR 199,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	171,582	0.05
GBP 1,780,000	Galaxy Bidco 6.5% 31/7/2026	1,915,660	0.60	EUR 432,000	Heimstaden Bostad Treasury 1% 13/4/2028	311,158	0.10
		3,246,951	1.02	EUR 199,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	157,801	0.05
	Luxembourg			USD 829,000	ING Groep 5.75% 16/11/2026	680,143	0.21
EUR 400,000	ADLER 2% 23/11/2023	380,496	0.12	EUR 1,300,000	Naturgy Finance 2.374% 23/11/2026	1,155,050	0.36
EUR 1,538,000	Adler Financing 12.5% 30/6/2025	1,588,246	0.50	EUR 400,000	Naturgy Finance 3.375% 24/4/2024*	393,000	0.12
EUR 1,100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	903,320	0.28	EUR 1,084,000	Nobian Finance 3.625% 15/7/2026*	965,486	0.30
GBP 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	92,928	0.03	EUR 1,070,000	OI European 6.25% 15/5/2028	1,096,766	0.34
EUR 1,194,000	Altice Financing 2.25% 15/1/2025	1,143,255	0.36	EUR 996,000	Q-Park I 1.5% 1/3/2025*	963,839	0.30
EUR 733,000	Altice Financing 4.25% 15/8/2029*	560,591	0.17	EUR 414,000	Q-Park I 5.47% 1/3/2026*	406,358	0.13
EUR 2,500,000	Aroundtown 3.375% 23/9/2024	1,047,625	0.33	EUR 1,466,000	Repsol International Finance 4.247% 11/9/2028	1,334,426	0.42
EUR 392,000	Cidron Aida Finco 5% 1/4/2028	359,893	0.11	EUR 1,858,143	Summer BidCo 9% 15/11/2025*	1,766,063	0.55
GBP 795,000	Cidron Aida Finco 6.25% 1/4/2028	820,845	0.26	EUR 670,519	Summer BidCo 9% 15/11/2025	629,765	0.20
EUR 869,000	Cirsa Finance International 4.75% 22/5/2025*	859,988	0.27	EUR 1,500,000	Telefonica Europe 3.875% 22/6/2026	1,402,800	0.44
EUR 342,000	Cirsa Finance International 7.875% 31/7/2028	344,329	0.11	EUR 3,300,000	Telefonica Europe 6.135% 3/2/2030	3,229,677	1.01
EUR 550,000	Cirsa Finance International 8.185% 31/7/2028	549,585	0.17	EUR 1,200,000	Telefonica Europe 7.125% 23/8/2028	1,235,280	0.38
EUR 1,417,131	Codere Finance 2 Luxembourg 11% 30/9/2026	1,062,480	0.33	EUR 292,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	288,687	0.09
EUR 1,320,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	1,107,044	0.35	EUR 2,611,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	2,680,257	0.84
EUR 346,000	Dana Financing Luxembourg 3% 15/7/2029	274,518	0.08	EUR 718,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	753,221	0.23
EUR 1,165,000	Dana Financing Luxembourg 8.5% 15/7/2031	1,194,801	0.37				
EUR 1,200,000	European TopSoho 4% 21/9/2021***	924,000	0.29				
EUR 678,000	Garfunkelux Holdco 3 6.75% 1/11/2025	525,355	0.16				
GBP 1,419,000	Garfunkelux Holdco 3 7.75% 1/11/2025*	1,266,010	0.39				
EUR 932,000	Herens Midco 5.25% 15/5/2029*	502,357	0.16				
EUR 1,262,000	Kleopatra Finco 4.25% 1/3/2026*	1,050,653	0.33				
EUR 639,000	LHMC Finco 2 7.25% 2/10/2025	638,431	0.20				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,199,000	Trivium Packaging Finance 7.531% 15/8/2026*	1,181,387	0.37	EUR 300,000	Cellnex Telecom 2.125% 11/8/2030	291,705	0.09
EUR 523,000	United 4% 15/11/2027*	451,597	0.14	EUR 855,000	Food Service Project 5.5% 21/1/2027	816,025	0.26
EUR 695,000	United 7.031% 15/2/2026	680,391	0.21	EUR 189,000	Grifols 1.625% 15/2/2025	183,110	0.06
EUR 740,000	UPC 3.875% 15/6/2029	616,546	0.19	EUR 617,000	Grifols 3.2% 1/5/2025	596,324	0.18
EUR 1,200,000	VZ Secured Financing 3.5% 15/1/2032	946,944	0.30	EUR 703,000	Grifols 3.875% 15/10/2028	611,775	0.19
EUR 1,306,000	VZ Vendor Financing II 2.875% 15/1/2029	1,018,595	0.32	EUR 826,000	Grupo Antolin-Irausa 3.5% 30/4/2028	612,086	0.19
EUR 1,700,000	ZF Europe Finance 2% 23/2/2026*	1,567,366	0.49	EUR 700,000	International Consolidated Airlines 3.75% 25/3/2029*	612,469	0.19
EUR 300,000	ZF Europe Finance 2.5% 23/10/2027	265,812	0.08	EUR 330,000	Kaixo Bondco Telecom 5.125% 30/9/2029	291,727	0.09
EUR 945,000	Ziggo 2.875% 15/1/2030	783,159	0.24	EUR 2,795,000	Lorca Telecom Bondco 4% 18/9/2027	2,600,803	0.81
		31,122,090	9.70			22,425,372	6.99
	Panama				Sweden		
EUR 1,305,000	Carnival 7.625% 1/3/2026	1,302,188	0.41	EUR 1,059,000	Dometic 3% 8/5/2026*	997,662	0.31
	Portugal			EUR 468,000	Fastighets Balder 2.873% 2/6/2081	314,824	0.10
EUR 600,000	Banco Espirito Santo 4% 21/1/2019***	129,000	0.04	EUR 200,000	Heimstaden Bostad 1.125% 21/1/2026	167,201	0.05
EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	43,000	0.01	EUR 1,150,000	Heimstaden Bostad 2.625% 1/2/2027	499,272	0.15
EUR 600,000	EDP - Energias de Portugal 1.7% 20/7/2080	554,550	0.18	EUR 1,000,000	Heimstaden Bostad 3.375% 15/1/2026	468,450	0.15
EUR 1,300,000	EDP - Energias de Portugal 1.875% 2/8/2081	1,163,500	0.36	EUR 811,891	Intrum 3.125% 15/7/2024	773,594	0.24
EUR 300,000	EDP - Energias de Portugal 5.943% 23/4/2083	297,600	0.09	EUR 1,294,000	Intrum 4.875% 15/8/2025	1,122,500	0.35
		2,187,650	0.68	EUR 175,000	Intrum 9.25% 15/3/2028*	146,715	0.05
	Romania			EUR 273,000	Verisure 3.875% 15/7/2026	257,813	0.08
EUR 1,600,000	RCS & RDS 2.5% 5/2/2025	1,535,144	0.48	EUR 709,000	Verisure 7.125% 1/2/2028	719,649	0.22
	Spain			EUR 1,230,000	Verisure 9.25% 15/10/2027	1,313,376	0.41
EUR 1,000,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024	989,640	0.31			6,781,056	2.11
EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	761,352	0.24		Switzerland		
EUR 700,000	Banco de Sabadell 2% 17/1/2030	652,558	0.20	GBP 500,000	Credit Suisse 7.75% 10/3/2026	603,727	0.19
EUR 1,400,000	Banco de Sabadell 2.5% 15/4/2031	1,251,397	0.39	USD 1,762,000	UBS 7% 19/2/2025*	1,585,360	0.49
EUR 800,000	Banco de Sabadell 5.25% 7/2/2029	795,260	0.25	EUR 1,412,000	UBS 7.75% 1/3/2029	1,596,577	0.50
EUR 400,000	Banco de Sabadell 5.75% 15/3/2026*	348,714	0.11			3,785,664	1.18
EUR 600,000	Banco de Sabadell 6% 16/8/2033	567,300	0.17		United Kingdom		
EUR 800,000	Bankinter 7.375% 15/8/2028*	764,860	0.24	EUR 600,000	Agps Bondco 5% 14/1/2029	175,842	0.06
EUR 1,400,000	CaixaBank 6.375% 19/9/2023*	1,403,500	0.44	EUR 1,200,000	Agps Bondco 5.5% 13/11/2026	403,500	0.13
EUR 1,600,000	CaixaBank 6.75% 13/6/2024	1,577,336	0.49	EUR 500,000	Agps Bondco 6% 5/8/2025	194,475	0.06
EUR 1,400,000	Cellnex Finance 1.5% 8/6/2028	1,216,005	0.38		Allwyn Entertainment Financing UK 7.25% 30/4/2030	1,524,239	0.47
EUR 700,000	Cellnex Finance 2% 15/9/2032	553,767	0.17	GBP 338,000	Barclays 5.875% 15/9/2024	365,529	0.11
EUR 1,300,000	Cellnex Finance 2% 15/2/2033	1,023,760	0.32	GBP 600,000	Barclays 6.375% 15/12/2025	623,049	0.19
EUR 2,000,000	Cellnex Telecom 0.75% 20/11/2031	1,538,340	0.48	GBP 600,000	Barclays 7.125% 15/6/2025	647,365	0.20
EUR 400,000	Cellnex Telecom 1% 20/4/2027	355,918	0.11	USD 232,000	Barclays 8% 15/6/2024	209,776	0.07
EUR 1,300,000	Cellnex Telecom 1.75% 23/10/2030*	1,067,469	0.33	EUR 536,000	BCP V Modular Services Finance II 4.75% 30/11/2028	453,134	0.14
EUR 1,100,000	Cellnex Telecom 1.875% 26/6/2029	942,172	0.30	GBP 3,681,000	Bellis Acquisition 3.25% 16/2/2026	3,697,682	1.15
				GBP 692,000	Bellis Acquisition 4.5% 16/2/2026	710,086	0.22
				EUR 337,000	British Telecommunications 1.874% 18/8/2080	308,288	0.10
				GBP 2,350,000	British Telecommunications 8.375% 20/12/2083	2,750,037	0.86

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 257,000	Carnival 1% 28/10/2029	172,508	0.05	GBP 2,073,000	Vodafone 4.875% 3/10/2078	2,282,944	0.71
EUR 177,721	Codere New Topco 7.5% 30/11/2027	8,444	0.00	EUR 250,000	Vodafone 6.5% 30/8/2084	253,406	0.08
GBP 1,011,000	Constellation Automotive Financing 4.875% 15/7/2027*	947,264	0.29			40,832,546	12.72
GBP 864,000	Gatwick Airport Finance 4.375% 7/4/2026	926,199	0.29		United States		
GBP 450,000	Heathrow Finance 3.875% 1/3/2027*	453,806	0.14	EUR 788,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	654,517	0.20
GBP 900,000	Heathrow Finance 4.75% 1/3/2024	1,033,284	0.32	EUR 848,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	637,632	0.20
GBP 256,000	Heathrow Finance 5.75% 3/3/2025*	290,910	0.09	EUR 938,000	Banff Merger Sub 8.375% 1/9/2026	916,707	0.29
EUR 914,000	INEOS Finance 6.625% 15/5/2028*	909,398	0.28	EUR 1,516,000	Boxer Parent 6.5% 2/10/2025	1,506,298	0.47
EUR 2,090,000	INEOS Quattro Finance 2 2.5% 15/1/2026	1,906,027	0.60	EUR 1,482,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,241,257	0.39
GBP 1,020,000	Iron Mountain UK 3.875% 15/11/2025	1,123,432	0.35	EUR 947,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	917,084	0.29
EUR 698,000	Lloyds Banking 4.947% 27/6/2025	654,187	0.20	EUR 1,055,000	Coty 3.875% 15/4/2026	1,026,230	0.32
GBP 128,000	Marks & Spencer 3.75% 19/5/2026	138,594	0.04	EUR 597,000	Emerald Debt Merger Sub 6.375% 15/12/2030	597,134	0.19
GBP 1,192,000	Mobico 4.25% 26/11/2025	1,215,647	0.38	GBP 1,102,000	Encore Capital 4.25% 1/6/2028	993,056	0.31
GBP 750,000	Nationwide Building Society 5.75% 20/6/2027	754,306	0.24	EUR 397,000	Encore Capital 4.875% 15/10/2025*	379,689	0.12
USD 1,074,000	Neptune Energy Bondco 6.625% 15/5/2025	985,853	0.31	GBP 600,000	Encore Capital 5.375% 15/2/2026*	632,135	0.19
GBP 460,000	Pinewood Finance 3.625% 15/11/2027*	467,220	0.15	GBP 599,000	Ford Motor Credit 2.748% 14/6/2024	674,239	0.21
GBP 1,019,000	Premier Foods Finance 3.5% 15/10/2026*	1,077,225	0.34	GBP 2,049,000	Ford Motor Credit 4.535% 6/3/2025	2,289,623	0.71
GBP 912,000	Santander UK 6.75% 24/6/2024	1,032,777	0.32	EUR 621,000	Ford Motor Credit 6.125% 15/5/2028	637,686	0.20
GBP 312,000	Sherwood Financing 6% 15/11/2026	301,309	0.09	GBP 1,355,000	Ford Motor Credit 6.86% 5/6/2026	1,545,352	0.48
GBP 435,000	Stonegate Pub Financing 2019 8% 13/7/2025	468,427	0.15	EUR 1,577,000	Kronos International 3.75% 15/9/2025	1,437,294	0.45
GBP 554,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	598,714	0.19	EUR 2,752,000	Liberty Mutual 3.625% 23/5/2059	2,626,894	0.82
EUR 1,592,000	Synthomer 3.875% 1/7/2025*	1,474,232	0.46	EUR 1,871,000	Olympus Water US 9.625% 15/11/2028	1,874,409	0.59
GBP 567,000	Thames Water Kemble Finance 4.625% 19/5/2026	448,832	0.14	EUR 1,200,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,067,820	0.33
EUR 623,000	Thames Water Utilities Finance 4% 18/4/2027	596,522	0.18	EUR 100,000	SCIL IV / SCIL USA 8.1% 1/11/2026	99,894	0.03
GBP 64,369	Unique Pub Finance 5.659% 30/6/2027	74,276	0.02	EUR 895,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	910,935	0.28
GBP 476,000	Unique Pub Finance 6.464% 30/3/2032	540,049	0.17	EUR 1,530,000	UGI International 2.5% 1/12/2029	1,196,965	0.37
GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	93,292	0.03			23,862,850	7.44
GBP 1,553,000	Virgin Media Secured Finance 5% 15/4/2027	1,657,569	0.52		Total Bonds	306,297,580	95.50
GBP 460,000	Virgin Media Secured Finance 5.25% 15/5/2029	457,855	0.14		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	311,520,555	97.12
GBP 1,300,000	Vmed O2 UK Financing I 4% 31/1/2029	1,217,809	0.38		Other Transferable Securities		
GBP 2,271,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,062,304	0.64		COMMON STOCKS (SHARES)		
EUR 2,347,000	Vodafone 2.625% 27/8/2080	2,144,923	0.67		Luxembourg		
				47,050	ADLER**	23,525	0.01

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

European High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets
United Kingdom			
6,177	New Topco**	-	0.00
Total Common Stocks (Shares)		23,525	0.01
Total Other Transferable Securities		23,525	0.01
Total Portfolio		311,544,080	97.14
Other Net Assets		9,188,386	2.86
Total Net Assets (EUR)		320,732,466	100.00

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	46,467,176	GBP	40,020,000	State Street	15/9/2023	(269,652)
EUR	9,603,225	USD	10,510,000	BNP Paribas	15/9/2023	(78,742)
EUR	332,600	USD	360,000	Morgan Stanley	15/9/2023	962
EUR	314,483	USD	340,000	HSBC Bank	15/9/2023	1,270
Net unrealised depreciation						(346,162)
CHF Hedged Share Class						
CHF	1,467,360	EUR	1,531,624	BNY Mellon	15/9/2023	708
EUR	13,036	CHF	12,505	BNY Mellon	15/9/2023	(23)
Net unrealised appreciation						685
GBP Hedged Share Class						
EUR	8,263	GBP	7,128	BNY Mellon	15/9/2023	(62)
GBP	654,219	EUR	758,970	BNY Mellon	15/9/2023	5,054
Net unrealised appreciation						4,992
SEK Hedged Share Class						
EUR	4,493	SEK	53,247	BNY Mellon	15/9/2023	(6)
SEK	8,024,332	EUR	684,029	BNY Mellon	15/9/2023	(6,057)
Net unrealised depreciation						(6,063)
USD Hedged Share Class						
USD	3,338,375	EUR	3,042,667	BNY Mellon	15/9/2023	32,711
Net unrealised appreciation						32,711
Total net unrealised depreciation (EUR underlying exposure - EUR 63,167,255)						(313,837)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (411,167)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Barclays	20/12/2026	(3,866)	11,555
CDS	EUR (180,404)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	4,817	(41,236)
CDS	EUR (507,082)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	13,540	(115,907)
CDS	EUR 321,000	Fund receives default protection on Picard; and pays Fixed 5%	BNP Paribas	20/6/2028	(7,417)	(1,798)
CDS	EUR (570,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/12/2026	38,017	16,019
CDS	EUR (300,134)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	7,347	(68,603)
CDS	EUR (804,702)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	79,255	(33,850)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European High Yield Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (650,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/6/2026	43,666	27,055
CDS	EUR (147,139)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	5,032	(33,632)
CDS	EUR (185,185)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	6,334	(42,329)
CDS	EUR (399,666)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Credit Suisse	20/12/2026	(4,627)	11,232
CDS	EUR (780,000)	Fund provides default protection on Ladbrokes Finance; and receives Fixed 1%	Credit Suisse	20/12/2026	36,904	(10,584)
CDS	EUR (408,130)	Fund provides default protection on Elevator Holdcogmbh; and receives Fixed 5%	Goldman Sachs	20/12/2026	1,395	16,042
CDS	EUR 599,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	Goldman Sachs	20/6/2028	2,004	118,101
CDS	EUR 599,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	HSBC Bank	20/6/2028	458	118,101
CDS	EUR (480,000)	Fund provides default protection on K And S 500; and receives Fixed 5%	JP Morgan	20/12/2026	20,185	57,945
CDS	EUR (1,000,000)	Fund provides default protection on Ladbrokes Finance; and receives Fixed 1%	JP Morgan	20/12/2026	60,514	(13,569)
CDS	EUR (183,333)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	15,932	(3,690)
CDS	EUR (366,667)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	31,864	(7,379)
CDS	EUR (394,771)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	8,677	(90,235)
CDS	EUR (1,452,724)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2027	108,142	161,225
CDS	EUR (483,298)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	52,433	(20,330)
CDS	EUR (646,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2028	18,660	(24,065)
CDS	EUR 374,085	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(2,040)	512
CDS	EUR 468,915	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(3,084)	641
CDS	EUR (223,265)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	4,907	(51,033)
CDS	EUR (479,000)	Fund provides default protection on K And S 500; and receives Fixed 5%	Morgan Stanley	20/6/2028	26,426	73,510
Total (EUR underlying exposure - EUR 13,350,391)					565,475	53,698

CDS: Credit Default Swaps

European Special Situations Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CNH Hedged Share Class						
CNY	376,214	EUR	47,440	BNY Mellon	15/9/2023	225
EUR	2,243	CNY	17,798	BNY Mellon	15/9/2023	(13)
Net unrealised appreciation						212
GBP Hedged Share Class						
EUR	121,801	GBP	104,440	BNY Mellon	15/9/2023	(167)
GBP	1,831,052	EUR	2,123,727	BNY Mellon	15/9/2023	14,648
Net unrealised appreciation						14,481
HKD Hedged Share Class						
EUR	123,225	HKD	1,049,523	BNY Mellon	15/9/2023	(116)
HKD	14,921,750	EUR	1,742,752	BNY Mellon	15/9/2023	10,858
Net unrealised appreciation						10,742
USD Hedged Share Class						
EUR	10,357,927	USD	11,288,652	BNY Mellon	15/9/2023	(41,370)
USD	195,736,867	EUR	178,489,292	BNY Mellon	15/9/2023	1,827,376
Net unrealised appreciation						1,786,006
Total net unrealised appreciation (EUR underlying exposure - EUR 196,549,127)						1,818,595

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	28.47
Industrial	22.14
Consumer Cyclical	16.95
Technology	14.10
Financials	9.38
Basic Materials	3.96
Communications	0.95
Other Net Assets	4.05
	100.00

European Sustainable Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market								
COMMON STOCKS (SHARES)								
Denmark				Spain				
247	Chemometec	14,100	0.25	40,215	CaixaBank	152,093	2.73	
209	Genmab	74,604	1.34	3,672	EDP Renovaveis	62,351	1.12	
3,113	Novo Nordisk	533,799	9.58			214,444	3.85	
1,870	Vestas Wind Systems	40,061	0.72	Sweden				
		662,564	11.89	5,592	Alfa Laval	182,370	3.27	
Finland				15,633	Atlas Copco	192,310	3.45	
9,519	Metso	102,425	1.84	7,267	Beijer Ref	77,238	1.38	
12,054	Nordea Bank	123,066	2.21	6,553	Hexagon	54,435	0.98	
		225,491	4.05			506,353	9.08	
France				Switzerland				
2,707	Dassault Systemes	99,347	1.78	447	Bachem	38,532	0.69	
1,454	Sanofi	144,688	2.60	162	Belimo	78,343	1.40	
310	Sartorius Stedim Biotech	81,406	1.46	408	Lonza	209,315	3.76	
1,484	Schneider Electric	236,668	4.24	1,844	Nestle	205,408	3.69	
		562,109	10.08	594	Sika*	155,592	2.79	
Germany				907	SKAN	75,533	1.35	
775	Merck	129,347	2.32			762,723	13.68	
710	MTU Aero Engines	154,070	2.77	United Kingdom				
1,009	Siemens	140,594	2.52	1,854	AstraZeneca	232,954	4.18	
922	Symrise	89,121	1.60	4,541	FDM	30,455	0.55	
		513,132	9.21	3,164	Halma	79,592	1.43	
Ireland				7,783	Prudential	89,488	1.61	
1,278	Kingspan	99,428	1.78	5,287	RELX	159,499	2.86	
706	Linde	253,008	4.54	1,036	Spirax-Sarco Engineering	123,044	2.21	
		352,436	6.32	16,112	Volusion	71,197	1.27	
Jersey						786,229	14.11	
3,766	Experian	122,458	2.20	Total Common Stocks (Shares)			5,476,531	98.26
Netherlands				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				
464	ASM International*	208,383	3.74	Total Portfolio			5,476,531	98.26
540	ASML	331,506	5.95	Other Net Assets			96,994	1.74
766	BE Semiconductor Industries	82,268	1.47	Total Net Assets (EUR)			5,573,525	100.00
3,333	STMicroelectronics	146,435	2.63					
		768,592	13.79					

*All or a portion of this security represents a security on loan.

European Sustainable Equity Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	36.03
Industrial	31.58
Technology	16.12
Financials	6.55
Basic Materials	6.14
Utilities	1.12
Energy	0.72
Other Net Assets	1.74
	100.00

European Value Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Denmark							
103,570	Carlsberg	14,037,534	1.94				
85,840	Novo Nordisk	14,719,331	2.03				
456,690	Tryg	8,049,836	1.11				
		36,806,701	5.08				
Finland							
1,455,028	Metso*	15,656,101	2.16	320,568	Alfa Laval	10,454,544	1.44
1,958,986	Nordea Bank	20,000,446	2.76	456,735	Electrolux	4,686,617	0.65
561,068	UPM-Kymmene	17,830,741	2.46	741,589	Volvo*	13,909,576	1.92
		53,487,288	7.38			29,050,737	4.01
France							
903,798	ALD	8,116,106	1.12	49,065	Zurich Insurance	21,331,418	2.95
94,917	Capgemini*	16,510,812	2.28	United Kingdom			
392,419	Cie de Saint-Gobain	23,556,912	3.25	195,886	AstraZeneca	24,613,024	3.40
387,635	Euroapi	4,841,561	0.67	5,078,632	BP	29,102,683	4.02
333,434	Sanofi	33,180,018	4.58	1,686,731	Drax	10,870,803	1.50
94,387	Schneider Electric	15,052,839	2.08	3,649,066	Haleon*	13,867,257	1.91
134,907	Thales*	18,286,644	2.52	1,069,347	Howden Joinery	9,263,237	1.28
216,050	Vinci	22,391,422	3.09	3,847,826	HSBC	26,349,883	3.63
		141,936,314	19.59	621,535	RELX	18,750,523	2.59
Germany							
1,463,347	Commerzbank	14,933,456	2.06	821,253	Shell	23,216,361	3.20
186,004	Mercedes-Benz	12,631,532	1.74	2,777,445	Volution	12,273,221	1.69
78,420	Merck*	13,088,298	1.81	513,125	Weir	11,046,437	1.53
698,954	RWE	26,769,938	3.69			179,353,429	24.75
163,020	Siemens	22,715,207	3.14	Total Common Stocks (Shares)			
		90,138,431	12.44			700,996,904	96.74
Ireland							
2,763,754	AIB	11,624,349	1.60	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,689,823	Bank of Ireland	15,509,196	2.14			700,996,904	96.74
346,372	CRH	18,440,845	2.55	Total Portfolio			
792,172	Ryanair	12,920,325	1.78			700,996,904	96.75
		58,494,715	8.07	Other Net Assets			
Italy							
1,125,979	UniCredit*	25,621,652	3.54			23,579,252	3.25
				Total Net Assets (EUR)			
						724,576,156	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD Hedged Share Class						
AUD	1,466,958	EUR	870,235	BNY Mellon	15/9/2023	5,480
EUR	186,406	AUD	316,459	BNY Mellon	15/9/2023	(2,507)
Net unrealised appreciation						2,973

The notes on pages 1040 to 1054 form an integral part of these financial statements.

European Value Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
CNH Hedged Share Class						
CNY	59,499	EUR	7,516	BNY Mellon	15/9/2023	22
EUR	224	CNY	1,780	BNY Mellon	15/9/2023	(1)
Net unrealised appreciation						21
HKD Hedged Share Class						
EUR	34,439	HKD	293,848	BNY Mellon	15/9/2023	(94)
HKD	9,910,078	EUR	1,157,443	BNY Mellon	15/9/2023	7,193
Net unrealised appreciation						7,099
USD Hedged Share Class						
EUR	1,650,124	USD	1,800,940	BNY Mellon	15/9/2023	(8,935)
USD	47,270,238	EUR	43,094,076	BNY Mellon	15/9/2023	452,207
Net unrealised appreciation						443,272
Total net unrealised appreciation (EUR underlying exposure - EUR 47,502,763)						453,365

Sector Breakdown as at 31 August 2023

	% of Net Assets
Industrial	23.45
Financials	22.13
Consumer Non-cyclical	21.58
Consumer Cyclical	9.75
Energy	7.22
Utilities	5.19
Technology	4.97
Basic Materials	2.46
Other Net Assets	3.25
	100.00

FinTech Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				98,548	Bread Financial*	3,729,056	1.46	
				45,073	Capital One Financial	4,654,689	1.82	
				203,089	Fidelity National Information Services	11,435,942	4.48	
COMMON STOCKS (SHARES)				88,295	Fiserv	10,802,893	4.23	
Canada				101,802	Global Payments	12,975,683	5.08	
354,428	Nuvei	6,416,005	2.51	17,115	JPMorgan Chase	2,529,768	0.99	
Cayman Islands				199,050	Live Oak Bancshares*	6,514,907	2.55	
939,606	Inter	4,087,286	1.60	6,569	Mastercard	2,722,719	1.07	
1,890,707	Inter	8,319,853	3.26	245,557	NCR*	7,550,878	2.96	
1,100,552	Pagseguro Digital*	10,015,023	3.92	553,733	Oportun Financial	3,887,206	1.52	
363,549	XP*	9,341,392	3.66	787,111	Payoneer Global*	4,840,732	1.89	
				525,000	Payoneer Global	3,228,750	1.27	
				110,643	PayPal	6,997,063	2.74	
France				1,035,983	Repay	9,582,843	3.75	
128,715	Worldline*	4,243,925	1.66	29,756	Shift4 Payments*	1,701,151	0.67	
Italy				232,882	Synchrony Financial	7,570,994	2.97	
292,369	FinecoBank Banca Fineco	4,044,355	1.58	10,558	Visa*	2,607,509	1.02	
715,046	Illimity Bank	4,740,051	1.86	62,420	WEX	12,315,466	4.83	
784,384	Nexi*	5,703,494	2.23					
							148,340,024	58.11
							242,487,533	94.98
Japan				Total Common Stocks (Shares)				
355,100	Rakuten Bank*	4,579,820	1.79	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				
							242,487,533	94.98
Kazakhstan				Other Transferable Securities				
126,593	Kaspi.KZ JSC	13,165,672	5.16	COMMON STOCKS (SHARES)				
Netherlands				Cyprus				
1,615	Adyen*	1,365,129	0.54	269,863	TCS**	4,317,808	1.69	
South Korea				United Kingdom				
88,102	KIWOOM	6,885,520	2.70	1,692,947	Finablr**	21	0.00	
Switzerland				Total Common Stocks (Shares)				
42,876	Temenos	3,427,326	1.34	4,317,829				
United Kingdom				Total Other Transferable Securities				
2,224,947	Cab Payments*	7,812,658	3.06	4,317,829				
United States				Total Portfolio				
30,602	American Express	4,903,358	1.92	246,805,362				
145,956	AssetMark Financial	4,222,507	1.66	Other Net Assets				
125,972	Axos Financial	5,405,459	2.12	8,507,734				
213,914	Black Knight	16,218,959	6.35	Total Net Assets (USD)				
33,474	Block	1,941,492	0.76	255,313,096				
				100.00				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	42,160,463	USD	46,250,108	BNY Mellon	15/9/2023	(483,690)
USD	3,984,864	EUR	3,659,630	BNY Mellon	15/9/2023	12,245
Net unrealised depreciation						(471,445)
GBP Hedged Share Class						
GBP	6,876,569	USD	8,748,351	BNY Mellon	15/9/2023	(30,831)
USD	1,073,642	GBP	846,352	BNY Mellon	15/9/2023	710
Net unrealised depreciation						(30,121)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

FinTech Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
USD	222	SGD	300	BNY Mellon	5/9/2023	-
SGD	9,008,779	USD	6,691,856	BNY Mellon	15/9/2023	(23,806)
USD	616,849	SGD	835,036	BNY Mellon	15/9/2023	(1,220)
Net unrealised depreciation						(25,026)
Total net unrealised depreciation (USD underlying exposure - USD 66,784,835)						(526,592)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Financials	44.22
Consumer Non-cyclical	26.66
Technology	24.52
Consumer Discretionary	1.27
Other Net Assets	3.33
	100.00

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
49	Booking	152,017	0.00	4,439	RXO*	82,077	0.00
788	Broadcom	718,475	0.01	25,799	Sarcos Technology & Robotics	28,379	0.00
9,936	Caesars Entertainment	543,797	0.01	375,884	Sarcos Technology & Robotics (Wts 15/6/2027)	9,435	0.00
41,620	California Resources*	2,314,904	0.03	150,040	Service Properties Trust	1,255,835	0.02
50,290	Cano Health (Wts 3/6/2026)	2,565	0.00	254	ServiceNow	150,541	0.00
56,134	Cano Health (Wts 6/7/2025)	2,863	0.00	325,291	Sonder	162,645	0.00
559	Caterpillar	158,052	0.00	520	Stryker	150,303	0.00
5,833	Chesapeake Energy*	514,179	0.01	64,560	Sunstone Hotel Investors	582,977	0.01
2,827	Cisco Systems	161,945	0.00	6,313	Tesla	1,623,893	0.02
7,508	Constellation Brands	1,954,408	0.03	38,800	Uber Technologies	1,815,064	0.03
342	Deere*	141,591	0.00	29,195	United Airlines	1,456,831	0.02
51,159	Delta Air Lines	2,197,279	0.03	57,792	United States Steel*	1,783,461	0.02
1,168	Dexcom	120,316	0.00	11,639	Valero Energy	1,506,087	0.02
151,511	DiamondRock Hospitality*	1,230,269	0.02	82,846	Xenia Hotels & Resorts	988,353	0.01
1,774	Edwards Lifesciences	137,609	0.00	6,000	Yum China	319,777	0.00
59,890	Element Solutions*	1,245,712	0.02			56,814,629	0.77
2,710	Eli Lilly	1,487,790	0.02		Total Common Stocks (Shares) & Warrants	96,903,836	1.34
183	Equinix	144,420	0.00				
6,865	Equitrans Midstream	66,316	0.00		BONDS		
60,140	EVgo (Wts 15/9/2025)	34,851	0.00		Angola		
2,361	First Solar	445,261	0.01	USD 846,000	Angolan Government International Bond 8.75% 14/4/2032*	696,973	0.01
89,996	Ford Motor	1,093,451	0.01		Argentina		
22,932	Forestar	659,295	0.01	USD 2,371,000	Argentine Republic Government International Bond 3.625% 9/7/2035	711,383	0.01
28,639	Freeport-McMoRan	1,154,152	0.02	USD 2,004,000	Argentine Republic Government International Bond 4.25% 9/1/2038	706,520	0.01
32,518	General Motors	1,090,654	0.01	USD 2,723,936	Generacion Mediterraneo SA / Central Termica Roca 9.875% 1/12/2027	2,410,683	0.04
59,822	Green Plains*	1,864,652	0.03	USD 814,000	YPF 6.95% 21/7/2027	688,396	0.01
23,025	Halliburton	895,212	0.01	USD 1,665,150	YPF 7% 30/9/2033	1,285,979	0.02
4,655	HCA Healthcare	1,302,841	0.02	USD 1,337,000	YPF 7% 15/12/2047	919,836	0.01
30,237	Informatica	631,953	0.01	USD 263,000	YPF 8.5% 27/6/2029	223,730	0.00
454	Intuitive Surgical	145,353	0.00			6,946,527	0.10
3,184	KLA	1,596,935	0.02		Australia		
7,289	Las Vegas Sands	403,446	0.01	EUR 1,500,000	BHP Billiton Finance 5.625% 22/10/2079	1,641,975	0.02
6,113	Lennar	726,897	0.01	USD 1,217,000	FMG Resources August 2006 4.375% 1/4/2031	1,019,697	0.02
387	Lululemon Athletica	147,602	0.00	USD 3,310,000	FMG Resources August 2006 6.125% 15/4/2032*	3,082,089	0.04
13,880	M/I Homes	1,355,660	0.02	USD 187,500	Linc Energy 0% 10/4/2018***	1,078	0.00
10,314	Marathon Petroleum	1,461,081	0.02	EUR 2,700,000	Origin Energy Finance 1% 17/9/2029	2,723,466	0.04
785	Marsh & McLennan	154,268	0.00	EUR 720,000	Transurban Finance 4.225% 26/4/2033	774,025	0.01
8,328	Meritage Homes*	1,151,429	0.02			9,242,330	0.13
2,812	Microchip Technology†	231,765	0.00		Austria		
17,310	Micron Technology	1,216,201	0.02	EUR 2,000,000	ams-OSRAM 0% 5/3/2025	1,822,133	0.02
440	Microsoft	144,786	0.00	EUR 2,400,000	ams-OSRAM 2.125% 3/11/2027	1,848,408	0.03
154	Morgan Stanley	13,144	0.00	EUR 746,000	ams-OSRAM 6% 31/7/2025	750,132	0.01
22,338	Mr Cooper	1,265,224	0.02	EUR 1,200,000	Erste Bank 4.25% 30/5/2030	1,303,575	0.02
5,051	NVIDIA	2,511,307	0.04				
92,223	Offerpad Solutions (Wts 1/9/2026)	1,844	0.00				
2,205	ONEOK	144,075	0.00				
71,219	Park Hotels & Resorts	920,862	0.01				
32,025	Pear Therapeutics (Wts 4/2/2026)	3	0.00				
14,785	Phillips 66	1,673,514	0.02				
15,563	Pivotal Investment III (Wts 31/12/2027)	17	0.00				
6,623	Rockwell Automation	2,067,701	0.03				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,457,000	Klabin Austria 3.2% 12/1/2031	1,167,756	0.02	EUR 852,000	Global Switch 2.25% 31/5/2027	860,472	0.01
EUR 3,300,000	Lenzing 5.75% 7/9/2025*	3,220,998	0.04	HKD 8,000,000	Link CB 4.5% 12/12/2027	1,014,477	0.01
USD 1,517,000	Suzano Austria 3.125% 15/1/2032	1,196,670	0.02	USD 282,000	New Metro Global 4.8% 15/12/2024	110,961	0.00
USD 758,000	Suzano Austria 5% 15/1/2030	704,099	0.01	USD 242,000	RKPF Overseas 2019 A 6% 4/9/2025	112,530	0.00
		12,013,771	0.17	USD 369,000	RKPF Overseas 2019 A 6.7% 30/9/2024*	246,593	0.00
	Bahamas			USD 486,480	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	474,508	0.00
USD 602,000	Intercorp Peru 3.875% 15/8/2029	510,984	0.01	USD 700,000	Studio City 7% 15/2/2027	664,548	0.01
	Bahrain			USD 850,000	Studio City Finance 5% 15/1/2029*	639,502	0.01
USD 1,457,000	Bahrain Government International Bond 5.45% 16/9/2032*	1,311,060	0.02			4,903,723	0.05
USD 989,000	Bahrain Government International Bond 7.5% 20/9/2047*	913,455	0.01		Canada		
		2,224,515	0.03	USD 1,442,129	Air Canada 2015-2 Class B Pass Through Trust 5% 15/12/2023	1,436,911	0.02
	Belgium			EUR 1,727,000	Alimentation Couche-Tard 1.875% 6/5/2026	1,771,236	0.02
GBP 1,000,000	Anheuser-Busch InBev 4% 24/9/2025	1,229,711	0.02	USD 778,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	649,050	0.01
GBP 5,612,000	Anheuser-Busch InBev 9.75% 30/7/2024	7,354,863	0.10	USD 1,159,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	1,072,545	0.02
EUR 693,000	Azelis Finance 5.75% 15/3/2028*	766,457	0.01	USD 1,500,000	Canadian Pacific Railway 1.35% 2/12/2024	1,421,984	0.02
EUR 2,100,000	Elia 2.75% 2/10/2023	2,270,411	0.03	USD 1,500,000	Canadian Pacific Railway 4% 1/6/2028	1,432,858	0.02
GBP 1,000,000	KBC 1.25% 21/9/2027	1,091,859	0.01	USD 1,055,000	First Quantum Minerals 6.875% 1/3/2026	1,038,231	0.02
EUR 600,000	Solvay 2.5% 2/12/2025	604,983	0.01	USD 250,000	First Quantum Minerals 6.875% 15/10/2027	243,578	0.00
		13,318,284	0.18	USD 1,150,000	First Quantum Minerals 7.5% 1/4/2025	1,149,293	0.02
	Benin			USD 200,000	First Quantum Minerals 8.625% 1/6/2031	203,756	0.00
EUR 473,000	Benin Government International Bond 4.875% 19/1/2032*	384,710	0.01	USD 343,000	Garda World Security 7.75% 15/2/2028	342,489	0.00
EUR 473,000	Benin Government International Bond 6.875% 19/1/2052	354,722	0.00	USD 2,099,000	Mattamy 4.625% 1/3/2030	1,853,354	0.03
		739,432	0.01	USD 1,748,000	Mattamy 5.25% 15/12/2027	1,645,544	0.02
	Bermuda			USD 991,000	NOVA Chemicals 4.875% 1/6/2024	974,728	0.01
USD 1,508,540	Digicel 8% 1/4/2025***	354,507	0.00	USD 3,000,000	Rogers Communications 2.95% 15/3/2025	2,863,614	0.04
USD 517,000	Inkia Energy 5.875% 9/11/2027	498,132	0.00	USD 4,970,000	Rogers Communications 3.8% 15/3/2032	4,240,318	0.06
USD 1,668,000	Luye Pharma 6.25% 6/7/2028	1,498,427	0.02	USD 325,000	Toronto-Dominion Bank/The 2.8% 10/3/2027	297,758	0.00
USD 25,710,000	PFP 2022-9 7.587% 19/8/2035	25,665,661	0.36	GBP 1,000,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	1,138,076	0.02
USD 655,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	576,325	0.01	EUR 1,900,000	TotalEnergies Capital Canada 2.125% 18/9/2029	1,889,982	0.03
		28,593,052	0.39			25,665,305	0.36
	Brazil				Cayman Islands		
USD 1,740,000	Banco do Brasil 6.25% 18/4/2030	1,728,081	0.02	USD 500,000	522 Funding CLO 2018-3A 7.638% 20/10/2031	489,799	0.01
USD 1,236,000	Banco Votorantim 4.5% 24/9/2024	1,210,810	0.02	USD 2,153,121	ABRA Global Finance 11.5% 2/3/2028	1,817,041	0.03
BRL 27,171,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	5,474,235	0.08				
BRL 86,435,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	17,665,267	0.24				
USD 1,942,000	BRF 4.875% 24/1/2030	1,680,539	0.02				
		27,758,932	0.38				
	British Virgin Islands						
USD 300,000	Champion Path 4.85% 27/1/2028	241,853	0.00				
USD 338,000	Fortune Star BVI 5% 18/5/2026	223,959	0.00				
USD 400,000	Fortune Star BVI 5.95% 19/10/2025	314,320	0.01				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,609,706	ACAS CLO 2015-1 6.462% 18/10/2028	2,598,614	0.04	USD 375,000	Apidos CLO XXXV 11.338% 20/4/2034	360,486	0.01
USD 500,000	ACAS CLO 2015-1 7.172% 18/10/2028	492,007	0.01	USD 820,000	Apidos CLO XXXVII 11.907% 22/10/2034	816,026	0.01
USD 3,870,000	ACAS CLO 2015-1 7.772% 18/10/2028	3,804,807	0.05	USD 1,798,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.16% 15/5/2037	1,785,411	0.02
USD 250,000	AGL CLO 11 11.93% 15/4/2034	245,285	0.00	USD 375,000	ARES XLV CLO 7.62% 15/10/2030	372,958	0.01
USD 375,000	AGL CLO 3 8.87% 15/1/2033	370,804	0.01	USD 1,417,894	Ares XXXVII CLO 6.74% 15/10/2030	1,416,651	0.02
USD 410,000	AGL CLO 5 6.988% 20/7/2034	398,501	0.01	USD 245,076	ASSURANT CLO 6.628% 20/4/2031	243,959	0.00
USD 4,700,000	AGL CLO 5 7.288% 20/7/2034	4,645,165	0.06	USD 1,790,000	Bain Capital Credit CLO 2018-2 6.662% 19/7/2031	1,782,486	0.02
USD 1,460,000	AGL CLO 7 8.67% 15/7/2034	1,424,932	0.02	USD 2,740,000	Bain Capital Credit CLO 2021-3 8.707% 24/7/2034	2,617,913	0.04
USD 250,000	AGL CLO 9 9.288% 20/1/2034	247,706	0.00	USD 430,000	Bain Capital Credit CLO 2021-4 6.758% 20/10/2034	426,668	0.01
USD 1,030,000	AGL CLO 9 12.848% 20/1/2034	1,039,158	0.01	USD 250,000	Ballyrock CLO 14 7.888% 20/1/2034	247,246	0.00
USD 400,000	Ahli United Sukuk 3.875% 17/6/2026	365,994	0.01	USD 1,410,000	Ballyrock CLO 2020-2 11.738% 20/10/2031	1,349,408	0.02
USD 250,000	AIMCO CLO Series 2015-A 7.17% 17/10/2034	247,686	0.00	USD 1,060,000	Bardot CLO 8.607% 22/10/2032	1,038,249	0.01
USD 250,000	AIMCO CLO Series 2017-A 8.738% 20/4/2034	239,862	0.00	USD 933,026	Barings CLO 2015-II 6.778% 20/10/2030	930,645	0.01
USD 1,560,000	Allegro CLO II-S 7.745% 21/10/2028	1,556,885	0.02	USD 295,106	Barings CLO 2018-III 6.538% 20/7/2029	294,120	0.00
USD 2,270,000	Allegro CLO II-S 8.595% 21/10/2028	2,271,448	0.03	USD 750,000	Benefit Street Partners CLO V-B 6.678% 20/4/2031	747,258	0.01
USD 370,000	Allegro CLO IV 7.12% 15/1/2030	366,604	0.01	USD 1,892,390	Benefit Street Partners CLO VIII 6.688% 20/1/2031	1,887,427	0.03
USD 1,056,106	Allegro CLO VI 6.7% 17/1/2031	1,052,446	0.01	USD 2,181,328	BlueMountain CLO 2013-2 6.787% 22/10/2030	2,173,847	0.03
USD 500,000	Allegro CLO XI 7.432% 19/1/2033	494,944	0.01	USD 509,893	BlueMountain CLO 2015-3 6.588% 20/4/2031	508,198	0.01
USD 690,000	Allegro CLO XI 8.582% 19/1/2033	690,954	0.01	USD 250,000	Canyon CLO 2018-1 6.64% 15/7/2031	249,015	0.00
USD 477,768	AMMC CLO 21 6.877% 2/11/2030	476,511	0.01	USD 370,000	Canyon CLO 2020-3 12.82% 15/1/2034	354,458	0.01
USD 2,216,584	ANCHORAGE CAPITAL CLO 1-R 6.553% 13/4/2031	2,205,096	0.03	USD 460,766	Carbone CLO 6.728% 20/1/2031	460,191	0.01
USD 695,020	Anchorage Capital CLO 2013-1 6.813% 13/10/2030	693,105	0.01	USD 2,006,738	Carlyle Global Market Strategies CLO 2014-1 6.54% 17/4/2031	1,998,609	0.03
USD 1,070,000	Anchorage Capital CLO 2013-1 7.213% 13/10/2030	1,066,665	0.02	USD 4,237,874	CARLYLE US CLO 2017-4 6.75% 15/1/2030	4,228,446	0.06
USD 340,000	Anchorage Capital CLO 2013-1 7.713% 13/10/2030	336,440	0.00	USD 750,000	CarVal CLO I 8.46% 16/7/2031	731,178	0.01
USD 417,000	Anchorage Capital CLO 2013-1 8.763% 13/10/2030	414,590	0.01	USD 350,000	Cayuga Park CLO 7.22% 17/7/2034	345,611	0.01
USD 680,206	Anchorage Capital CLO 3-R 6.677% 28/1/2031	677,430	0.01	USD 6,231,520	CBAM 2017-1 6.838% 20/7/2030	6,229,028	0.09
USD 1,650,000	Anchorage Capital CLO 3-R 7.127% 28/1/2031	1,638,293	0.02	USD 750,000	CBAM 2017-1 7.988% 20/7/2030	744,007	0.01
USD 1,178,929	Anchorage Capital CLO 4-R 6.677% 28/1/2031	1,170,920	0.02	USD 850,000	CIFC Funding 2013-III-R 7.457% 24/4/2031	833,632	0.01
USD 1,500,000	Anchorage Capital CLO 4-R 7.477% 28/1/2031	1,466,077	0.02	USD 246,496	CIFC Funding 2014 6.672% 18/1/2031	245,989	0.00
USD 697,947	Apidos CLO XII 6.65% 15/4/2031	694,203	0.01	USD 710,000	CIFC Funding 2014-III 6.807% 22/10/2031	708,757	0.01
USD 1,036,669	Apidos CLO XV 6.598% 20/4/2031	1,032,821	0.01	USD 250,000	CIFC Funding 2014-II-R 8.407% 24/4/2030	247,535	0.00
USD 250,000	Apidos CLO XXXI 7.12% 15/4/2031	247,955	0.00				
USD 250,000	Apidos CLO XXXII 7.988% 20/1/2033	250,594	0.00				
USD 300,000	Apidos CLO XXXII 9.088% 20/1/2033	296,409	0.00				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,530,000	CIFC Funding 2017-I 7.295% 23/4/2029	3,519,797	0.05	USD 4,240,000	Generate CLO 2 9.188% 20/10/2029	4,221,337	0.06
USD 2,730,000	CIFC Funding 2017-I 8.045% 23/4/2029	2,753,831	0.04	USD 1,520,000	Generate CLO 2 11.988% 20/10/2029	1,443,878	0.02
USD 968,690	CIFC Funding 2017-II 6.538% 20/4/2030	965,072	0.01	USD 730,000	Generate CLO 2 12.838% 20/10/2029	680,477	0.01
USD 250,000	CIFC Funding 2017-IV 7.157% 24/10/2030	248,201	0.00	USD 2,090,000	Gilbert Park CLO 7.52% 15/10/2030	2,069,865	0.03
USD 232,767	CIFC Funding 2017-V 6.75% 16/11/2030	232,535	0.00	USD 2,717,000	Gilbert Park CLO 8.52% 15/10/2030	2,617,565	0.04
USD 600,000	CIFC Funding 2017-V 8.42% 16/11/2030	587,953	0.01	USD 500,000	Goldentree Loan Management US CLO 1 6.608% 20/4/2034	496,407	0.01
USD 5,640,000	CIFC Funding 2018-II 6.628% 20/4/2031	5,616,010	0.08	USD 460,000	Goldentree Loan Management US CLO 5 7.138% 20/10/2032	458,750	0.01
USD 250,000	CIFC Funding 2018-II 7.188% 20/4/2031	248,063	0.00	USD 350,513	GoldenTree Loan Opportunities IX 6.741% 29/10/2029	348,122	0.01
USD 250,000	CIFC Funding 2018-V 8.57% 15/1/2032	247,169	0.00	USD 1,166,000	Goldentree Loan Opportunities X 6.708% 20/7/2031	1,163,717	0.02
USD 480,000	CK Hutchison International 23 4.75% 21/4/2028	467,918	0.01	USD 1,166,038	Goldentree Loan Opportunities XI 6.642% 18/1/2031	1,163,573	0.02
USD 405,000	CK Hutchison International 23 4.875% 21/4/2033*	390,460	0.01	USD 2,610,000	Goldentree Loan Management US CLO 1 10.938% 20/10/2034	2,457,372	0.03
USD 178,436	Clear Creek CLO 6.788% 20/10/2030	177,744	0.00	USD 2,650,000	Golub Capital Partners CLO 55B 12.148% 20/7/2034	2,664,324	0.04
USD 1,400,000	Clear Creek CLO 8.538% 20/10/2030	1,393,591	0.02	USD 224,682	Gripen Park CLO 6.848% 20/1/2030	224,472	0.00
USD 3,268,454	Deer Creek CLO 2017-1 6.768% 20/10/2030	3,254,967	0.05	USD 320,000	Highbridge Loan Management 12-2018 6.822% 18/7/2031	315,341	0.00
USD 500,000	Deer Creek CLO 2017-1 7.238% 20/10/2030	495,690	0.01	USD 2,552,901	HPS Loan Management 6-2015 6.631% 5/2/2031	2,535,208	0.04
USD 500,000	Deer Creek CLO 2017-1 11.938% 20/10/2030	485,881	0.01	USD 1,668,000	IHS 5.625% 29/11/2026	1,440,385	0.02
USD 1,488,000	DP World Salaam 6% 1/10/2025	1,481,948	0.02	USD 916,000	IHS 6.25% 29/11/2028	737,192	0.01
USD 10,274,446	Dryden 53 CLO 6.69% 15/1/2031	10,247,840	0.14	USD 3,000,000	iQIYI 6.5% 15/3/2028	2,647,500	0.04
USD 413,006	Dryden XXVI Senior Loan Fund 6.47% 15/4/2029	411,638	0.01	USD 750,000	LCM XIV 6.628% 20/7/2031	742,998	0.01
USD 5,774,491	Dryden XXVIII Senior Loan Fund 6.833% 15/8/2030	5,760,387	0.08	USD 759,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	763,592	0.01
USD 1,000,000	Eaton Vance CLO 2018-1 7.77% 15/10/2030	983,401	0.01	USD 2,529,257	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	1,871,229	0.03
USD 925,000	Fantasia 6.95% 17/12/2021***	51,953	0.00	USD 600,000	Madison Park Funding XIII 7.482% 19/4/2030	596,718	0.01
USD 1,781,000	Fantasia 7.95% 5/7/2022***	85,381	0.00	USD 397,464	Madison Park Funding XLI 6.437% 22/4/2027	396,159	0.01
USD 794,000	Fantasia 9.25% 28/7/2023***	39,700	0.00	USD 1,385,000	Madison Park Funding XLI 7.257% 22/4/2027	1,378,825	0.02
USD 2,580,000	Fantasia 11.75% 17/4/2022***	129,000	0.00	USD 700,000	Madison Park Funding XXX 10.52% 15/4/2029	663,266	0.01
USD 411,000	Fantasia 11.875% 1/6/2023***	20,550	0.00	USD 991,000	MAF Global 6.375% 20/3/2026*	964,555	0.01
USD 2,865,000	Gaci First Investment 4.75% 14/2/2030	2,785,138	0.04	USD 250,000	Marble Point CLO XVII 9.338% 20/4/2033	238,375	0.00
USD 3,258,000	Gaci First Investment 5% 13/10/2027	3,222,097	0.05	USD 256,000	Melco Resorts Finance 5.375% 4/12/2029	214,403	0.00
USD 250,000	Galaxy XXII CLO 6.77% 16/4/2034	246,648	0.00	USD 200,000	Melco Resorts Finance 5.625% 17/7/2027*	180,417	0.00
USD 327,755	Galaxy XXIII CLO 6.477% 24/4/2029	326,149	0.00	USD 448,000	MGM China 4.75% 1/2/2027*	405,032	0.00
USD 245,556	Generate CLO 2 6.757% 22/1/2031	244,160	0.00	USD 850,000	Neuberger Berman Loan Advisers CLO 34 7.076% 20/1/2035	838,593	0.01
USD 642,194	Generate CLO 2 6.838% 20/10/2029	639,301	0.01				
USD 5,995,000	Generate CLO 2 7.338% 20/10/2029	5,970,221	0.08				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	Neuberger Berman Loan Advisers CLO 39 12.788% 20/1/2032	250,688	0.00	USD 1,230,000	Regatta VIII Funding 7.27% 17/10/2030	1,230,118	0.02
USD 250,000	Neuberger Berman Loan Advisers CLO 46 7.238% 20/1/2036	247,512	0.00	USD 910,000	Regatta VIII Funding 8.77% 17/10/2030	900,396	0.01
USD 250,000	Ocean Trails CLO X 7.37% 15/10/2034	245,258	0.00	USD 250,000	Regatta XVI Funding 7.62% 15/1/2033	249,376	0.00
USD 457,099	OCP CLO 2014-5 6.692% 26/4/2031	456,177	0.01	USD 500,000	Regatta XVI Funding 9.47% 15/1/2033	499,000	0.01
USD 1,320,000	OCP CLO 2014-5 8.512% 26/4/2031	1,216,058	0.02	USD 10,235,903	Rockford Tower CLO 2017-3 6.778% 20/10/2030	10,223,108	0.14
USD 1,170,000	OCP CLO 2014-7 5.106% 20/7/2029	1,065,230	0.01	USD 1,250,000	Rockford Tower CLO 2018-1 7.361% 20/5/2031	1,234,407	0.02
USD 1,100,000	OCP CLO 2014-7 7.238% 20/7/2029	1,096,251	0.02	USD 341,000	Rockford Tower CLO 2018-2 6.748% 20/10/2031	339,892	0.00
USD 360,000	OCP CLO 2017-14 7.591% 20/11/2030	353,342	0.01	USD 1,500,000	RR 19 12.07% 15/10/2035	1,507,253	0.02
USD 250,000	Octagon Investment Partners 18-R 6.53% 16/4/2031	248,835	0.00	USD 224,946	RR 3 6.66% 15/1/2030	224,558	0.00
USD 250,000	Octagon Loan Funding 7.341% 18/11/2031	245,906	0.00	USD 2,000,000	RR 4 7.12% 15/4/2030	1,990,078	0.03
USD 1,422,582	OHA Loan Funding 2013-2 6.679% 23/5/2031	1,413,695	0.02	USD 467,000	Sands China 4.3% 8/1/2026	437,486	0.01
USD 290,000	OZLM Funding IV 7.307% 22/10/2030	287,315	0.00	USD 519,000	Sands China 4.875% 18/6/2030	453,570	0.01
USD 3,200,000	OZLM VI 0% 17/4/2031	199,565	0.00	USD 1,003,000	Sands China 5.65% 8/8/2028	944,600	0.01
USD 500,000	OZLM VII 7.17% 17/7/2029	493,915	0.01	USD 1,024,000	Seagate HDD Cayman 8.25% 15/12/2029	1,075,966	0.02
USD 815,000	OZLM VIII 8.72% 17/10/2029	814,950	0.01	USD 1,006,000	Seagate HDD Cayman 8.5% 15/7/2031	1,054,596	0.01
USD 250,000	OZLM XX 7.238% 20/4/2031	244,943	0.00	USD 2,485,000	Seagate HDD Cayman 9.625% 1/12/2032	2,755,082	0.04
USD 461,281	Palmer Square CLO 2014-1 6.7% 17/1/2031	460,716	0.01	USD 300,000	Seazen 6% 12/8/2024*	159,000	0.00
USD 1,738,464	Palmer Square CLO 2018-1 6.602% 18/4/2031	1,731,946	0.02	USD 2,365,069	Shackleton 2013-III CLO 6.69% 15/7/2030	2,344,881	0.03
USD 500,000	Palmer Square CLO 2018-2 7.22% 16/7/2031	497,328	0.01	USD 220,000	Shelf Drilling 8.875% 15/11/2024	220,825	0.00
USD 460,000	Palmer Square CLO 2020-3 7.226% 15/11/2031	456,280	0.01	USD 2,184,000	Shelf Drilling North Sea 10.25% 31/10/2025	2,192,996	0.03
USD 145,468	Parallel 2015-1 7.338% 20/7/2027	145,608	0.00	USD 1,938,938	Silver Creek CLO 6.828% 20/7/2030	1,937,080	0.03
USD 1,049,714	Pearl II 6% 2/10/2023	28,877	0.00	USD 750,000	Silver Creek CLO 8.938% 20/7/2030	747,179	0.01
USD 836,000	Pearl III 9% 22/10/2025	260,201	0.00	USD 309,430	Steele Creek CLO 2017-1 6.82% 15/10/2030	307,837	0.00
USD 500,000	Pikes Peak CLO 1 6.787% 24/7/2031	496,842	0.01	USD 2,213,000	Strata CLO I 0% 15/1/2118	1,034,299	0.01
USD 375,000	Pikes Peak CLO 4 8.82% 15/7/2034	370,021	0.01	USD 410,000	Strata CLO I 12.65% 15/1/2031	387,366	0.01
USD 500,000	Pikes Peak CLO 6 12.071% 18/5/2034	495,086	0.01	USD 490,000	Symphony CLO XXIII 7.57% 15/1/2034	485,012	0.01
USD 978,356	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	953,534	0.01	USD 490,000	Symphony CLO XXIII 11.72% 15/1/2034	477,102	0.01
USD 9,164,792	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	8,213,545	0.11	USD 237,976	Tiaa CLO III 6.72% 16/1/2031	237,490	0.00
USD 1,000,000	Regatta IX Funding 7.37% 17/4/2030	998,965	0.01	USD 750,000	Tiaa CLO III 7.07% 16/1/2031	739,810	0.01
USD 2,180,000	Regatta IX Funding 8.02% 17/4/2030	2,193,154	0.03	USD 2,486,619	TICP CLO IX 6.728% 20/1/2031	2,480,484	0.03
USD 500,000	Regatta IX Funding 9.47% 17/4/2030	497,128	0.01	USD 500,000	TICP CLO XI 6.768% 20/10/2031	499,244	0.01
				GBP 800,000	Trafford Centre Finance 6.128% 28/7/2035	725,096	0.01
				USD 611,800	Transocean 8.75% 15/2/2030	628,715	0.01
				USD 609,000	Transocean Titan Financing 8.375% 1/2/2028	626,510	0.01
				USD 351,000	TRESTLES CLO II 7.283% 25/7/2031	349,399	0.01
				USD 11,930,000	Triaxx Prime CDO 2006-1 5.949% 3/3/2039	14,799	0.00

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 950,000	TRINITAS CLO IV 6.972% 18/10/2031	932,489	0.01	USD 1,343,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	1,132,821	0.01
USD 590,000	Trinitas CLO XIV 7.613% 25/1/2034	583,220	0.01	USD 1,930,000	SURA Asset Management 4.875% 17/4/2024	1,908,780	0.03
USD 625,000	Trinitas CLO XIV 8.613% 25/1/2034	623,716	0.01			52,654,276	0.73
USD 1,769,440	Voya CLO 2013-2 6.583% 25/4/2031	1,757,945	0.02		Costa Rica		
USD 1,040,000	Voya CLO 2016-1 8.238% 20/1/2031	911,010	0.01	USD 2,140,000	Costa Rica Government International Bond 6.125% 19/2/2031	2,139,272	0.03
USD 2,925,567	Voya CLO 2017-4 6.7% 15/10/2030	2,915,728	0.04	USD 1,069,000	Costa Rica Government International Bond 6.55% 3/4/2034	1,078,573	0.01
USD 234,000	Wynn Macau 5.125% 15/12/2029	191,720	0.00			3,217,845	0.04
USD 280,000	Wynn Macau 5.5% 15/1/2026	262,809	0.00		Cote d'Ivoire (Ivory Coast)		
USD 200,000	Wynn Macau 5.5% 1/10/2027	179,360	0.00	EUR 346,000	Ivory Coast Government International Bond 4.875% 30/1/2032*	290,404	0.00
USD 1,296,000	Wynn Macau 5.625% 26/8/2028	1,138,478	0.02				
		242,463,160	3.36	EUR 687,000	Ivory Coast Government International Bond 5.875% 17/10/2031*	624,923	0.01
	Chile			USD 2,984,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	2,558,825	0.04
USD 2,341,000	Chile Government International Bond 4.34% 7/3/2042	2,013,330	0.03	USD 4,291,000	Ivory Coast Government International Bond 6.375% 3/3/2028	4,066,967	0.06
USD 1,711,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	1,609,598	0.02	EUR 383,000	Ivory Coast Government International Bond 6.625% 22/3/2048	291,352	0.00
USD 840,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	831,457	0.01				
USD 1,446,000	Engie Energia Chile 3.4% 28/1/2030	1,211,994	0.02	EUR 345,000	Ivory Coast Government International Bond 6.875% 17/10/2040*	282,509	0.00
		5,666,379	0.08			8,114,980	0.11
	China				Cyprus		
CNY 48,000,000	China Development Bank 3.3% 1/2/2024	6,619,531	0.09	EUR 725,000	Bank of Cyprus 2.5% 24/6/2027	701,791	0.01
	Colombia				Czech Republic		
USD 4,713,000	Colombia Government International Bond 3.125% 15/4/2031	3,634,901	0.05	CZK 155,210,000	Czech Republic Government Bond 2.75% 23/7/2029	6,406,032	0.09
EUR 566,000	Colombia Government International Bond 3.875% 22/3/2026	591,515	0.01	CZK 34,780,000	Czech Republic Government Bond 4.2% 4/12/2036	1,537,977	0.02
USD 1,869,000	Colombia Government International Bond 3.875% 25/4/2027	1,724,825	0.02	CZK 238,490,000	Czech Republic Government Bond 5% 30/9/2030	11,176,417	0.16
USD 2,031,000	Colombia Government International Bond 4.125% 15/5/2051	1,220,631	0.02			19,120,426	0.27
USD 3,126,000	Colombia Government International Bond 4.5% 28/1/2026	3,016,871	0.04		Denmark		
USD 3,349,000	Colombia Government International Bond 8% 20/4/2033	3,462,063	0.05	GBP 1,600,000	Danske Bank 2.25% 14/1/2028	1,750,034	0.02
COP 32,940,600,000	Colombian TES 5.75% 3/11/2027	6,905,542	0.10		Dominican Republic		
COP 29,709,900,000	Colombian TES 6.25% 26/11/2025	6,769,683	0.09	USD 1,116,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	1,091,548	0.02
COP 39,895,000,000	Colombian TES 7.5% 26/8/2026	9,154,335	0.13	USD 2,821,000	Dominican Republic International Bond 4.5% 30/1/2030	2,466,852	0.04
USD 2,666,000	Ecopetrol 4.125% 16/1/2025	2,583,221	0.04	USD 4,473,000	Dominican Republic International Bond 4.875% 23/9/2032	3,794,625	0.05
USD 1,440,000	Ecopetrol 5.875% 28/5/2045	1,007,129	0.01	USD 4,073,000	Dominican Republic International Bond 4.875% 23/9/2032	3,455,289	0.05
USD 5,301,000	Ecopetrol 6.875% 29/4/2030	4,931,255	0.07	USD 298,000	Dominican Republic International Bond 5.3% 21/1/2041	233,905	0.00
USD 3,648,000	Ecopetrol 8.875% 13/1/2033*	3,693,600	0.05	USD 2,471,000	Dominican Republic International Bond 5.95% 25/1/2027	2,419,072	0.03
USD 1,024,000	Oleoducto Central 4% 14/7/2027*	917,104	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,760,000	Dominican Republic International Bond 6.875% 29/1/2026	1,774,238	0.03	GBP 4,500,000	Banque Federative du Credit Mutuel 4.875% 25/9/2025	5,562,942	0.08
USD 895,000	Dominican Republic International Bond 7.05% 3/2/2031*	889,303	0.01	EUR 1,900,000	BNP Paribas 0.5% 1/9/2028	1,763,367	0.02
		16,124,832	0.23	EUR 1,500,000	BNP Paribas 0.875% 11/7/2030	1,325,735	0.02
				EUR 800,000	BNP Paribas 0.875% 31/8/2033	693,413	0.01
	Egypt			GBP 1,000,000	BNP Paribas 1.875% 14/12/2027	1,060,032	0.01
EUR 581,000	Egypt Government International Bond 6.375% 11/4/2031	346,571	0.01	EUR 2,000,000	BNP Paribas 2.1% 7/4/2032	1,813,778	0.03
USD 1,923,000	Egypt Government International Bond 7.5% 16/2/2061	974,836	0.01	EUR 2,000,000	BNP Paribas 2.75% 25/7/2028*	2,039,499	0.03
USD 1,447,000	Egypt Government International Bond 7.5% 16/2/2061	733,535	0.01	GBP 2,000,000	BNP Paribas 3.375% 23/1/2026	2,376,638	0.03
USD 5,820,000	Egypt Government International Bond 7.625% 29/5/2032*	3,353,688	0.05	EUR 3,800,000	BNP Paribas 3.625% 1/9/2029	3,955,640	0.05
USD 659,000	Egypt Government International Bond 7.903% 21/2/2048	337,052	0.00	EUR 2,900,000	BNP Paribas 3.875% 23/2/2029*	3,124,896	0.04
USD 632,000	Egypt Government International Bond 8.5% 31/1/2047	336,885	0.00	EUR 3,500,000	BNP Paribas 4.125% 24/5/2033*	3,804,808	0.05
USD 986,000	Egypt Government International Bond 8.5% 31/1/2047	525,582	0.01	USD 400,000	BNP Paribas 6.625% 25/3/2024	396,153	0.01
		6,608,149	0.09	USD 400,000	BNP Paribas 7.375% 19/8/2025*	391,684	0.01
	El Salvador			EUR 2,800,000	BPCE 4% 29/11/2032	2,992,552	0.04
USD 1,270,000	El Salvador Government International Bond 7.65% 15/6/2035	901,090	0.01	EUR 3,900,000	BPCE 4.75% 14/6/2034	4,240,701	0.06
	Finland			EUR 4,800,000	BPCE 5.125% 25/1/2035	5,071,242	0.07
EUR 1,859,000	Ahlstrom 3 Oy 3.625% 4/2/2028	1,690,879	0.02	EUR 700,000	Burger King France 8.475% 1/1/2026	763,715	0.01
USD 600,000	Ahlstrom 3 Oy 4.875% 4/2/2028	500,548	0.01	EUR 2,300,000	Casino Guichard Perrachon 3.992% 31/1/2024	30,319	0.00
EUR 1,525,000	Finnair 4.25% 19/5/2025	1,570,764	0.02	GBP 1,800,000	Clariane 4.125% 15/3/2024	1,765,063	0.02
EUR 200,000	SBB Treasury 0.75% 14/12/2028*	121,742	0.00	EUR 3,500,000	Credit Agricole 2.5% 29/8/2029	3,509,506	0.05
EUR 700,000	SBB Treasury 1.125% 26/11/2029	421,615	0.01	EUR 4,000,000	Credit Agricole 3.875% 20/4/2031	4,300,687	0.06
		4,305,548	0.06	GBP 2,300,000	Credit Agricole 4.875% 23/10/2029	2,744,056	0.04
	France			GBP 4,600,000	Credit Agricole 5.75% 29/11/2027	5,710,585	0.08
EUR 700,000	Accor 4.375% 31/1/2024	751,354	0.01	GBP 600,000	Credit Agricole 7.375% 18/12/2023	760,293	0.01
EUR 23,845	Air France-KLM 0.125% 25/3/2026	453,665	0.01	EUR 1,511,000	Crown European 3.375% 15/5/2025	1,610,123	0.02
EUR 1,700,000	Air France-KLM 7.25% 31/5/2026*	1,893,007	0.03	EUR 2,057,000	Crown European 5% 15/5/2028	2,246,562	0.03
EUR 400,000	Air France-KLM 8.125% 31/5/2028	452,633	0.01	EUR 1,600,000	Electricite de France 2.875% 15/12/2026	1,523,263	0.02
EUR 970,000	Altice France 2.125% 15/2/2025	976,098	0.01	EUR 200,000	Electricite de France 3% 3/9/2027	185,743	0.00
EUR 2,187,000	Altice France 2.5% 15/1/2025	2,200,464	0.03	EUR 1,800,000	Electricite de France 3.375% 15/6/2030	1,521,310	0.02
EUR 585,000	Altice France 4.25% 15/10/2029	441,407	0.01	EUR 1,200,000	Electricite de France 4% 4/7/2024	1,266,456	0.02
EUR 2,896,000	Altice France 5.875% 1/2/2027	2,546,781	0.04	EUR 400,000	Electricite de France 5% 22/1/2026	415,968	0.01
EUR 700,000	Arkema 1.5% 21/10/2025	684,590	0.01	EUR 2,200,000	Electricite de France 5.375% 29/1/2025	2,330,191	0.03
EUR 1,700,000	Atos 0% 6/11/2024	1,555,158	0.02	GBP 200,000	Electricite de France 5.875% 22/1/2029	213,726	0.01
EUR 1,000,000	Atos 1.75% 7/5/2025*	894,266	0.01	GBP 2,600,000	Electricite de France 6% 29/1/2026	3,060,234	0.04
EUR 2,000,000	AXA 4.25% 10/3/2043	2,002,917	0.03	GBP 1,800,000	Electricite de France 6.125% 2/6/2034	2,215,466	0.03
EUR 1,150,000	AXA 5.5% 11/7/2043	1,250,014	0.02	EUR 1,400,000	Electricite de France 7.5% 6/9/2028	1,562,213	0.02
EUR 1,500,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	1,575,699	0.02	EUR 800,000	Eutelsat 1.5% 13/10/2028*	663,148	0.01
EUR 2,100,000	Banque Federative du Credit Mutuel 4% 21/11/2029	2,275,810	0.03	EUR 300,000	Eutelsat 2% 2/10/2025	298,873	0.01
EUR 4,200,000	Banque Federative du Credit Mutuel 4.125% 14/6/2033*	4,529,179	0.06				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 77,682	FCT Autonoria 2019 4.842% 25/9/2035	83,997	0.00	EUR 6,500,000	Societe Generale 4.25% 6/12/2030	6,845,869	0.10
EUR 46,679	FCT Autonoria 2019 5.242% 25/9/2035	50,444	0.00	EUR 800,000	Societe Generale 5.625% 2/6/2033	860,304	0.01
EUR 93,078	FCT Autonoria 2019 6.342% 25/9/2035	100,441	0.00	USD 900,000	Societe Generale 7.375% 4/10/2023	900,384	0.01
EUR 77,682	FCT Autonoria 2019 7.342% 25/9/2035	83,647	0.00	USD 950,000	Societe Generale 7.875% 18/12/2023	947,519	0.01
EUR 178,235	FCT Noria 2021 4.342% 25/10/2049	191,701	0.00	USD 749,000	Societe Generale 8% 29/9/2025*	736,695	0.01
EUR 178,235	FCT Noria 2021 4.742% 25/10/2049	190,208	0.00	USD 960,000	Societe Generale 9.375% 22/11/2027	957,156	0.01
EUR 653,528	FCT Noria 2021 5.142% 25/10/2049	691,288	0.01	EUR 1,300,000	Solvay Finance SACA 5.425% 12/11/2023	1,414,145	0.02
EUR 196,538	FCT Pixel 2021 5.576% 25/2/2038	209,917	0.01	EUR 7,572,000	TotalEnergies 1.75% 4/4/2024	8,005,718	0.11
EUR 1,864,000	Forvia 2.75% 15/2/2027	1,846,395	0.02	EUR 2,918,000	TotalEnergies 2.625% 26/2/2025	3,018,697	0.04
EUR 2,203,000	Forvia 3.75% 15/6/2028*	2,188,849	0.03	GBP 1,000,000	TotalEnergies Capital International 1.66% 22/7/2026	1,145,882	0.02
EUR 450,000	Forvia 7.25% 15/6/2026	508,252	0.01	EUR 600,000	Unibail-Rodamco-Westfield 7.25% 3/7/2028	585,252	0.01
EUR 993,375	Ginkgo Sales Finance 2022 4.342% 25/11/2049	1,079,103	0.02	EUR 1,592,000	Vallourec 8.5% 30/6/2026	1,727,043	0.03
EUR 2,368,000	Goldstory 5.375% 1/3/2026*	2,483,778	0.03	EUR 2,700,000	Veolia Environnement 2.875% 19/1/2024	2,900,058	0.04
EUR 675,000	Goldstory 8.97% 1/3/2026*	742,210	0.01	EUR 7,815	Worldline 0% 30/7/2025	926,000	0.01
EUR 300,000	Harmony French Home Loans FCT 2021-1 4.734% 27/5/2061	320,133	0.00			175,841,964	2.43
EUR 4,138,000	Holding d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	3,724,290	0.05		Germany		
EUR 400,000	iliad 1.5% 14/10/2024*	420,525	0.01	USD 3,800,000	Allianz 3.2% 30/10/2027*	2,890,731	0.04
EUR 2,200,000	iliad 5.375% 14/6/2027	2,369,049	0.03	EUR 1,000,000	BASF 4.5% 8/3/2035	1,112,085	0.02
EUR 1,600,000	iliad 5.625% 15/2/2030*	1,690,779	0.02	EUR 900,000	Bayer 0.05% 12/1/2025	926,486	0.01
EUR 920,000	Iliad 5.125% 15/10/2026	961,403	0.01	EUR 14,100,000	Bayer 2.375% 12/11/2079	14,283,152	0.20
EUR 100,000	Iliad 5.625% 15/10/2028	102,415	0.00	EUR 750,000	Bayer 3.75% 1/7/2074	796,174	0.01
EUR 420,000	La Financiere Atalian 4% 15/5/2024	338,299	0.01	EUR 3,380,000	Bayer 4% 26/8/2026*	3,708,242	0.05
EUR 1,346,000	La Financiere Atalian 5.125% 15/5/2025	1,003,280	0.01	EUR 5,100,000	Bayer 4.5% 25/3/2082*	5,262,028	0.07
GBP 1,640,000	La Financiere Atalian 6.625% 15/5/2025	1,434,473	0.02	EUR 1,208,000	Bayer 4.625% 26/5/2033	1,328,222	0.02
EUR 400,000	L'Oreal 0.375% 29/3/2024	425,509	0.01	EUR 17,920,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	18,299,988	0.25
EUR 100,000	Loxam 3.25% 14/1/2025	107,259	0.00	EUR 1,159,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	1,144,444	0.02
EUR 2,857,000	Loxam 3.75% 15/7/2026	2,920,557	0.04	EUR 3,431,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	3,401,070	0.05
EUR 203,000	Loxam 4.5% 15/2/2027	209,698	0.00	EUR 600,000	Commerzbank 5.125% 18/1/2030*	646,309	0.01
EUR 400,000	Loxam 4.5% 15/4/2027	391,318	0.01	EUR 1,000,000	Commerzbank 6.125% 9/10/2025	985,402	0.01
EUR 200,000	Loxam 5.75% 15/7/2027*	201,648	0.00	GBP 1,600,000	Commerzbank 8.625% 28/2/2033*	2,003,577	0.03
EUR 421,000	Loxam 6.375% 15/5/2028*	453,603	0.01	EUR 3,100,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024*	2,121,959	0.03
EUR 571,000	Novafives 5% 15/6/2025	585,734	0.01	EUR 6,900,000	Deutsche Bahn Finance 0.95% 22/1/2025	6,910,121	0.10
EUR 1,800,000	Orano 2.75% 8/3/2028*	1,797,061	0.02	EUR 800,000	Deutsche Bank 4% 24/6/2032	779,164	0.01
EUR 1,440,000	Picard Groupe 3.875% 1/7/2026	1,443,054	0.02	EUR 2,200,000	Deutsche Bank 4.5% 30/11/2026	1,775,958	0.03
EUR 5,200,000	RCI Banque 2.625% 18/2/2030	5,310,264	0.07	EUR 200,000	Deutsche Bank 6.75% 30/10/2028*	179,558	0.00
EUR 1,351,000	RCI Banque 4.125% 1/12/2025	1,461,604	0.02	EUR 11,900,641	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026*	15,754,622	0.22
EUR 850,000	RCI Banque 4.625% 13/7/2026	927,884	0.01	EUR 500,000	Deutsche Lufthansa 1.625% 16/11/2023	538,480	0.01
EUR 500,000	Renault 2.375% 25/5/2026	509,965	0.01				
EUR 300,000	Societe Generale 1.125% 21/4/2026	308,708	0.00				
GBP 1,000,000	Societe Generale 1.875% 3/10/2024	1,208,878	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 800,000	Deutsche Lufthansa 2.875% 16/5/2027	800,321	0.01	EUR 800,000	ZF Finance 2.75% 25/5/2027	789,636	0.01
EUR 800,000	Deutsche Lufthansa 3.5% 14/7/2029	789,280	0.01	EUR 2,100,000	ZF Finance 3% 21/9/2025*	2,179,366	0.03
EUR 500,000	Deutsche Lufthansa 3.75% 11/2/2028	509,767	0.01	EUR 2,100,000	ZF Finance 5.75% 3/8/2026	2,294,311	0.03
EUR 900,000	DIC Asset 2.25% 22/9/2026	535,827	0.01			142,317,007	1.97
EUR 2,100,000	E.ON 3.5% 26/10/2037	2,119,001	0.03		Ghana		
EUR 1,300,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	1,339,955	0.02	USD 446,000	Ghana Government International Bond 6.375% 11/2/2027	195,102	0.00
EUR 5,500,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081	4,281,910	0.06	USD 1,935,000	Ghana Government International Bond 7.625% 16/5/2029	838,513	0.01
EUR 400,000	FCT Autonoria DE 2023 4.792% 26/1/2043	433,280	0.01	USD 446,000	Ghana Government International Bond 8.625% 7/4/2034	197,081	0.01
EUR 300,000	FCT Autonoria DE 2023 5.742% 26/1/2043	324,646	0.00	USD 446,000	Ghana Government International Bond 8.95% 26/3/2051	191,780	0.00
EUR 100,000	FCT Autonoria DE 2023 6.692% 26/1/2043	108,076	0.00			1,422,476	0.02
EUR 100,000	FCT Autonoria DE 2023 9.142% 26/1/2043	108,176	0.00		Guatemala		
EUR 2,700,000	Fresenius 4.25% 28/5/2026*	2,930,640	0.04	USD 2,028,000	Guatemala Government Bond 3.7% 7/10/2033	1,640,824	0.02
EUR 1,373,000	Gruenthal 3.625% 15/11/2026*	1,415,543	0.02	USD 1,140,000	Guatemala Government Bond 4.65% 7/10/2041	898,434	0.01
EUR 1,006,000	Gruenthal 4.125% 15/5/2028	1,021,476	0.01	USD 1,118,000	Guatemala Government Bond 5.25% 10/8/2029	1,065,208	0.02
EUR 181,000	Gruenthal 6.75% 15/5/2030*	202,168	0.00	USD 1,280,000	Guatemala Government Bond 5.25% 10/8/2029	1,219,558	0.02
EUR 5,100,000	Heidelberg Materials 3.75% 31/5/2032	5,236,115	0.07	USD 3,003,000	Guatemala Government Bond 6.6% 13/6/2036*	3,016,514	0.04
EUR 1,851,000	HT Troplast 9.375% 15/7/2028	2,015,483	0.03			7,840,538	0.11
EUR 969,715	IHO Verwaltungs 3.875% 15/5/2027	956,442	0.01		Hong Kong		
USD 200,000	IHO Verwaltungs 6% 15/5/2027	191,031	0.00	USD 400,000	AIA 4.95% 4/4/2033	392,326	0.01
EUR 346,000	IHO Verwaltungs 8.75% 15/5/2028	392,111	0.01		Hungary		
EUR 1,144,000	PCF 4.75% 15/4/2026*	967,901	0.01	USD 2,270,000	Hungary Government International Bond 5.25% 16/6/2029	2,222,148	0.03
EUR 1,156,000	PCF 8.413% 15/4/2026*	1,096,137	0.01	USD 330,000	Hungary Government International Bond 5.375% 25/3/2024	329,436	0.00
EUR 155,815	Red & Black Auto Germany 8 UG 4.388% 15/9/2030	168,277	0.00	USD 1,375,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	1,385,656	0.02
EUR 311,630	Red & Black Auto Germany 8 UG 4.588% 15/9/2030	332,749	0.01			3,937,240	0.05
EUR 77,908	Red & Black Auto Germany 8 UG 4.988% 15/9/2030	82,526	0.00		India		
EUR 2,415,000	Renk/Frankfurt am Main 5.75% 15/7/2025	2,600,570	0.04	USD 500,000	Export-Import Bank of India 3.875% 12/3/2024	494,985	0.01
EUR 3,200,000	Robert Bosch 4.375% 2/6/2043*	3,470,853	0.05	USD 375,000	GMR Hyderabad International Airport 4.75% 2/2/2026	357,981	0.00
EUR 1,851,591	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,975,969	0.03	USD 400,000	Oil India 5.125% 4/2/2029	391,502	0.01
EUR 3,377,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	3,533,756	0.05	USD 400,000	Power Finance 4.5% 18/6/2029	372,232	0.01
EUR 3,414,000	Tele Columbus 3.875% 2/5/2025*	2,376,673	0.03	USD 200,000	REC 5.625% 11/4/2028	197,587	0.00
EUR 2,719,000	TK Elevator Midco 4.375% 15/7/2027	2,693,732	0.04			1,814,287	0.03
EUR 1,652,000	TK Elevator Midco 8.413% 15/7/2027*	1,792,159	0.02		Indonesia		
EUR 900,000	Volkswagen Bank 4.25% 7/1/2026	973,199	0.01	USD 300,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	279,398	0.01
EUR 4,211,000	Volkswagen Leasing 0.625% 19/7/2029	3,672,165	0.05	USD 2,655,000	Freeport Indonesia 4.763% 14/4/2027	2,561,809	0.04
EUR 400,000	ZF Finance 2% 6/5/2027	386,024	0.01	USD 2,624,000	Indonesia Government International Bond 4.1% 24/4/2028	2,515,507	0.03
EUR 400,000	ZF Finance 2.25% 3/5/2028*	371,984	0.00	USD 200,000	Indonesia Government International Bond 4.55% 11/1/2028*	196,037	0.00

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Indonesia Government International Bond 4.85% 11/1/2033*	196,237	0.00	EUR 1,200,000	Ares European CLO VII 5.163% 15/10/2030	1,276,480	0.02
USD 200,000	Indonesia Government International Bond 5.65% 11/1/2053	204,655	0.00	EUR 2,150,000	Ares European CLO X 6.463% 15/10/2031	2,217,313	0.03
USD 1,965,000	Indonesia Government International Bond 6.75% 15/1/2044*	2,253,187	0.03	EUR 858,000	Ares European CLO XII 5.405% 20/4/2032	912,527	0.01
IDR 50,682,000,000	Indonesia Treasury Bond 6.375% 15/8/2028	3,356,060	0.05	EUR 875,000	Ares European CLO XII 6.705% 20/4/2032	906,676	0.01
IDR 113,046,000,000	Indonesia Treasury Bond 7% 15/2/2033	7,752,891	0.11	EUR 2,100,000	Armada Euro CLO III 6.963% 15/7/2031	2,205,857	0.03
IDR 161,028,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	11,223,323	0.16	USD 1,889,000	ASG Finance Designated Activity 7.875% 3/12/2024	1,843,475	0.03
IDR 36,687,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	2,629,275	0.04	GBP 1,541,946	Atom Mortgage 7.07% 22/7/2031	1,644,755	0.02
IDR 97,879,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	7,303,521	0.10	EUR 499,059	Aurium CLO IV 4.393% 16/1/2031	533,196	0.01
IDR 23,950,000,000	Indonesia Treasury Bond 9% 15/3/2029	1,767,551	0.02	EUR 900,000	Aurium CLO VIII 4.418% 23/6/2034	951,424	0.01
USD 200,000	Pakuwon Jati 4.875% 29/4/2028	180,851	0.00	EUR 550,000	Avoca CLO XIV 0% 12/1/2031	250,341	0.00
USD 510,000	Pertamina Geothermal Energy 5.15% 27/4/2028	504,262	0.01	EUR 150,000	Avoca CLO XIV 8.361% 12/1/2031	154,899	0.00
USD 2,764,000	Pertamina Persero 3.65% 30/7/2029*	2,532,077	0.03	EUR 150,000	Avoca CLO XIV 10.011% 12/1/2031	143,350	0.00
USD 600,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050*	463,341	0.01	EUR 380,000	Avoca CLO XV 7.793% 15/4/2031	366,411	0.01
USD 1,432,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027*	1,401,527	0.02	EUR 350,000	Avoca CLO XVIII 5.413% 15/4/2031	369,570	0.01
		47,321,509	0.66	EUR 290,000	Avoca CLO XXII 4.963% 15/4/2035	302,146	0.00
	International			EUR 1,000,000	Avoca CLO XXIII 6.713% 15/4/2034	1,024,431	0.01
EUR 300,000	European Union 2.5% 4/10/2052	270,680	0.00	EUR 1,459,000	Bank of Ireland 7.5% 19/5/2025	1,554,490	0.02
EUR 662,000	European Union 2.625% 4/2/2048	635,254	0.01	EUR 250,000	Bluemountain Euro 2021-2 CLO 5.413% 15/10/2035	264,359	0.00
EUR 1,122,400	European Union 3% 4/3/2053	1,123,633	0.02	EUR 900,000	BlueMountain Fuji CLO III 6.563% 15/1/2031	927,117	0.01
		2,029,567	0.03	EUR 800,000	BlueMountain Fuji Eur CLO IV 10.036% 25/2/2034	811,446	0.01
	Ireland			EUR 300,000	Bridgepoint CLO 1 7.913% 15/1/2034	322,514	0.00
USD 1,289,000	AerCap Ireland Capital / AerCap Global Aviation Trust 5.75% 6/6/2028	1,276,737	0.02	EUR 2,300,000	Bridgepoint CLO IV 5.905% 20/1/2037	2,504,694	0.03
GBP 899,664	Agora UK 2021 6.37% 22/7/2031	1,097,692	0.02	EUR 582,000	Capital Four CLO III 9.723% 15/10/2034	584,098	0.01
EUR 1,098,000	AIB 5.25% 9/10/2024	1,120,389	0.01	EUR 1,517,000	Capital Four CLO V 5.331% 25/4/2036	1,648,215	0.02
EUR 2,300,000	AIB 6.25% 23/6/2025*	2,378,092	0.03	EUR 400,000	CIFC European Funding CLO I 9.523% 15/7/2032	401,327	0.01
EUR 2,680,000	Alme Loan Funding V 9.073% 15/7/2031	2,837,414	0.04	EUR 400,000	CIFC European Funding CLO II 5.263% 15/4/2033	423,559	0.01
EUR 838,000	Anchorage Capital Europe CLO 2 5.263% 15/4/2034	883,577	0.01	EUR 500,000	CIFC European Funding CLO III 6.163% 15/1/2034	520,869	0.01
EUR 1,000,000	Aqueduct European CLO 5-2020 5.705% 20/4/2034	1,017,947	0.01	EUR 1,500,000	CIFC European Funding CLO IV 4.61% 18/8/2035	1,583,059	0.02
EUR 1,023,000	Aqueduct European CLO 7-2022 5.247% 15/3/2036	1,118,324	0.02	EUR 1,580,000	Clontarf Park CLO 6.772% 5/8/2030	1,713,609	0.02
EUR 2,490,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	2,412,384	0.03	EUR 539,000	Contego CLO IX 9.708% 24/1/2034	540,948	0.01
GBP 2,150,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	2,152,000	0.03	EUR 2,400,000	Contego CLO VI 4.453% 15/4/2034	2,540,630	0.04
USD 2,271,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	2,219,904	0.03				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 800,000	Contego CLO VIII 9.781% 25/1/2034	803,978	0.01	EUR 660,864	Last Mile PE 2021 4.687% 17/8/2031	692,361	0.01
EUR 2,800,000	CRH SMW Finance 4% 11/7/2031	3,016,973	0.04	EUR 938,803	Last Mile PE 2021 4.987% 17/8/2031	957,184	0.01
EUR 1,750,000	CVC Cordatus Loan Fund 6.548% 20/5/2036	1,898,623	0.03	EUR 1,060,777	Last Mile PE 2021 5.387% 17/8/2031	1,060,608	0.01
EUR 330,000	CVC Cordatus Loan Fund IV 5.116% 22/2/2034	342,950	0.01	EUR 589,438	Lt Autorahoitus IV 4.313% 18/7/2033	640,677	0.01
EUR 400,000	CVC Cordatus Loan Fund V 5.146% 21/7/2030	426,751	0.01	EUR 1,200,000	Lt Autorahoitus IV 5.673% 18/7/2033	1,306,062	0.02
EUR 400,000	CVC Cordatus Loan Fund XIX 7.368% 23/12/2033	423,599	0.01	EUR 1,250,000	Madison Park Euro Funding XVI 6.863% 25/5/2034	1,276,742	0.02
EUR 250,000	Euro-Galaxy III CLO 6.048% 24/4/2034	264,467	0.00	EUR 1,050,000	Man GLG Euro CLO VI 7.163% 15/10/2032	1,084,216	0.02
EUR 510,000	Euro-Galaxy III CLO 6.948% 24/4/2034	534,839	0.01	EUR 1,606,000	Margay CLO I 5.8% 15/7/2036	1,756,153	0.02
EUR 1,510,000	Fidelity Grand Harbour CLO 2021-1 7.263% 15/10/2034	1,529,576	0.02	EUR 142,000	Margay CLO I 10.25% 15/7/2036	156,293	0.00
EUR 2,600,000	Fidelity Grand Harbour CLO 2023-1 5.678% 15/8/2036	2,831,173	0.04	EUR 150,000	Marino Park CLO 9.333% 16/1/2034	151,729	0.00
EUR 149,000	Fidelity Grand Harbour CLO 2023-1 9.678% 15/8/2036	165,337	0.00	EUR 188,000	Neuberger Berman Loan Advisers Euro CLO 9.183% 17/4/2034	190,572	0.00
GBP 456,719	Frost CMBS 2021-1 6.568% 20/11/2033	565,930	0.01	EUR 699,000	Neuberger Berman Loan Advisers Euro CLO 2 9.723% 15/4/2034	703,731	0.01
EUR 550,000	Glencore Capital Finance 1.25% 1/3/2033*	434,743	0.01	EUR 250,000	Northwoods Capital 19 Euro 6.326% 25/11/2033	262,718	0.00
EUR 700,000	Harvest CLO XVIII 4.863% 15/10/2030	738,958	0.01	EUR 425,000	OAK Hill European Credit Partners V Designated Activity 5.546% 21/1/2035	449,611	0.01
EUR 390,000	Harvest CLO XXIII 6.705% 20/10/2032	397,544	0.01	EUR 450,000	OAK Hill European Credit Partners VI 4.905% 20/1/2032	475,807	0.01
EUR 714,793	Haus European Loan Conduit No 39 4.364% 28/7/2051	730,768	0.01	EUR 800,000	OCP Euro CLO 2017-2 5.013% 15/1/2032	850,928	0.01
EUR 210,939	Haus European Loan Conduit No 39 4.814% 28/7/2051	204,849	0.00	EUR 250,000	OCP Euro CLO 2019-3 6.005% 20/4/2033	262,012	0.00
EUR 840,757	Haus European Loan Conduit No 39 5.114% 28/7/2051	752,266	0.01	EUR 250,000	OCP Euro CLO 2019-3 7.005% 20/4/2033	258,907	0.00
EUR 130,000	Henley CLO IV 5.071% 25/4/2034	136,311	0.00	EUR 2,500,000	Palmer Square European CLO 2023-1 5.75% 15/7/2036	2,721,810	0.04
EUR 250,000	Henley CLO IV 6.721% 25/4/2034	255,063	0.00	EUR 300,000	Palmer Square European CLO 2023-1 10.05% 15/7/2036	331,153	0.00
EUR 450,000	Invesco Euro CLO III 5.413% 15/7/2032	471,193	0.01	EUR 1,128,144	Pearl Finance 2020 5.687% 17/11/2032	1,198,849	0.02
EUR 197,049	Invesco Euro CLO III 11.733% 15/7/2032	192,574	0.00	EUR 1,354,717	Pearl Finance 2020 6.287% 17/11/2032	1,431,212	0.02
EUR 625,000	Invesco Euro CLO IV 5.363% 15/4/2033	657,454	0.01	EUR 650,000	Penta CLO 11 6.231% 15/11/2034	701,598	0.01
EUR 1,600,000	Invesco Euro CLO IX 4.756% 20/4/2036	1,731,402	0.02	EUR 470,000	Penta CLO 11 8.581% 15/11/2034	508,924	0.01
GBP 1,816,000	Last Mile Logistics CMBS 2023-1 UK 8.636% 17/8/2033	2,302,628	0.03	EUR 500,000	Penta CLO 6 5.421% 25/7/2034	526,490	0.01
GBP 1,569,000	Last Mile Logistics CMBS 2023-1 UK 9.636% 17/8/2033	1,989,689	0.03	EUR 500,000	Penta CLO 6 6.021% 25/7/2034	522,325	0.01
EUR 565,547	Last Mile Logistics Pan Euro Finance 4.537% 17/8/2033	588,433	0.01	USD 1,193,387	Prodigy Finance CM2021-1 6.679% 25/7/2051	1,185,312	0.02
EUR 344,632	Last Mile Logistics Pan Euro Finance 4.837% 17/8/2033	347,941	0.01	USD 488,586	Prodigy Finance CM2021-1 7.929% 25/7/2051	484,539	0.01
EUR 1,331,397	Last Mile Logistics Pan Euro Finance 5.187% 17/8/2033	1,352,190	0.02	USD 286,769	Prodigy Finance CM2021-1 9.179% 25/7/2051	285,368	0.00
EUR 1,030,949	Last Mile Logistics Pan Euro Finance 5.687% 17/8/2033	1,013,895	0.01	USD 433,454	Prodigy Finance CM2021-1 11.329% 25/7/2051	435,507	0.01

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 439,075	River Green Finance 2020 4.748% 22/1/2032	451,811	0.01		Israel		
EUR 318,450	River Green Finance 2020 5.098% 22/1/2032	327,269	0.00	USD 843,000	Bank Leumi Le-Israel 7.129% 18/7/2033	834,465	0.01
EUR 2,657,000	Rockford Tower Europe CLO 2018-1 5.397% 20/12/2031	2,847,443	0.04	USD 2,702,000	Energian Israel Finance 8.5% 30/9/2033	2,739,152	0.04
EUR 710,000	Rockford Tower Europe CLO 2018-1 6.017% 20/12/2031	752,236	0.01	USD 2,107,311	Leviathan Bond 6.75% 30/6/2030*	1,978,702	0.03
EUR 2,480,000	Rockford Tower Europe CLO 2019-1 5.305% 20/1/2033	2,607,990	0.04			5,552,319	0.08
EUR 976,000	RRE 5 Loan Management 5.413% 15/1/2037	1,032,680	0.01		Italy		
EUR 430,000	RRE 9 Loan Management 5.363% 15/10/2036	453,860	0.01	EUR 1,343,000	A2A 4.5% 19/9/2030*	1,474,144	0.02
GBP 2,746,094	Scorpio European Loan Conduit No. 34 7.1% 17/5/2029	3,406,833	0.05	EUR 675,000	ASTM 1.5% 25/1/2030	598,251	0.01
USD 1,400,000	Shire Acquisitions Investments Ireland 3.2% 23/9/2026	1,313,689	0.02	EUR 500,000	ASTM 2.375% 25/11/2033*	423,389	0.01
EUR 250,000	Sound Point Euro CLO III Funding 5.963% 15/4/2033	262,397	0.00	EUR 221,997	AutoFlorence 2 4.387% 24/12/2044	236,897	0.01
EUR 1,350,000	St Paul's CLO XII 5.263% 15/4/2033	1,418,855	0.02	EUR 286,314	AutoFlorence 2 4.787% 24/12/2044	302,025	0.01
EUR 650,000	Sutton Park CLO 5.481% 15/11/2031	691,402	0.01	EUR 153,531	AutoFlorence 2 5.987% 24/12/2044	163,282	0.00
EUR 750,000	Sutton Park CLO 6.131% 15/11/2031	786,582	0.01	EUR 1,755,000	AutoFlorence 3 4.592% 25/12/2046	1,910,885	0.03
GBP 3,202,718	Taurus 2019-2 UK 7.138% 17/11/2029	3,942,673	0.05	EUR 143,000	AutoFlorence 3 5.992% 25/12/2046	155,494	0.00
GBP 1,885,348	Taurus 2019-2 UK 7.438% 17/11/2029	2,287,821	0.03	EUR 186,000	AutoFlorence 3 6.992% 25/12/2046	202,450	0.00
GBP 879,540	Taurus 2021-1 UK 6.519% 17/5/2031	1,053,234	0.01	EUR 130,000	AutoFlorence 3 8.992% 25/12/2046	141,778	0.00
GBP 536,063	Taurus 2021-1 UK 6.869% 17/5/2031	629,248	0.01	EUR 7,389,000	Azzurra Aeroporti 2.125% 30/5/2024	7,812,195	0.11
GBP 546,983	Taurus 2021-1 UK 7.819% 17/5/2031	665,216	0.01	EUR 1,127,000	Azzurra Aeroporti 2.625% 30/5/2027	1,105,253	0.01
GBP 967,481	Taurus 2021-4 UK 6.169% 17/8/2031	1,187,517	0.02	EUR 1,858,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	2,025,444	0.03
GBP 485,148	Taurus 2021-4 UK 6.719% 17/8/2031	581,222	0.01	EUR 1,435,000	Banco BPM 2.875% 29/6/2031	1,393,422	0.02
GBP 5,203,376	Taurus 2021-4 UK 6.969% 17/8/2031	6,083,787	0.08	EUR 2,900,000	Banco BPM 3.25% 14/1/2031	2,926,097	0.04
GBP 1,725,126	Taurus 2021-4 UK 7.319% 17/8/2031	2,009,496	0.03	EUR 1,550,000	Banco BPM 3.375% 19/1/2032	1,494,580	0.02
EUR 2,300,000	Tikehau CLO VII 5.705% 20/10/2035	2,501,127	0.03	EUR 294,000	Banco BPM 5% 14/9/2030	313,929	0.00
GBP 557,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028*	580,618	0.01	EUR 3,475,000	Banco BPM 6% 14/6/2028	3,794,747	0.05
EUR 250,000	Voya Euro CLO II 5.333% 15/7/2035	263,215	0.00	EUR 137,000	Brignole 2021 4.437% 24/7/2036	147,670	0.00
EUR 500,000	Voya Euro CLO II 5.813% 15/7/2035	514,572	0.01	EUR 100,000	Brignole 2021 5.237% 24/7/2036	106,634	0.00
EUR 439,000	Voya Euro CLO III 5.313% 15/4/2033	463,401	0.01	EUR 1,900,000	CA Auto Bank 0% 16/4/2024	2,010,255	0.03
		139,045,934	1.92	EUR 5,978,852	Cassia 2022-1 5.883% 22/5/2034	6,213,634	0.08
				EUR 2,857,839	Cassia 2022-1 6.883% 22/5/2034	2,865,208	0.04
	Isle of Man			EUR 700,000	Castor 8.776% 15/2/2029	718,322	0.01
USD 1,675,000	AngloGold Ashanti 3.75% 1/10/2030	1,393,265	0.02	EUR 602,000	Cedacri Mergeco 8.424% 15/5/2028	638,647	0.01
				EUR 1,432,000	Cedacri Mergeco 9.281% 15/5/2028	1,530,438	0.02
				EUR 949,000	doValue 3.375% 31/7/2026	882,090	0.01
				EUR 1,125,000	Enel 6.375% 16/4/2028*	1,247,721	0.02
				EUR 2,491,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	2,701,869	0.04
				EUR 7,100,000	Eni 2.625% 13/10/2025	7,160,100	0.10
				EUR 2,900,000	Eni 4.25% 19/5/2033	3,128,092	0.04
				EUR 950,000	Fiber Bidco 11% 25/10/2027*	1,111,901	0.02

* All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,190,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	1,155,876	0.02	EUR 4,760,000	East Japan Railway 2.614% 8/9/2025	5,039,492	0.07
EUR 2,592,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	2,480,229	0.03	EUR 5,100,000	East Japan Railway 4.11% 22/2/2043	5,398,766	0.07
EUR 765,000	Inter Media and Communication 6.75% 9/2/2027	802,847	0.01	USD 3,000,000	Mizuho Financial 3.261% 22/5/2030	2,635,321	0.04
USD 1,400,000	Intesa Sanpaolo 5.017% 26/6/2024	1,368,933	0.02	EUR 820,000	Nissan Motor 2.652% 17/3/2026	844,901	0.01
EUR 2,100,000	Intesa Sanpaolo 5.125% 29/8/2031	2,312,116	0.03	EUR 1,280,000	Nissan Motor 3.201% 17/9/2028	1,268,487	0.02
GBP 3,575,000	Intesa Sanpaolo 5.148% 10/6/2030*	3,804,714	0.05	USD 4,900,000	Rakuten 3.546% 27/11/2024*	4,538,625	0.06
EUR 400,000	Intesa Sanpaolo 5.875% 4/3/2029	436,148	0.01	USD 905,000	Rakuten 10.25% 30/11/2024	913,991	0.01
EUR 810,335	Koromo Italy 4.432% 26/2/2035	880,861	0.01	EUR 2,288,000	SoftBank 2.125% 6/7/2024	2,401,120	0.03
EUR 2,198,000	Lottomatica 7.6% 1/6/2028	2,405,063	0.03	EUR 1,785,000	SoftBank 3.125% 19/9/2025*	1,840,996	0.03
EUR 300,000	Lottomatica 9.75% 30/9/2027*	353,263	0.01	EUR 1,815,000	SoftBank 3.875% 6/7/2032	1,542,744	0.02
EUR 4,400,000	Nexi 0% 24/2/2028	3,734,916	0.05	USD 1,000,000	SoftBank 4% 6/7/2026*	916,250	0.01
EUR 925,000	Poste Italiane 2.625% 24/3/2029	785,297	0.01	EUR 400,000	SoftBank 4.5% 20/4/2025	426,160	0.01
EUR 196,069	Progetto Quinto 4.23% 27/10/2036	212,475	0.00	USD 300,000	SoftBank 4.75% 19/9/2024*	289,875	0.00
EUR 518,311	Red & Black Auto Italy 6.482% 28/12/2031	548,876	0.01	EUR 1,181,000	SoftBank 4.75% 30/7/2025	1,256,969	0.02
EUR 3,703,000	Rekeep 7.25% 1/2/2026*	3,739,196	0.05	USD 300,000	SoftBank 6% 30/7/2025	294,375	0.01
EUR 3,744,000	Telecom Italia 1.625% 18/1/2029*	3,201,574	0.04	USD 2,487,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	2,130,382	0.03
EUR 746,000	Telecom Italia 2.375% 12/10/2027	706,150	0.01	USD 4,085,000	Takeda Pharmaceutical 2.05% 31/3/2030	3,359,276	0.05
EUR 599,000	Telecom Italia 2.75% 15/4/2025	625,593	0.01	JPY 80,000,000	Tokyu 0% 29/9/2028	572,406	0.01
EUR 400,000	Telecom Italia 2.875% 28/1/2026	413,134	0.01	JPY 80,000,000	Tokyu 0% 30/9/2030	575,690	0.01
EUR 200,000	Telecom Italia 3% 30/9/2025	209,770	0.00			36,536,134	0.51
EUR 685,000	Telecom Italia 4% 11/4/2024	739,312	0.01	Jersey			
EUR 3,469,000	Telecom Italia 6.875% 15/2/2028	3,805,960	0.05	USD 1,500,000	Aptiv / Aptiv 2.396% 18/2/2025	1,427,890	0.02
EUR 489,000	Telecom Italia 7.875% 31/7/2028	552,237	0.01	USD 1,500,000	Aptiv / Aptiv 3.25% 1/3/2032	1,272,290	0.02
EUR 700,000	UniCredit 2.731% 15/1/2032*	680,667	0.01	GBP 678,000	CPUK Finance 3.588% 28/8/2025	806,587	0.01
EUR 1,025,000	UniCredit 4.45% 16/2/2029	1,092,513	0.02	GBP 392,000	CPUK Finance 4.5% 28/8/2027*	434,237	0.01
EUR 300,000	UniCredit 4.875% 20/2/2029	324,670	0.00	GBP 457,000	CPUK Finance 4.875% 28/8/2025	554,151	0.01
EUR 400,000	UniCredit 5.375% 3/6/2025*	405,770	0.01	GBP 4,551,000	Galaxy Bidco 6.5% 31/7/2026	5,313,895	0.07
USD 1,900,000	UniCredit 7.296% 2/4/2034*	1,817,907	0.03	GBP 1,600,000	Glencore Finance Europe 3.125% 26/3/2026	1,893,351	0.03
EUR 1,000,000	UniCredit 7.5% 3/6/2026*	1,087,658	0.01	GBP 3,105,000	Heathrow Funding 2.625% 16/3/2028	3,289,841	0.04
		97,620,568	1.35	GBP 327,000	HSBC Bank Capital Funding Sterling 1 5.844% 5/11/2031	414,866	0.01
Jamaica				GBP 1,469,898	Intu Jersey 2 2.875% 1/11/2022***	334,968	0.00
USD 553,557	Digicel International Finance/Digicel international 8% 31/12/2026***	32,867	0.00	GBP 861,000	Kane Bidco 6.5% 15/2/2027	999,831	0.01
USD 1,386,646	Digicel International Finance/Digicel international 8.75% 25/5/2024	1,270,355	0.02	USD 270,000	Pikes Peak CLO 12 14.087% 20/4/2036	271,027	0.00
USD 843,566	Digicel International Finance/Digicel international 13% 31/12/2025***	603,150	0.01			17,012,934	0.23
USD 715,000	Jamaica Government International Bond 6.75% 28/4/2028	739,564	0.01	Jordan			
		2,645,936	0.04	USD 978,000	Jordan Government International Bond 4.95% 7/7/2025	954,944	0.01
Japan				USD 3,176,000	Jordan Government International Bond 5.85% 7/7/2030	2,938,260	0.04
JPY 40,000,000	Daifuku 0% 14/9/2028	290,308	0.00			3,893,204	0.05
				Kenya			
				USD 3,263,000	Republic of Kenya Government International Bond 8% 22/5/2032*	2,712,369	0.04

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
	Luxembourg						
EUR 4,918,000	Adler Financing 12.5% 30/6/2025	5,510,080	0.08	USD 293,000	Kenbourne Invest 4.7% 22/1/2028	178,730	0.00
EUR 2,946,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028 [*]	2,624,759	0.04	USD 4,035,000	Kenbourne Invest 6.875% 26/11/2024	3,396,502	0.05
GBP 418,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028 [*]	421,436	0.00	USD 628,000	Kenbourne Invest 6.875% 26/11/2024	528,902	0.01
EUR 1,822,000	Altice Financing 2.25% 15/1/2025	1,892,757	0.03	USD 1,079,000	Kernel 6.5% 17/10/2024	772,197	0.01
EUR 100,000	Altice Financing 3% 15/1/2028	84,516	0.00	USD 875,000	Kernel 6.75% 27/10/2027	533,737	0.01
EUR 672,000	Altice Financing 4.25% 15/8/2029	557,595	0.01	EUR 244,000	Kleopatra 2 6.5% 1/9/2026	166,567	0.00
EUR 400,000	Aroundtown 3.375% 23/9/2024	181,858	0.00	EUR 1,056,330	LHMC Finco 2 7.25% 2/10/2025 [*]	1,145,040	0.02
GBP 1,381,000	Aroundtown 4.75% 25/6/2024	683,444	0.01	EUR 395,000	Lion/Polaris Lux 4 7.526% 1/7/2026	425,241	0.01
USD 2,307,000	Atento Luxco 1 8% 10/2/2026	23,070	0.00	USD 1,832,979	MC Brazil Downstream Trading 7.25% 30/6/2031	1,190,410	0.02
USD 529,000	Atento Luxco 1 8% 10/2/2026	5,290	0.00	USD 2,579,892	MC Brazil Downstream Trading 7.25% 30/6/2031	1,675,485	0.02
EUR 528,000	BL Consumer Credit 2021 4.742% 25/9/2038	569,344	0.01	EUR 1,080,000	Medtronic Global 2.625% 15/10/2025	1,143,250	0.01
EUR 681,000	BL Consumer Credit 2021 5.292% 25/9/2038	731,610	0.01	USD 2,221,000	Medtronic Global 4.25% 30/3/2028	2,156,401	0.03
EUR 356,000	BL Consumer Credit 2021 6.492% 25/9/2038	380,109	0.00	USD 853,000	MHP Lux 6.25% 19/9/2029	472,895	0.01
EUR 1,070,000	Cidron Aida Finco 5% 1/4/2028	1,065,808	0.01	USD 810,000	MHP Lux 6.95% 3/4/2026	474,401	0.01
GBP 3,015,000	Cidron Aida Finco 6.25% 1/4/2028	3,377,451	0.05	USD 1,519,200	Millicom International Cellular 5.125% 15/1/2028	1,368,229	0.02
EUR 1,626,000	Cirsa Finance International 4.75% 22/5/2025	1,745,827	0.02	USD 1,412,100	Millicom International Cellular 6.625% 15/10/2026 [*]	1,382,107	0.02
EUR 771,000	Cirsa Finance International 7.875% 31/7/2028	842,189	0.01	EUR 538,000	Monitchem HoldCo 3 8.75% 1/5/2028	578,725	0.01
EUR 896,000	Cirsa Finance International 8.185% 31/7/2028	971,377	0.01	USD 4,135,000	Puma International Financing 5% 24/1/2026 [*]	3,807,549	0.05
USD 5,423,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,147,588	0.07	USD 548,000	Puma International Financing 5.125% 6/10/2024	543,063	0.01
USD 363,000	CSN Resources 5.875% 8/4/2032	293,304	0.00	EUR 4,230,000	Rossini 6.75% 30/10/2025	4,629,475	0.06
EUR 1,650,000	Cullinan Holdco Scsp 4.625% 15/10/2026 [*]	1,501,353	0.02	EUR 400,000	Rossini 7.589% 30/10/2025 [*]	435,037	0.01
EUR 800,000	Cullinan Holdco Scsp 8.413% 15/10/2026 [*]	812,726	0.01	EUR 12,651,000	SES 2.875% 27/5/2026	11,970,819	0.17
EUR 1,378,000	Dana Financing Luxembourg 8.5% 15/7/2031	1,533,298	0.02	EUR 1,700,000	SES 5.625% 29/1/2024	1,845,698	0.02
USD 909,000	EIG Pearl 3.545% 31/8/2036 [*]	757,365	0.01	EUR 1,200,000	Stena International 7.25% 15/2/2028 [*]	1,346,897	0.02
USD 3,570,000	EIG Pearl 4.387% 30/11/2046	2,707,595	0.04	EUR 3,918,000	Summer BC Holdco B 5.75% 31/10/2026 [*]	3,864,416	0.05
EUR 2,300,000	European TopSoho 4% 21/9/2021 ^{***}	1,921,438	0.03	USD 143,000	Telecom Italia Capital 6% 30/9/2034	118,781	0.00
EUR 400,000	FACT Master 4.582% 20/7/2028	430,436	0.00	USD 603,000	Tupy Overseas 4.5% 16/2/2031	488,234	0.01
EUR 4,449,000	Garfunkelux Holdco 3 6.75% 1/11/2025	3,740,188	0.05	EUR 200,000	Vivion Investments 3% 8/8/2024	187,153	0.00
GBP 1,814,000	Garfunkelux Holdco 3 7.75% 1/11/2025 [*]	1,755,900	0.03			92,929,375	1.28
EUR 1,759,883	Germany Compartment Consumer 2020-1 5.371% 14/11/2034	1,908,197	0.03		Malaysia		
EUR 639,957	Germany Compartment Consumer 2020-1 6.121% 14/11/2034	691,021	0.01	USD 885,000	Khazanah Capital 4.876% 1/6/2033	863,149	0.01
EUR 2,111,000	Herens Midco 5.25% 15/5/2029 [*]	1,234,505	0.01	USD 895,000	Khazanah Global Sukuk 4.687% 1/6/2028	881,526	0.01
				USD 500,000	TNB Global Ventures Capital 3.244% 19/10/2026	468,515	0.01
						2,213,190	0.03
					Marshall Islands		
				USD 1,707,000	Danaos 8.5% 1/3/2028	1,728,998	0.02
					Mauritius		
				USD 333,000	CA Magnum 5.375% 31/10/2026	299,114	0.01

^{*}All or a portion of this security represents a security on loan.

^{***}This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 730,000	Diamond II 7.95% 28/7/2026	719,158	0.01	USD 5,518,000	Petroleos Mexicanos 8.75% 2/6/2029	4,937,286	0.07
USD 1,025,000	HTA 7% 18/12/2025*	972,746	0.01	USD 1,375,000	Trust Fibra Uno 4.869% 15/1/2030	1,201,434	0.02
USD 744,000	India Green Energy 5.375% 29/4/2024	732,840	0.01			178,785,735	2.47
USD 292,000	India Green Power 4% 22/2/2027	258,665	0.00		Morocco		
USD 300,000	Network i2i 3.975% 3/3/2026*	275,398	0.00	USD 670,000	Morocco Government International Bond 4% 15/12/2050	439,172	0.01
USD 481,000	Network i2i 5.65% 15/1/2025	468,213	0.01				
		3,726,134	0.05	USD 1,079,000	Morocco Government International Bond 5.95% 8/3/2028*	1,080,521	0.01
	Mexico			USD 3,736,000	Morocco Government International Bond 6.5% 8/9/2033	3,760,938	0.05
USD 930,000	Banco Mercantil del Norte 5.875% 24/1/2027	821,236	0.01	USD 410,000	Morocco Government International Bond 6.5% 8/9/2033*	412,737	0.01
USD 1,571,000	Braskem Idesa SAPI 6.99% 20/2/2032	937,628	0.01	USD 1,508,000	OCP 4.5% 22/10/2025	1,465,180	0.02
EUR 998,000	Cemex 3.125% 19/3/2026*	1,050,557	0.01	USD 1,116,000	OCP 5.125% 23/6/2051	790,106	0.01
USD 4,127,000	Comision Federal de Electricidad 4.875% 15/1/2024	4,102,382	0.06			7,948,654	0.11
USD 1,492,000	Gruma 4.875% 1/12/2024*	1,473,716	0.02		Netherlands		
USD 1,220,000	Grupo Bimbo 3.875% 27/6/2024*	1,202,310	0.02	EUR 2,100,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	2,068,887	0.03
USD 814,000	Grupo Posadas 5% 30/12/2027	698,139	0.01	EUR 1,600,000	ABN AMRO Bank 0.5% 23/9/2029	1,396,701	0.02
USD 1,207,000	Metalsa Sapi 3.75% 4/5/2031*	941,020	0.01	EUR 6,600,000	ABN AMRO Bank 4.375% 20/10/2028	7,157,452	0.10
MXN 148,600,000	Mexican Bonos 7.5% 3/6/2027	8,272,296	0.11	EUR 1,800,000	ABN AMRO Bank 5.25% 26/5/2026	2,246,209	0.03
MXN 257,066,100	Mexican Bonos 7.5% 26/5/2033	13,582,320	0.19	EUR 4,000,000	ABN AMRO Bank 5.5% 21/9/2033	4,323,031	0.06
MXN 264,935,000	Mexican Bonos 7.75% 29/5/2031	14,412,529	0.20	EUR 1,200,000	Ashland Services 2% 30/1/2028	1,124,394	0.02
MXN 551,710,000	Mexican Bonos 8.5% 31/5/2029	31,665,767	0.44	EUR 4,200,000	ATF Netherlands 7.078% 20/1/2024	2,038,243	0.03
MXN 202,201,200	Mexican Bonos 8.5% 18/11/2038	11,171,784	0.15	EUR 500,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	537,303	0.01
MXN 3,579,025,400	Mexico Cetes 0% 25/7/2024	19,394,376	0.27	EUR 3,380,000	BP Capital Markets 4.323% 12/5/2035	3,636,017	0.05
MXN 1,190,127,800	Mexico Cetes 0% 3/10/2024	6,324,526	0.09	USD 933,000	Braskem Netherlands Finance 7.25% 13/2/2033*	887,760	0.01
MXN 5,180,900,000	Mexico Cetes 0% 28/11/2024	27,104,931	0.38	USD 971,000	Braskem Netherlands Finance 8.5% 23/1/2081	972,025	0.01
USD 2,858,000	Mexico Government International Bond 2.659% 24/5/2031	2,366,624	0.03	GBP 1,000,000	Cooperatieve Rabobank 1.875% 12/7/2028	1,090,806	0.01
USD 2,134,000	Mexico Government International Bond 3.75% 11/1/2028	2,024,579	0.03	EUR 9,800,000	Cooperatieve Rabobank 4% 10/1/2030	10,508,648	0.15
USD 1,610,000	Mexico Government International Bond 6.338% 4/5/2053	1,605,170	0.02	EUR 1,200,000	Cooperatieve Rabobank 4.233% 25/4/2029*	1,295,750	0.02
USD 355,000	Mexico Government International Bond 6.35% 9/2/2035	368,701	0.00	GBP 2,432,000	Deutsche Telekom International Finance 8.875% 27/11/2028	3,535,108	0.05
USD 604,000	Nemak 3.625% 28/6/2031*	462,277	0.01	EUR 590,558	Domi 2021-1 4.156% 15/6/2053	637,307	0.01
EUR 137,000	Petroleos Mexicanos 3.625% 24/11/2025	132,894	0.00	EUR 519,022	Domi 2023-1 4.901% 15/2/2055	567,185	0.01
EUR 534,000	Petroleos Mexicanos 3.75% 21/2/2024	571,145	0.01	EUR 167,000	Domi 2023-1 5.481% 15/2/2055	180,310	0.00
USD 920,000	Petroleos Mexicanos 4.25% 15/1/2025*	870,693	0.01	EUR 290,000	Dutch Property Finance 2020-2 5.064% 28/1/2058	313,756	0.01
USD 2,163,000	Petroleos Mexicanos 4.875% 18/1/2024	2,143,133	0.03	EUR 740,000	Dutch Property Finance 2021-1 4.814% 28/7/2058	797,178	0.01
USD 1,303,000	Petroleos Mexicanos 5.5% 27/6/2044*	757,095	0.01				
USD 2,231,000	Petroleos Mexicanos 5.95% 28/1/2031	1,616,471	0.02				
USD 1,859,000	Petroleos Mexicanos 6.5% 13/3/2027	1,632,946	0.02				
USD 3,185,000	Petroleos Mexicanos 6.7% 16/2/2032	2,411,363	0.03				
USD 9,908,000	Petroleos Mexicanos 6.875% 4/8/2026	9,044,666	0.13				
MXN 62,256,000	Petroleos Mexicanos 7.19% 12/9/2024	3,483,741	0.05				

* All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 585,568	Dutch Property Finance 2021-2 4.414% 28/4/2059	633,769	0.01	USD 1,485,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	1,411,507	0.02
EUR 820,000	Dutch Property Finance 2021-2 4.514% 28/4/2059	869,614	0.01	EUR 781,200	OCI 3.625% 15/10/2025	824,175	0.01
EUR 504,000	Dutch Property Finance 2021-2 4.764% 28/4/2059	527,878	0.01	EUR 858,000	OI European 2.875% 15/2/2025	910,692	0.01
GBP 800,000	E.ON International Finance 6.375% 7/6/2032	1,052,975	0.01	EUR 1,632,000	OI European 6.25% 15/5/2028	1,814,923	0.03
USD 1,215,000	Embraer Netherlands Finance 6.95% 17/1/2028	1,236,913	0.02	EUR 900,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025*	932,750	0.01
USD 307,000	Embraer Netherlands Finance 6.95% 17/1/2028	312,537	0.00	EUR 664,000	Q-Park I 1.5% 1/3/2025*	697,142	0.01
USD 1,885,000	Embraer Netherlands Finance 7% 28/7/2030	1,908,940	0.03	EUR 447,000	Q-Park I 2% 1/3/2027*	426,362	0.01
EUR 1,300,000	EnBW International Finance 3.625% 22/11/2026	1,406,649	0.02	EUR 652,000	Q-Park I 5.47% 1/3/2026*	694,326	0.01
EUR 723,000	Energizer Gamma Acquisition 3.5% 30/6/2029	643,197	0.01	EUR 6,693,000	Repsol International Finance 2.5% 22/12/2026	6,390,154	0.09
EUR 560,000	Global Switch Finance 1.375% 7/10/2030	501,580	0.01	EUR 658,000	Repsol International Finance 3.75% 11/3/2026	670,168	0.01
EUR 168,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	157,158	0.00	EUR 1,282,000	Repsol International Finance 4.247% 11/9/2028	1,266,066	0.02
EUR 504,000	Heimstaden Bostad Treasury 1% 13/4/2028	393,854	0.00	EUR 949,637	Summer BidCo 9% 15/11/2025	979,247	0.01
EUR 168,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	144,535	0.00	EUR 2,083,507	Summer BidCo 9% 15/11/2025	2,123,099	0.03
EUR 2,900,000	ING Groep 1% 16/11/2032	2,642,158	0.04	EUR 2,500,000	Telefonica Europe 3% 2/10/2023	2,705,040	0.04
EUR 3,800,000	ING Groep 1.25% 16/2/2027	3,823,889	0.05	EUR 1,400,000	Telefonica Europe 3.875% 22/6/2026	1,420,497	0.02
GBP 3,000,000	ING Groep 3% 18/2/2026	3,534,781	0.05	EUR 9,100,000	Telefonica Europe 4.375% 14/12/2024	9,708,616	0.13
EUR 1,800,000	ING Groep 4.875% 14/11/2027	1,985,124	0.03	EUR 2,600,000	Telefonica Europe 5.875% 31/3/2024	2,838,496	0.04
EUR 3,400,000	ING Groep 5% 20/2/2035	3,599,068	0.05	EUR 3,200,000	Telefonica Europe 6.135% 3/2/2030	3,397,840	0.05
EUR 202,000	Jubilee Place 5.263% 17/1/2059	210,688	0.00	EUR 1,200,000	TenneT 2.374% 22/7/2025	1,233,908	0.02
EUR 1,500,000	Koninklijke KPN 2% 8/11/2024	1,553,045	0.02	EUR 1,000,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	933,411	0.01
EUR 50,540	Magoi 2019 4.932% 27/7/2039	54,090	0.00	EUR 1,242,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,235,167	0.02
EUR 25,332	Magoi 2019 5.332% 27/7/2039	26,935	0.00	EUR 887,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	834,147	0.01
EUR 25,331	Magoi 2019 6.132% 27/7/2039	27,261	0.00	EUR 702,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	752,991	0.01
USD 1,066,000	MEGlobal 2.625% 28/4/2028*	941,465	0.01	EUR 3,207,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	3,571,711	0.05
USD 961,000	MEGlobal 2.625% 28/4/2028*	848,731	0.01	EUR 392,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	446,161	0.01
USD 984,000	MEGlobal 4.25% 3/11/2026	945,112	0.01	USD 400,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	424,342	0.01
USD 1,565,000	Metinvest 7.65% 1/10/2027	974,588	0.02	EUR 1,000,000	Thermo Fisher Scientific Finance I 0% 18/11/2025	999,511	0.01
USD 303,000	Metinvest 8.5% 23/4/2026	204,525	0.00	EUR 1,000,000	Trivium Packaging Finance 3.75% 15/8/2026	986,926	0.01
USD 782,000	Metinvest 8.5% 23/4/2026	527,850	0.01	USD 977,000	Trivium Packaging Finance 5.5% 15/8/2026	923,384	0.01
USD 227,000	Mondelez International Netherlands 1.25% 24/9/2026	200,591	0.00	EUR 317,000	Trivium Packaging Finance 7.531% 15/8/2026	338,875	0.00
EUR 1,500,000	Naturgy Finance 2.374% 23/11/2026	1,445,961	0.02	EUR 1,248,000	United 4% 15/11/2027*	1,169,155	0.02
EUR 1,000,000	Naturgy Finance 3.375% 24/4/2024	1,065,959	0.02	EUR 3,100,000	Viterra Finance 0.375% 24/9/2025	3,093,524	0.04
EUR 409,000	Nobian Finance 3.625% 15/7/2026*	395,228	0.01	EUR 3,319,000	Viterra Finance 1% 24/9/2028	3,050,080	0.04
USD 2,250,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,973,947	0.03	GBP 500,000	Volkswagen Financial Services 1.875% 3/12/2024	600,528	0.01
USD 3,862,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	3,695,432	0.05				
USD 1,300,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	1,217,496	0.01				
USD 1,500,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	1,443,180	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 2,700,000	Volkswagen Financial Services 2.125% 27/6/2024	3,323,775	0.05		Panama		
GBP 400,000	Volkswagen Financial Services 4.25% 9/10/2025	486,991	0.01	USD 744,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	558,357	0.01
GBP 5,000,000	Volkswagen Financial Services 5.5% 7/12/2026	6,207,872	0.09	EUR 1,084,000	Carnival 7.625% 1/3/2026	1,173,546	0.02
EUR 9,800,000	Volkswagen International Finance 3.375% 27/6/2024	10,382,600	0.14	USD 2,778,000	Panama Government International Bond 3.16% 23/1/2030	2,417,596	0.03
EUR 300,000	Volkswagen International Finance 3.748% 28/12/2027	282,796	0.00	USD 905,000	Panama Government International Bond 3.875% 17/3/2028	852,044	0.01
EUR 1,400,000	Volkswagen International Finance 3.875% 17/6/2029	1,270,512	0.02	USD 5,012,000	Panama Government International Bond 6.4% 14/2/2035	5,146,867	0.07
EUR 1,100,000	Volkswagen International Finance 4.375% 28/3/2031	979,248	0.01	USD 3,257,000	Panama Government International Bond 6.853% 28/3/2054*	3,318,231	0.05
EUR 700,000	Volkswagen International Finance 7.5% 6/9/2028	766,844	0.01			13,466,641	0.19
EUR 2,200,000	Wintershall Dea Finance 0.84% 25/9/2025	2,221,623	0.03		Paraguay		
EUR 3,100,000	Wintershall Dea Finance 1.332% 25/9/2028	2,864,229	0.04	USD 1,565,000	Frigorifico Concepcion 7.7% 21/7/2028	1,335,407	0.02
EUR 2,000,000	Wintershall Dea Finance 1.823% 25/9/2031	1,724,385	0.02	USD 2,095,000	Paraguay Government International Bond 5.6% 13/3/2048	1,800,401	0.03
EUR 8,000,000	Wintershall Dea Finance 2 2.499% 20/4/2026	7,568,578	0.11			3,135,808	0.05
EUR 1,100,000	Wintershall Dea Finance 2 3% 20/7/2028	961,316	0.01		Peru		
EUR 400,000	ZF Europe Finance 2% 23/2/2026	400,119	0.00	USD 1,975,000	Financiera de Desarrollo 4.75% 15/7/2025	1,937,011	0.02
EUR 500,000	ZF Europe Finance 2.5% 23/10/2027	480,653	0.01	USD 4,021,000	Peruvian Government International Bond 1.862% 1/12/2032	3,036,257	0.04
EUR 200,000	Ziggo 2.875% 15/1/2030*	179,828	0.00	USD 2,111,000	Peruvian Government International Bond 2.783% 23/1/2031	1,792,228	0.03
		188,347,063	2.61			6,765,496	0.09
	Nigeria				Philippines		
USD 1,729,000	Nigeria Government International Bond 7.375% 28/9/2033	1,319,253	0.02	PHP 148,600,000	Philippine Government Bond 7% 13/7/2038	2,748,151	0.04
USD 2,693,000	Nigeria Government International Bond 7.625% 28/11/2047*	1,849,687	0.02	USD 400,000	Philippine Government International Bond 2.65% 10/12/2045	259,596	0.00
USD 3,184,000	Nigeria Government International Bond 7.875% 16/2/2032	2,587,080	0.04	USD 1,000,000	Rizal Commercial Banking 6.5% 27/8/2025	916,040	0.01
USD 1,398,000	Nigeria Government International Bond 8.375% 24/3/2029	1,232,001	0.02			3,923,787	0.05
USD 795,000	Nigeria Government International Bond 9.248% 21/1/2049	639,188	0.01		Poland		
		7,627,209	0.11	USD 3,287,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	3,225,369	0.05
	Norway			EUR 1,261,000	Republic of Poland Government International Bond 4.25% 14/2/2043	1,337,354	0.02
EUR 784,000	Equinor 1.375% 22/5/2032*	710,667	0.01	USD 947,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	919,475	0.01
EUR 1,300,000	Nassa Topco 2.875% 6/4/2024	1,386,071	0.02	USD 1,447,000	Republic of Poland Government International Bond 5.5% 4/4/2053	1,410,232	0.02
EUR 710,000	Var Energi 5.5% 4/5/2029	778,442	0.01			6,892,430	0.10
		2,875,180	0.04		Portugal		
	Oman			EUR 164,670	Ares Lusitani-STC / Pelican Finance 2 5.887% 25/1/2035	176,041	0.00
USD 2,475,000	Oman Government International Bond 6.5% 8/3/2047	2,329,631	0.03				
USD 2,969,000	Oman Government International Bond 6.75% 17/1/2048	2,871,127	0.04				
USD 909,000	Oman Sovereign Sukuk 4.397% 1/6/2024	895,151	0.01				
USD 744,000	OQ SAOC 5.125% 6/5/2028	712,536	0.01				
		6,808,445	0.09				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 713,570	Ares Lusitani-STC / Pelican Finance 2 7.887% 25/1/2035	759,147	0.01	USD 2,636,000	Saudi Government International Bond 4.5% 17/4/2030	2,572,776	0.04
EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	46,653	0.00	USD 2,089,000	Saudi Government International Bond 5% 18/1/2053*	1,859,993	0.03
EUR 20,500,000	Banco Espirito Santo 4% 21/1/2019***	4,781,896	0.06			6,887,372	0.10
EUR 2,000,000	Banco Espirito Santo 4.75% 15/1/2018**	466,526	0.01		Senegal		
EUR 3,500,000	EDP - Energias de Portugal 1.7% 20/7/2080	3,509,662	0.05	EUR 296,000	Senegal Government International Bond 4.75% 13/3/2028*	277,423	0.00
EUR 874,353	TAGUS - Sociedade de Titularizacao de Creditos 0.7% 12/2/2024	938,893	0.02	EUR 419,000	Senegal Government International Bond 5.375% 8/6/2037	304,684	0.00
EUR 687,541	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.462% 23/9/2038	700,143	0.01	USD 1,366,000	Senegal Government International Bond 6.25% 23/5/2033*	1,120,543	0.02
EUR 143,558	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.582% 28/10/2040	152,446	0.00	USD 473,000	Senegal Government International Bond 6.75% 13/3/2048	330,043	0.01
EUR 502,451	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.182% 28/10/2040	523,064	0.01			2,032,693	0.03
		12,054,471	0.17		Singapore		
	Puerto Rico			USD 343,000	ABJA Investment 5.45% 24/1/2028	336,967	0.00
USD 590,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	548,262	0.01	USD 1,178,000	Continuum Energy Aura 9.5% 24/2/2027	1,171,390	0.02
				USD 1,029,394	Continuum Energy Levanter 4.5% 9/2/2027	961,197	0.01
				USD 187,162	Continuum Energy Levanter 4.5% 9/2/2027*	174,763	0.00
				USD 600,000	DBS 3.3% 27/2/2025	569,439	0.01
				USD 482,760	LLPL Capital 6.875% 4/2/2039*	428,630	0.01
USD 500,000	Qatar Government International Bond 4% 14/3/2029*	483,533	0.01	USD 5,105,000	Pfizer Investment Enterprises 4.65% 19/5/2025	5,047,977	0.07
	Romania			USD 2,383,000	Pfizer Investment Enterprises 4.75% 19/5/2033	2,347,342	0.03
EUR 2,800,000	RCS & RDS 2.5% 5/2/2025	2,914,707	0.04	USD 2,280,000	Pfizer Investment Enterprises 5.3% 19/5/2053	2,284,727	0.03
EUR 2,348,000	Romanian Government International Bond 2.124% 16/7/2031*	1,940,712	0.03	SGD 1,000,000	Straits Trading 3.25% 13/2/2028	651,022	0.01
EUR 3,556,000	Romanian Government International Bond 2.125% 7/3/2028	3,395,174	0.05	USD 200,000	TML 4.35% 9/6/2026	184,562	0.00
EUR 2,469,000	Romanian Government International Bond 2.5% 8/2/2030	2,242,606	0.03			14,158,016	0.19
EUR 2,348,000	Romanian Government International Bond 2.875% 11/3/2029*	2,248,330	0.03		South Africa		
USD 2,262,000	Romanian Government International Bond 5.25% 25/11/2027	2,223,026	0.03	ZAR 83,331,646	Republic of South Africa Government Bond 8% 31/1/2030	3,979,481	0.05
		14,964,555	0.21	ZAR 36,835,021	Republic of South Africa Government Bond 8.75% 31/1/2044*	1,426,784	0.02
	Russian Federation			ZAR 206,119,562	Republic of South Africa Government Bond 9% 31/1/2040	8,404,662	0.12
RUB 352,509,000	Russian Federal Bond - OFZ 6.1% 18/7/2035	1,028,526	0.01	ZAR 193,874,767	Republic of South Africa Government Bond 10.5% 21/12/2026	10,796,190	0.15
				USD 2,154,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	1,900,841	0.03
	Saudi Arabia			USD 3,442,000	Republic of South Africa Government International Bond 5% 12/10/2046	2,289,756	0.03
USD 129,000	Saudi Government International Bond 3.25% 26/10/2026	122,043	0.00				
USD 3,503,000	Saudi Government International Bond 3.45% 2/2/2061	2,332,560	0.03				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,075,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	1,841,334	0.02	EUR 200,000	Banco Santander 4.213% 16/1/2025	217,417	0.00
		30,639,048	0.42	EUR 2,400,000	Banco Santander 4.375% 14/1/2026*	2,190,010	0.03
	South Korea			EUR 1,200,000	Banco Santander 5.75% 23/8/2033	1,299,149	0.02
USD 1,760,000	GS Caltex 5.375% 7/8/2028	1,747,451	0.02	EUR 700,000	Bankinter 4.375% 3/5/2030	758,322	0.01
USD 400,000	Kookmin Bank 4.35% 2/7/2024	390,302	0.01	EUR 800,000	CaixaBank 6.375% 19/9/2023*	870,126	0.01
USD 200,000	Korea National Oil 4.75% 3/4/2026	196,756	0.00	EUR 600,000	CaixaBank 6.75% 13/6/2024	641,746	0.01
USD 200,000	Korea National Oil 4.875% 3/4/2028	197,562	0.01	EUR 1,100,000	Cellnex Finance 1% 15/9/2027	1,039,403	0.02
USD 360,000	LG Chem 2.375% 7/7/2031	289,713	0.00	EUR 1,400,000	Cellnex Finance 1.5% 8/6/2028*	1,319,299	0.02
USD 538,000	POSCO 5.625% 17/1/2026*	538,498	0.01	EUR 2,700,000	Cellnex Finance 2% 15/2/2033*	2,306,888	0.03
USD 582,000	POSCO 5.75% 17/1/2028	586,254	0.01	USD 200,000	Cellnex Finance 3.875% 7/7/2041	142,264	0.00
USD 200,000	POSCO 5.875% 17/1/2033*	206,239	0.00	EUR 4,700,000	Cellnex Telecom 0.75% 20/11/2031	3,922,184	0.05
USD 400,000	SK Hynix 6.25% 17/1/2026*	401,652	0.01	EUR 1,700,000	Cellnex Telecom 1.75% 23/10/2030*	1,514,498	0.02
USD 1,765,000	SK Hynix 6.375% 17/1/2028	1,786,127	0.03	EUR 700,000	Cellnex Telecom 1.875% 26/6/2029	650,494	0.01
USD 200,000	SK Hynix 6.375% 17/1/2028*	202,394	0.00	EUR 200,000	Cellnex Telecom 2.125% 11/8/2030	210,989	0.00
USD 250,000	SK Hynix 6.5% 17/1/2033	253,439	0.00	EUR 741,000	Food Service Project 5.5% 21/1/2027*	767,297	0.01
		6,796,387	0.10	EUR 233,185	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	238,845	0.00
	Spain			EUR 388,642	FT Santander Consumer Spain Auto 2020-1 4.522% 21/3/2033	417,140	0.01
USD 1,304,682	AI Candelaria Spain 7.5% 15/12/2028	1,212,415	0.02	EUR 116,593	FT Santander Consumer Spain Auto 2020-1 5.522% 21/3/2033	124,540	0.00
EUR 244,215	Autonoria Spain 2021 FT 4.442% 31/1/2039	261,725	0.00	EUR 729,000	Grupo Antolin-Irausa 3.5% 30/4/2028	586,095	0.01
EUR 1,282,130	Autonoria Spain 2021 FT 4.692% 31/1/2039	1,361,801	0.02	GBP 600,000	Iberdrola Finanzas 7.375% 29/1/2024	764,819	0.01
EUR 549,485	Autonoria Spain 2021 FT 5.192% 31/1/2039	581,505	0.01	EUR 1,100,000	International Consolidated Airlines 3.75% 25/3/2029*	1,044,206	0.01
EUR 305,269	Autonoria Spain 2021 FT 6.292% 31/1/2039	319,931	0.01	EUR 515,000	Kaixo Bondco Telecom 5.125% 30/9/2029	493,943	0.01
EUR 122,108	Autonoria Spain 2021 FT 7.542% 31/1/2039	126,973	0.00	EUR 3,672,000	Lorca Telecom Bondco 4% 18/9/2027	3,707,116	0.05
EUR 261,052	Autonoria Spain 2022 FT 6.442% 27/1/2040	285,795	0.00	EUR 104,298,000	Spain Government Bond 2.55% 31/10/2032	105,632,070	1.46
EUR 87,017	Autonoria Spain 2022 FT 7.842% 28/1/2040	95,731	0.00	EUR 9,733,000	Spain Government Bond 2.9% 31/10/2046	8,896,551	0.12
EUR 435,087	Autonoria Spain 2022 FT 10.642% 29/1/2040	479,075	0.01	EUR 88,392,000	Spain Government Bond 3.15% 30/4/2033	93,515,913	1.29
EUR 1,600,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024	1,717,928	0.02	EUR 8,423,000	Spain Government Bond 3.45% 30/7/2066	7,985,614	0.11
EUR 900,000	Banco de Sabadell 2% 17/1/2030*	910,272	0.01	EUR 15,880,000	Spain Government Bond 3.55% 31/10/2033	17,303,101	0.24
EUR 1,700,000	Banco de Sabadell 2.5% 15/4/2031	1,648,632	0.02	EUR 4,914,000	Spain Government Bond 3.9% 30/7/2039	5,347,148	0.08
EUR 1,100,000	Banco de Sabadell 2.625% 24/3/2026	1,150,392	0.02	GBP 6,253,000	Telefonica Emisiones 5.375% 2/2/2026	7,825,981	0.11
EUR 1,000,000	Banco de Sabadell 5.25% 7/2/2029	1,078,517	0.01			298,000,924	4.12
GBP 2,300,000	Banco Santander 3.125% 6/10/2026	2,697,928	0.04		Sri Lanka		
EUR 8,000,000	Banco Santander 3.625% 27/9/2026	8,577,534	0.12	USD 306,000	Sri Lanka Government International Bond 5.75% 18/4/2023***	143,352	0.00
EUR 1,100,000	Banco Santander 3.75% 16/1/2026	1,183,212	0.02				
EUR 2,400,000	Banco Santander 3.875% 16/1/2028	2,578,390	0.04				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 821,000	Sri Lanka Government International Bond 6.35% 28/6/2024	383,078	0.01	USD 600,000	Minor International 2.7% 19/4/2026	547,770	0.01
USD 677,000	Sri Lanka Government International Bond 6.85% 14/3/2024*	315,428	0.00	USD 700,000	Thaioil Treasury Center 3.75% 18/6/2050	449,708	0.00
		841,858	0.01			2,938,412	0.04
	Sweden				Turkey		
EUR 777,000	Fastighets Balder 2.873% 2/6/2081	567,088	0.01	USD 1,081,383	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	1,004,106	0.01
EUR 168,000	Heimstaden Bostad 1.125% 21/1/2026	152,379	0.00		Ukraine		
EUR 3,976,000	Heimstaden Bostad 2.625% 1/2/2027	1,872,811	0.03	EUR 2,027,000	Ukraine Government International Bond 4.375% 27/1/2032	521,756	0.01
EUR 1,000,000	Heimstaden Bostad 3.375% 15/1/2026	508,242	0.01	USD 5,138,000	Ukraine Government International Bond 7.253% 15/3/2035	1,391,422	0.02
EUR 129,236	Intrum 3.125% 15/7/2024	133,600	0.00	USD 8,228,000	Ukraine Government International Bond 7.253% 15/3/2035	2,228,225	0.03
EUR 3,879,000	Intrum 4.875% 15/8/2025*	3,650,729	0.05	USD 5,543,000	Ukraine Government International Bond 7.375% 25/9/2034	1,475,824	0.02
GBP 1,000,000	Swedbank 1.375% 8/12/2027	1,082,622	0.01	USD 1,582,000	Ukraine Government International Bond 7.375% 25/9/2034	421,207	0.01
EUR 1,524,000	Verisure 3.25% 15/2/2027	1,490,971	0.02	USD 1,287,000	Ukraine Government International Bond 7.75% 1/9/2025	418,275	0.01
EUR 1,498,000	Verisure 3.875% 15/7/2026	1,534,836	0.02	USD 825,000	Ukraine Government International Bond 7.75% 1/9/2026	240,488	0.00
EUR 2,220,000	Volvo Treasury 2.625% 20/2/2026	2,337,610	0.03	USD 674,000	Ukraine Government International Bond 7.75% 1/9/2028	194,786	0.00
EUR 1,770,000	Volvo Treasury 3.625% 25/5/2027	1,910,310	0.03	USD 2,673,000	Ukraine Government International Bond 7.75% 1/8/2041	1,229,580	0.02
GBP 2,740,000	Volvo Treasury 4.75% 15/6/2026	3,387,638	0.05	USD 1,131,000	Ukraine Government International Bond 8.994% 1/2/2026	344,955	0.00
		18,628,836	0.26	USD 1,255,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	928,700	0.01
	Switzerland					9,395,218	0.13
EUR 2,300,000	Credit Suisse 0.25% 5/1/2026	2,272,181	0.03		United Arab Emirates		
EUR 5,952,000	Credit Suisse 0.25% 1/9/2028	5,332,423	0.07	USD 401,000	Abu Dhabi National Energy 4.696% 24/4/2033	393,983	0.01
USD 1,620,000	Credit Suisse 2.95% 9/4/2025	1,537,984	0.02	USD 1,140,000	Aldar Investment Properties Sukuk 4.875% 24/5/2033	1,122,957	0.02
USD 683,000	Credit Suisse 3.625% 9/9/2024	664,279	0.01	USD 1,161,000	MDGH GMTN RSC 4.375% 22/11/2033	1,097,725	0.01
USD 4,625,000	Credit Suisse 3.7% 21/2/2025	4,455,759	0.06			2,614,665	0.04
USD 1,625,000	Credit Suisse 5% 9/7/2027	1,578,913	0.02		United Kingdom		
EUR 7,932,000	Credit Suisse 5.5% 20/8/2026	8,893,769	0.12	EUR 400,000	Agps Bondco 5% 14/1/2029	127,186	0.00
GBP 1,000,000	Credit Suisse 7.75% 10/3/2026	1,310,021	0.02	EUR 2,100,000	Agps Bondco 5.5% 13/11/2026	766,107	0.01
USD 2,000,000	Credit Suisse 7.95% 9/1/2025	2,038,924	0.03	EUR 6,400,000	Agps Bondco 6% 5/8/2025	2,700,733	0.04
EUR 4,400,000	UBS 0.65% 14/1/2028	4,224,968	0.06		Allwyn Entertainment Financing UK 7.25% 30/4/2030	1,148,267	0.02
EUR 1,500,000	UBS 1% 21/3/2025	1,597,091	0.02		Anglo American Capital 1.625% 18/9/2025*	2,485,132	0.04
USD 1,981,000	UBS 1.305% 2/2/2027	1,766,435	0.02				
USD 683,000	UBS 2.193% 5/6/2026*	635,975	0.01				
USD 1,787,000	UBS 2.593% 11/9/2025	1,722,413	0.02				
EUR 1,300,000	UBS 3.25% 2/4/2026	1,383,856	0.02				
USD 200,000	UBS 5.125% 29/7/2026	180,139	0.00				
USD 400,000	UBS 7% 31/1/2024	397,152	0.01				
USD 1,960,000	UBS 7% 19/2/2025*	1,913,313	0.03				
GBP 1,400,000	UBS 7% 30/9/2027	1,796,903	0.03				
EUR 7,300,000	UBS 7.75% 1/3/2029	8,955,416	0.12				
		52,657,914	0.72				
	Thailand						
USD 890,000	Bangkok Bank 5% 23/9/2025*	842,830	0.01				
USD 524,000	Kasikornbank 3.343% 2/10/2031	470,204	0.01				
USD 690,000	Krung Thai Bank 4.4% 25/3/2026	627,900	0.01				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 710,000	Anglo American Capital 4.5% 15/9/2028*	772,965	0.01	USD 1,300,000	British Telecommunications 4.875% 23/11/2081	1,067,325	0.01
EUR 3,300,000	Anglo American Capital 4.75% 21/9/2032*	3,538,322	0.05	GBP 3,200,000	British Telecommunications 5.75% 7/12/2028	4,015,979	0.06
EUR 4,170,000	Anglo American Capital 5% 15/3/2031*	4,556,660	0.06	GBP 2,575,000	British Telecommunications 8.375% 20/12/2083	3,269,307	0.05
GBP 125,000	Atlas Funding 2021-1 6.874% 25/7/2058	158,073	0.00	GBP 225,000	Canada Square Funding 2021-2 6.214% 17/6/2058	280,579	0.00
GBP 110,000	Atlas Funding 2021-1 7.424% 25/7/2058	138,987	0.00	GBP 102,000	Canada Square Funding 2021-2 6.614% 17/6/2058	126,200	0.00
GBP 877,248	Atlas Funding 2023-1 6.345% 20/1/2061	1,113,542	0.02	GBP 318,000	Canada Square Funding 6 6.601% 17/1/2059	385,623	0.01
GBP 304,000	Atlas Funding 2023-1 7.095% 20/1/2061	384,202	0.01	GBP 178,000	Canada Square Funding 6 7.001% 17/1/2059	210,072	0.00
GBP 200,000	Atlas Funding 2023-1 7.945% 20/1/2061	252,108	0.00	GBP 1,000,000	Canary Wharf Finance II 6.684% 22/10/2037	1,032,141	0.01
GBP 103,000	Atlas Funding 2023-1 8.995% 20/1/2061	130,018	0.00	GBP 4,190,000	Canary Wharf Finance II 7.409% 22/10/2037	4,202,176	0.06
USD 1,611,422	Avianca Midco 2 9% 1/12/2028	1,411,533	0.02	EUR 200,000	Carnival 1% 28/10/2029	145,651	0.00
GBP 744,865	Azure Finance NO 2 8.195% 20/7/2030	946,221	0.01	EUR 1,071,000	Chanel Ceres 0.5% 31/7/2026	1,045,564	0.01
EUR 400,000	Babcock International 1.375% 13/9/2027	387,114	0.01	EUR 2,404,000	Channel Link Enterprises Finance 2.706% 30/6/2050	2,384,307	0.03
GBP 2,000,000	Babcock International 1.875% 5/10/2026	2,224,338	0.03	GBP 1,850,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,959,093	0.03
GBP 1,000,000	Barclays 3% 8/5/2026	1,159,665	0.02	GBP 220,000	CMF 2020-1 6.196% 16/1/2057	278,500	0.00
GBP 1,000,000	Barclays 3.25% 12/2/2027	1,138,349	0.02	GBP 105,000	CMF 2020-1 6.446% 16/1/2057	132,706	0.00
GBP 1,000,000	Barclays 3.75% 22/11/2030	1,157,096	0.02	GBP 898,000	Constellation Automotive Financing 4.875% 15/7/2027*	912,860	0.01
EUR 1,790,000	Barclays 4.918% 8/8/2030	1,945,674	0.03	GBP 1,030,947	Dignity Finance 3.546% 31/12/2034	1,151,924	0.02
EUR 7,000,000	Barclays 5.262% 29/1/2034	7,592,984	0.10	GBP 350,000	Dignity Finance 4.696% 31/12/2049	280,413	0.00
USD 500,000	Barclays 6.125% 15/12/2025	444,316	0.01	GBP 18,962	Dowson 2021-2 5.875% 20/10/2028	24,040	0.00
GBP 600,000	Barclays 6.375% 15/12/2025	675,974	0.01	GBP 400,000	Dowson 2021-2 6.395% 20/10/2028	507,174	0.01
GBP 400,000	Barclays 7.125% 15/6/2025	468,237	0.01	GBP 1,300,000	Dowson 2021-2 6.795% 20/10/2028	1,644,674	0.02
USD 861,000	Barclays 8% 15/6/2024	844,654	0.01	GBP 1,143,000	Dowson 2022-1 7.445% 20/1/2029	1,440,593	0.02
GBP 520,000	Barley Hill NO 2 6.895% 27/8/2058	633,698	0.01	GBP 725,000	Dowson 2022-1 7.895% 20/1/2029	902,837	0.01
EUR 700,000	BAT International Finance 2.75% 25/3/2025*	744,818	0.01	GBP 451,000	Dowson 2022-2 8.895% 20/8/2029	576,418	0.01
EUR 700,000	BCP V Modular Services Finance II 4.75% 30/11/2028*	642,049	0.01	GBP 245,000	Dowson 2022-2 10.445% 20/8/2029	310,520	0.01
GBP 400,000	BCP V Modular Services Finance II 6.125% 30/11/2028	416,060	0.01	EUR 2,820,000	DS Smith 4.5% 27/7/2030	3,040,760	0.04
GBP 2,985,000	Bellis Acquisition 3.25% 16/2/2026	3,253,238	0.04	EUR 3,498,000	EC Finance 3% 15/10/2026	3,570,979	0.05
GBP 3,498,000	Bellis Acquisition 4.5% 16/2/2026	3,894,327	0.05	GBP 364,219	Finsbury Square 5.647% 16/12/2067	459,050	0.01
GBP 1,826,000	BG Energy Capital 5.125% 1/12/2025	2,287,034	0.03	GBP 544,000	Finsbury Square 5.997% 16/12/2067	678,896	0.01
EUR 9,176,000	BP Capital Markets 3.25% 22/3/2026	9,321,743	0.13	GBP 1,045,000	Finsbury Square 6.247% 16/12/2067	1,281,852	0.02
EUR 1,658,000	BP Capital Markets 3.625% 22/3/2029	1,585,675	0.02	GBP 862,088	Finsbury Square 2021-2 5.797% 16/12/2071	1,088,033	0.02
GBP 607,000	Brants Bridge 2023-1 5.952% 14/6/2066	767,486	0.01	GBP 435,000	Finsbury Square 2021-2 6.247% 16/12/2071	545,068	0.01
EUR 8,375,000	British Telecommunications 1.874% 18/8/2080*	8,312,254	0.12				
USD 1,000,000	British Telecommunications 4.25% 23/11/2081	882,991	0.01				

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 371,000	Finsbury Square 2021-2 6.397% 16/12/2071	454,684	0.01	GBP 3,834,000	Informa 3.125% 5/7/2026	4,481,302	0.06
GBP 201,000	Finsbury Square 2021-2 6.697% 16/12/2071	240,013	0.00	USD 200,000	International Game Technology 6.25% 15/1/2027	198,279	0.00
GBP 116,000	Funding V 6.895% 15/10/2025	146,827	0.00	GBP 1,582,000	Iron Mountain UK 3.875% 15/11/2025	1,890,431	0.03
GBP 3,104,000	Funding VI 6.595% 15/7/2026	3,941,252	0.06	EUR 990,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	969,328	0.01
GBP 736,000	Funding VI 8.295% 15/7/2026	938,775	0.01	EUR 300,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	329,562	0.01
GBP 1,236,000	Funding VIII 6.375% 15/5/2028	1,567,546	0.02	GBP 776,000	Jerrold Finco 4.875% 15/1/2026	880,290	0.01
GBP 229,000	Funding VIII 7.695% 15/5/2028	290,930	0.00	GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.208% 12/6/2057	465,855	0.01
GBP 145,000	Funding VIII 8.695% 15/5/2028	184,260	0.00	GBP 260,363	Lanebrook Mortgage Transaction 2021-1 5.809% 20/7/2058	326,623	0.00
GBP 218,000	Gemgarto 2021-1 6.297% 16/12/2067	271,313	0.00	GBP 173,000	Lanebrook Mortgage Transaction 2021-1 6.109% 20/7/2058	213,777	0.00
GBP 1,880,000	Great Hall Mortgages No 1 5.439% 18/6/2039	2,284,261	0.03	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.409% 20/7/2058	192,437	0.00
GBP 2,454,784	Greene King Finance 3.593% 15/3/2035	2,587,108	0.04	GBP 102,000	Lanebrook Mortgage Transaction 2021-1 6.809% 20/7/2058	122,079	0.00
GBP 981,897	Greene King Finance 4.064% 15/3/2035	1,050,114	0.02	USD 626,000	Liquid Telecommunications Financing 5.5% 4/9/2026	391,720	0.01
GBP 300,000	Greene King Finance 6.903% 15/12/2034	302,772	0.00	GBP 981,000	Lloyds Banking 1.875% 15/1/2026	1,170,449	0.02
GBP 300,000	Greene King Finance 7.08% 15/3/2036	300,326	0.00	GBP 1,800,000	Lloyds Banking 2% 12/4/2028	1,945,629	0.03
GBP 741,000	Harben Finance 6.242% 28/9/2055	896,354	0.01	GBP 2,000,000	Lloyds Banking 2.25% 16/10/2024	2,429,545	0.03
GBP 441,000	Harben Finance 6.592% 28/9/2055	515,261	0.01	EUR 900,000	Lloyds Banking 4.947% 27/6/2025	915,159	0.01
GBP 400,000	Heathrow Finance 3.875% 1/3/2027*	437,648	0.01	USD 800,000	Lloyds Banking 7.5% 27/6/2024*	780,829	0.01
GBP 405,000	Heathrow Finance 4.125% 1/9/2029	415,727	0.01	GBP 299,000	London Cards NO 1 8.945% 15/5/2033	377,913	0.01
GBP 1,099,000	Heathrow Finance 4.75% 1/3/2024	1,368,934	0.02	GBP 383,088	London Wall Mortgage Capital 5.968% 15/5/2051	482,414	0.01
GBP 518,000	Heathrow Finance 5.75% 3/3/2025*	638,641	0.01	GBP 219,284	London Wall Mortgage Capital 6.018% 15/5/2052	276,203	0.00
GBP 183,000	Hermitage 2023 7.646% 21/9/2033	232,200	0.00	GBP 1,483,000	Mitchells & Butlers Finance 7.347% 15/6/2036	1,524,699	0.02
GBP 199,992	Hops Hill No 1 7.045% 27/5/2054	252,899	0.00	GBP 550,000	Mobico 4.25% 26/11/2025	608,558	0.01
GBP 99,997	Hops Hill No 1 7.545% 27/5/2054	124,930	0.00	GBP 614,702	Mortimer BTL 2021-1 5.733% 23/6/2053	771,374	0.01
GBP 1,391,000	Hops Hill No 3 0% 21/12/2055	1,757,569	0.02	GBP 198,000	Mortimer BTL 2021-1 6.133% 23/6/2053	246,495	0.00
GBP 1,127,000	Hops Hill No 3 6.532% 21/12/2055	1,410,398	0.02	GBP 111,000	Mortimer BTL 2021-1 6.483% 23/6/2053	135,843	0.00
GBP 1,041,000	Hops Hill No 3 7.332% 21/12/2055	1,293,858	0.02	EUR 3,200,000	National Grid 3.245% 30/3/2034	3,120,360	0.04
GBP 1,000,000	Hops Hill No2 7.445% 27/11/2054	1,277,891	0.02	GBP 695,000	National Grid Electricity Distribution South West 5.875% 25/3/2027	882,368	0.01
GBP 264,000	Hops Hill No2 8.045% 27/11/2054	333,723	0.01	GBP 900,000	National Grid Electricity Transmission 5.875% 2/2/2024	1,139,972	0.02
GBP 8,060,000	HSBC 1.75% 24/7/2027	8,983,431	0.12	GBP 1,400,000	Nationwide Building Society 5.75% 20/6/2027*	1,527,644	0.02
GBP 2,200,000	HSBC 2.256% 13/11/2026	2,550,150	0.04	GBP 3,170,000	NatWest 2.875% 19/9/2026	3,715,584	0.05
GBP 1,300,000	Imperial Brands Finance 5.5% 28/9/2026	1,608,271	0.02	GBP 1,000,000	NatWest 3.125% 28/3/2027	1,161,416	0.02
GBP 700,000	Imperial Brands Finance 8.125% 15/3/2024	895,523	0.01	GBP 1,700,000	NatWest Markets 6.375% 8/11/2027	2,159,811	0.03
EUR 1,400,000	INEOS Finance 6.625% 15/5/2028*	1,511,276	0.02	USD 8,097,000	Neptune Energy Bondco 6.625% 15/5/2025	8,063,802	0.11
EUR 2,414,000	INEOS Quattro Finance 2 2.5% 15/1/2026	2,388,515	0.03				
EUR 5,470,000	Informa 2.125% 6/10/2025	5,687,561	0.08				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.745% 15/3/2029	979,600	0.01	GBP 799,000	Santander UK 6.75% 24/6/2024	981,672	0.01
GBP 595,000	Newday Funding Master Issuer - Series 2021-3 6.095% 15/11/2029	750,367	0.01	GBP 369,000	Satus 2021-1 6.396% 17/8/2028	468,488	0.01
GBP 677,000	Newday Funding Master Issuer - Series 2021-3 6.545% 15/11/2029	848,394	0.01	GBP 453,000	Satus 2021-1 6.796% 17/8/2028	571,977	0.01
GBP 1,212,000	Newday Funding Master Issuer - Series 2022-2 10.195% 15/7/2030	1,553,348	0.02	GBP 122,000	Satus 2021-1 7.096% 17/8/2028	151,661	0.00
EUR 572,620	Newgate Funding 3.754% 1/12/2050	577,642	0.01	GBP 247,000	Satus 2021-1 8.396% 17/8/2028	309,984	0.01
EUR 11,000,000	NGG Finance 1.625% 5/12/2079	11,380,749	0.16	USD 3,609,950	SCC Power 4% 17/5/2032	388,070	0.00
GBP 1,000,000	NIE Finance 2.5% 27/10/2025	1,176,056	0.02	USD 6,664,525	SCC Power 8% 31/12/2028	2,482,536	0.04
EUR 233,696	Paragon Mortgages No 12 4.261% 15/11/2038	237,916	0.00	GBP 324,000	Sherwood Financing 6% 15/11/2026	339,477	0.00
GBP 2,200,862	Parkmore Point RMBS 2022-1 6.673% 25/7/2045	2,766,317	0.04	GBP 900,000	SP Distribution 5.875% 17/7/2026	1,140,136	0.02
GBP 509,477	Pierpont BTL 2021-1 5.833% 22/12/2053	640,801	0.01	GBP 2,300,000	SSE 8.375% 20/11/2028	3,234,757	0.04
GBP 802,000	Pierpont BTL 2021-1 6.283% 22/12/2053	993,415	0.01	EUR 1,702,000	Standard Chartered 4.874% 10/5/2031	1,842,422	0.03
GBP 873,000	Pierpont Btl 2023-1 5.935% 21/9/2054	1,106,537	0.02	GBP 535,000	Stanlington No 2 6.708% 12/6/2045	664,580	0.01
GBP 458,000	Pierpont Btl 2023-1 6.735% 21/9/2054	579,476	0.01	GBP 329,000	Stanlington No 2 7.158% 12/6/2045	402,362	0.01
GBP 5,218,000	Pinewood Finance 3.25% 30/9/2025	6,146,648	0.09	GBP 450,000	Stanlington No 2 8% 12/6/2045	543,314	0.01
GBP 421,000	Polaris 2022-1 6.697% 23/10/2059	517,259	0.01	GBP 2,930,000	Stonegate Pub Financing 2019 8% 13/7/2025	3,423,169	0.05
GBP 307,000	Polaris 2022-1 7.197% 23/10/2059	375,055	0.01	GBP 540,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	633,157	0.01
GBP 538,000	Polaris 2022-1 8.597% 23/10/2059	652,604	0.01	EUR 1,478,000	Synthomer 3.875% 1/7/2025*	1,484,926	0.02
GBP 1,244,888	Polaris 2023-1 6.447% 23/2/2061	1,583,007	0.02	GBP 819,491	Tesco Property Finance 1 7.623% 13/7/2039	1,109,906	0.02
GBP 488,000	Polaris 2023-1 7.947% 23/2/2061	623,556	0.01	GBP 2,010,543	Tesco Property Finance 3 5.744% 13/4/2040	2,371,669	0.03
GBP 361,000	Polaris 2023-1 8.847% 23/2/2061	460,013	0.01	GBP 917,728	Tesco Property Finance 4 5.801% 13/10/2040	1,089,109	0.01
GBP 223,000	Polaris 2023-1 9.547% 23/2/2061	281,923	0.00	GBP 1,042,000	Thames Water Kemble Finance 4.625% 19/5/2026	894,904	0.01
GBP 115,000	Precise Mortgage Funding 2020-1B 6.646% 16/10/2056	145,340	0.00	EUR 337,000	Thames Water Utilities Finance 0.875% 31/1/2028	306,560	0.00
GBP 100,000	Precise Mortgage Funding 2020-1B 7.146% 16/10/2056	124,375	0.00	GBP 1,783,000	Thames Water Utilities Finance 4% 19/6/2025	2,114,538	0.03
GBP 1,735,000	Premier Foods Finance 3.5% 15/10/2026	1,989,937	0.03	EUR 5,038,000	Thames Water Utilities Finance 4.375% 18/1/2031	5,148,816	0.07
GBP 1,197,000	Residential Mortgage 32 7.225% 20/6/2070	1,512,143	0.02	GBP 263,312	Together Asset Backed Securitisation 2021-1st1 5.837% 12/7/2063	331,832	0.01
EUR 39,154	RMAC No 1 3.736% 12/6/2044	40,199	0.00	GBP 157,000	Together Asset Backed Securitisation 2021-1st1 6.087% 12/7/2063	194,845	0.00
EUR 557,315	RMAC No 1 3.756% 12/6/2044	569,973	0.01	GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.387% 12/7/2063	130,948	0.00
GBP 292,382	RMAC No 1 5.228% 12/6/2044	356,832	0.01	GBP 364,999	Tower Bridge Funding 2021-1 7.014% 21/7/2064	460,776	0.01
EUR 400,000	Rolls-Royce 1.625% 9/5/2028	374,139	0.00	GBP 252,000	Tower Bridge Funding 2021-1 7.314% 21/7/2064	316,496	0.00
EUR 442,000	Rolls-Royce 4.625% 16/2/2026*	475,877	0.01	GBP 986,066	Tower Bridge Funding 2022-1 5.745% 20/12/2063	1,238,519	0.02
USD 200,000	Rolls-Royce 5.75% 15/10/2027	194,497	0.00	GBP 264,000	Tower Bridge Funding 2022-1 6.275% 20/12/2063	322,383	0.00
GBP 176,000	Rolls-Royce 5.75% 15/10/2027	211,398	0.00	GBP 312,000	Tower Bridge Funding 2023-1 7.359% 20/10/2064	396,001	0.01
USD 1,725,000	Royalty Pharma 2.2% 2/9/2030	1,376,952	0.02	GBP 211,000	Tower Bridge Funding 2023-1 8.309% 20/10/2064	268,500	0.00
GBP 535,000	Sage AR Funding No 1 7.369% 17/11/2030	640,061	0.01				
GBP 1,000,000	Santander UK 3.625% 14/1/2026	1,181,129	0.02				

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Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 237,000	Tower Bridge Funding 2023-1 9.459% 20/10/2064	299,859	0.00	GBP 338,000	Vmed O2 UK Financing I 4% 31/1/2029	343,527	0.00
GBP 158,000	Tower Bridge Funding 2023-2 0% 20/3/2065	201,341	0.00	GBP 1,338,000	Vmed O2 UK Financing I 4.5% 15/7/2031	1,318,255	0.02
GBP 234,000	Tower Bridge Funding 2023-2 0% 20/3/2065	297,542	0.00	EUR 975,000	Vodafone 2.625% 27/8/2080	966,743	0.01
GBP 201,000	Tower Bridge Funding 2023-2 0% 20/3/2065	255,487	0.00	EUR 950,000	Vodafone 3% 27/8/2080	846,925	0.01
GBP 1,590,000	Turbo Finance 9 6.845% 20/8/2028	2,021,993	0.03	EUR 600,000	Vodafone 4.2% 3/10/2078	602,958	0.01
GBP 797,000	Twin Bridges 5.721% 14/6/2055	1,009,535	0.01	GBP 3,100,000	Vodafone 4.875% 3/10/2078	3,703,953	0.05
GBP 1,259,000	Twin Bridges 6.371% 14/6/2055	1,582,092	0.02	USD 1,626,000	Vodafone 6.25% 3/10/2078*	1,603,642	0.02
GBP 529,000	Twin Bridges 7.271% 14/6/2055	663,204	0.01			335,938,762	4.67
GBP 340,000	Twin Bridges 8.271% 14/6/2055	430,799	0.01		United States		
GBP 500,000	Twin Bridges 2020-1 6.958% 12/12/2054	636,133	0.01	USD 460,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	405,795	0.01
GBP 390,000	Twin Bridges 2020-1 7.208% 12/12/2054	494,532	0.01	USD 1,500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	1,264,358	0.02
GBP 225,000	Twin Bridges 2020-1 7.958% 12/12/2054	284,437	0.00	USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	271,784	0.00
GBP 436,000	Twin Bridges 2021-1 6.558% 12/3/2055	540,971	0.01	USD 7,000,000	245 Park Avenue Trust 2017-245P 0.271% 5/6/2037	43,932	0.00
GBP 220,000	Twin Bridges 2021-1 7.058% 12/3/2055	270,622	0.00	USD 320,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	251,134	0.00
GBP 596,719	Twin Bridges 2021-2 5.618% 12/9/2055	748,418	0.01	USD 1,708,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	1,324,256	0.02
GBP 274,000	Twin Bridges 2021-2 5.858% 12/9/2055	338,509	0.01	USD 1,070,000	280 Park Avenue 2017-280P Mortgage Trust 6.902% 15/9/2034	965,989	0.01
GBP 435,000	Twin Bridges 2021-2 6.108% 12/9/2055	528,488	0.01	USD 4,110,133	280 Park Avenue 2017-280P Mortgage Trust 7.485% 15/9/2034	3,649,218	0.05
GBP 187,000	Twin Bridges 2021-2 6.458% 12/9/2055	222,508	0.00	USD 1,045,000	AbbVie 2.6% 21/11/2024	1,007,656	0.01
GBP 830,000	Twin Bridges 2022-1 6.258% 1/12/2055	997,648	0.01	USD 1,500,000	AbbVie 2.95% 21/11/2026	1,402,877	0.02
GBP 365,000	Twin Bridges 2022-1 6.658% 1/12/2055	429,772	0.01	USD 365,000	AbbVie 3.2% 14/5/2026	346,665	0.01
GBP 2,791,000	Twin Bridges 2022-2 6.958% 12/6/2055	3,542,608	0.05	USD 8,885,000	AbbVie 3.2% 21/11/2029	8,007,503	0.11
GBP 1,588,312	Unique Pub Finance 5.659% 30/6/2027	1,988,435	0.03	USD 603,502	AccessLex Institute 5.953% 25/5/2036	586,721	0.01
GBP 1,097,000	Unique Pub Finance 6.464% 30/3/2032	1,350,333	0.02	USD 2,041,892	ACE Home Equity Loan Trust Series 2007-HE4 5.689% 25/5/2037	360,677	0.01
GBP 266,861	Unique Pub Finance 7.395% 28/3/2024	336,444	0.00	USD 103,678	ACE Home Equity Loan Trust Series 2007-HE4 6.029% 25/5/2037	18,439	0.00
GBP 42,007,573	United Kingdom Gilt 0.5% 22/10/2061	15,746,025	0.22	USD 1,228,685	ACE Securities Corp Home Equity Loan Trust Series 0% 15/8/2030	1,134,341	0.01
USD 1,316,000	Vedanta Resources 6.125% 9/8/2024	788,968	0.01	USD 1,297,000	Affinity Interactive 6.875% 15/12/2027	1,151,423	0.02
USD 3,887,000	Vedanta Resources Finance II 8.95% 11/3/2025	2,549,678	0.04	USD 340,000	Agate Bay Mortgage Trust 2015-1 3.659% 25/1/2045	182,687	0.00
GBP 800,000	Virgin Media Secured Finance 4.25% 15/1/2030	809,734	0.01	USD 391,000	Agate Bay Mortgage Trust 2015-3 3.537% 25/4/2045	209,160	0.00
GBP 100,000	Virgin Media Secured Finance 5% 15/4/2027	115,800	0.00	USD 273,000	Agate Bay Mortgage Trust 2015-4 3.513% 25/6/2045	124,413	0.00
GBP 400,000	Virgin Media Secured Finance 5.25% 15/5/2029	431,954	0.01	USD 35,786	Ajax Mortgage Loan Trust 2017-D 0% 25/12/2057	17,771	0.00
EUR 4,484,000	Vmed O2 UK Financing I 3.25% 31/1/2031	4,057,030	0.06	USD 603,745	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	593,731	0.01

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Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,756,695	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	3,666,685	0.05	USD 2,644,358	Alternative Loan Trust 2007-9T1 6% 25/5/2037	1,364,151	0.02
USD 13,526,556	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	12,884,241	0.18	USD 2,567	Alternative Loan Trust 2007-OA3 5.789% 25/4/2047	257	0.00
USD 26,940,001	Ajax Mortgage Loan Trust 2021-F 1.875% 25/6/2061	25,161,875	0.35	USD 172,836	Alternative Loan Trust 2007-OA8 5.789% 25/6/2047	129,943	0.00
USD 1,678,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	1,455,092	0.02	USD 189,689	Alternative Loan Trust 2007-OH2 5.909% 25/8/2047	165,741	0.00
USD 176,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	166,640	0.00	USD 4,345,000	Amazon.com 2.1% 12/5/2031	3,606,817	0.05
USD 130,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	119,433	0.00	USD 4,690,000	Amazon.com 4.7% 1/12/2032	4,663,688	0.06
USD 1,775,000	Alexander Funding Trust II 7.467% 31/7/2028	1,794,472	0.02	USD 671,974	Ambac Assurance 5.1% 31/12/9999	977,775	0.01
USD 1,327,000	Alexandria Real Estate Equities 2.95% 15/3/2034	1,050,783	0.01	USD 1,251,000	American Express 2.5% 30/7/2024	1,215,222	0.02
USD 900,000	Alexandria Real Estate Equities 4.5% 30/7/2029	853,564	0.01	USD 2,500,000	American Express 3% 30/10/2024	2,426,034	0.03
USD 403,000	Alexandria Real Estate Equities 4.75% 15/4/2035	373,812	0.01	USD 750,000	American Express 4.05% 3/5/2029	711,420	0.01
USD 1,043,000	Allegiant Travel 7.25% 15/8/2027	1,021,937	0.01	USD 2,090,000	American Express 4.9% 13/2/2026	2,063,042	0.03
USD 9,893,000	Allegiant Travel 8.5% 5/2/2024	9,914,962	0.14	USD 2,440,000	American Express 4.99% 1/5/2026	2,404,574	0.03
USD 3,441,664	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	3,411,206	0.05	USD 732,782	American Home Mortgage Assets Trust 2006-3 5.37% 25/10/2046	504,191	0.01
USD 2,026,758	Alternative Loan Trust 2005-22T1 5.42% 25/6/2035	1,659,677	0.02	USD 1,553,783	American Home Mortgage Assets Trust 2006-4 5.639% 25/10/2046	842,445	0.01
USD 513,097	Alternative Loan Trust 2005-76 5.43% 25/2/2036	466,272	0.01	USD 559,672	American Home Mortgage Assets Trust 2007-1 5.13% 25/2/2047	223,439	0.00
USD 2,447,154	Alternative Loan Trust 2005-J4 7.454% 25/7/2035	2,358,210	0.03	USD 3,907,883	American Home Mortgage Investment Trust 2007-1 5.619% 25/5/2047	2,289,879	0.03
USD 3,454,993	Alternative Loan Trust 2006-11CB 6.5% 25/5/2036	1,779,183	0.03	USD 1,876,000	American Homes 4 Rent 2014-SFR2 Trust 6.231% 17/10/2036	1,858,548	0.03
USD 938,769	Alternative Loan Trust 2006-15CB 6.5% 25/6/2036	465,081	0.01	USD 4,687,372	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	47	0.00
USD 1,519,476	Alternative Loan Trust 2006-23CB 5.829% 25/8/2036	315,434	0.00	USD 1,285,000	American Municipal Power 7.834% 15/2/2041	1,580,059	0.02
USD 2,776,479	Alternative Loan Trust 2006-J7 6.25% 25/11/2036	1,447,392	0.02	EUR 2,750,000	American Tower 0.4% 15/2/2027	2,612,425	0.04
USD 529,489	Alternative Loan Trust 2006-J7 6.933% 20/11/2046	396,051	0.01	EUR 1,050,000	American Tower 0.45% 15/1/2027	1,001,270	0.01
USD 373,663	Alternative Loan Trust 2006-OA11 5.809% 25/9/2046	323,283	0.00	EUR 1,600,000	American Tower 0.5% 15/1/2028	1,478,998	0.02
USD 2,722,225	Alternative Loan Trust 2006-OA14 6.16% 25/11/2046	2,115,131	0.03	USD 2,000,000	American Tower 1.5% 31/1/2028	1,679,499	0.02
USD 2,930,012	Alternative Loan Trust 2006-OA16 6.109% 25/10/2046	2,116,231	0.03	EUR 2,100,000	American Tower 1.95% 22/5/2026*	2,145,334	0.03
USD 304,863	Alternative Loan Trust 2006-OA8 5.809% 25/7/2046	260,915	0.00	USD 750,000	American Tower 2.1% 15/6/2030	598,770	0.01
USD 2,443,563	Alternative Loan Trust 2006-OC10 5.889% 25/11/2036	2,113,098	0.03	USD 4,000,000	American Tower 2.3% 15/9/2031	3,132,127	0.04
USD 2,669,523	Alternative Loan Trust 2006-OC7 5.929% 25/7/2046	2,386,477	0.03	USD 2,540,000	American Tower 2.7% 15/4/2031	2,077,962	0.03
USD 3,179,102	Alternative Loan Trust 2007-25 6.5% 25/11/2037	1,542,584	0.02	USD 1,000,000	American Tower 2.75% 15/1/2027	913,943	0.01
USD 4,495,228	Alternative Loan Trust 2007-3T1 6% 25/4/2037	2,154,565	0.03	USD 1,300,000	American Tower 2.95% 15/1/2025	1,249,682	0.02
				EUR 3,050,000	American Tower 4.125% 16/5/2027*	3,292,240	0.05
				USD 1,684,000	American Tower 5.25% 15/7/2028	1,657,644	0.02

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Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,000,000	American Tower 5.65% 15/3/2033	2,988,539	0.04	USD 300,000	AvalonBay Communities 3.35% 15/5/2027	280,539	0.00
USD 1,346,000	American University/The 3.672% 1/4/2049	1,048,686	0.01	USD 699,000	AvalonBay Communities 5% 15/2/2033	692,953	0.01
USD 1,648,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	1,685,430	0.02	EUR 1,100,000	Avantor Funding 2.625% 1/11/2025	1,136,901	0.02
USD 2,000,000	Amgen 1.65% 15/8/2028	1,705,148	0.02	USD 1,282,000	Azul Investments 5.875% 26/10/2024	1,179,440	0.02
USD 750,000	Amgen 2% 15/1/2032	588,711	0.01	USD 2,871,000	Azul Investments 5.875% 26/10/2024	2,641,320	0.04
USD 3,250,000	Amgen 2.3% 25/2/2031	2,684,468	0.04	USD 1,187,000	Azul Secured Finance 11.93% 28/8/2028	1,182,080	0.02
USD 1,320,000	Amgen 2.45% 21/2/2030	1,123,235	0.02	USD 1,607,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	1,375,004	0.02
USD 1,000,000	Amgen 3% 22/2/2029	903,389	0.01	USD 5,860,000	Bamll Commercial Mortgage Trust 2016-SS1 0.702% 15/12/2035	60,305	0.00
USD 6,315,000	Amgen 4.05% 18/8/2029	5,961,049	0.08	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.358% 15/11/2033	94,280	0.00
USD 5,200,000	Amgen 5.15% 2/3/2028	5,190,954	0.07	USD 3,273,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.758% 15/11/2033	3,010,851	0.04
GBP 7,681,000	Amgen 5.5% 7/12/2026	9,687,889	0.13	USD 3,645,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.858% 15/11/2032	3,060,250	0.04
USD 1,375,000	Amkor Technology 6.625% 15/9/2027	1,376,332	0.02	USD 1,780,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.358% 15/11/2032	1,466,889	0.02
USD 700,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	643,987	0.01	USD 454,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.508% 15/9/2034	451,929	0.01
USD 7,322,956	APS Resecuritization Trust 2016-1 2.978% 31/7/2057	2,481,984	0.03	USD 160,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.708% 15/9/2034	158,898	0.00
USD 607,248	APS Resecuritization Trust 2016-3 8.279% 27/9/2046	609,401	0.01	USD 3,215,409	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	3,185,623	0.04
EUR 1,260,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	1,135,463	0.02	USD 939,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.482% 15/9/2048	843,396	0.01
EUR 641,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029 [*]	522,926	0.01	USD 209,483	Banc of America Funding 2006-A Trust 4.388% 20/2/2036	188,155	0.00
USD 3,103,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	2,638,241	0.04	USD 12,895,473	Banc of America Funding 2014-R2 Trust 0% 26/11/2036	3,827,576	0.05
USD 10,110,000	AREIT 2022-CRE7 7.556% 17/6/2039	10,113,975	0.14	EUR 150,000	Banff Merger Sub 8.375% 1/9/2026	159,048	0.00
USD 2,973,097	Argent Mortgage Loan Trust 2005-W1 5.909% 25/5/2035	2,601,588	0.04	EUR 2,810,000	Bank of America 0.583% 24/8/2028	2,649,439	0.04
USD 155,000	Arsenal AIC Parent 8% 1/10/2030	158,095	0.00	EUR 3,800,000	Bank of America 1.381% 9/5/2030	3,533,340	0.05
USD 2,200,000	Ashford Hospitality Trust 2018-ASHF 7.583% 15/4/2035	2,115,776	0.03	USD 341,000	Bank of America 1.658% 11/3/2027	308,090	0.00
USD 3,265,000	Ashford Hospitality Trust 2018-ASHF 8.583% 15/4/2035	3,175,736	0.04	USD 750,000	Bank of America 1.922% 24/10/2031	587,858	0.01
USD 578,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	498,438	0.01	EUR 4,200,000	Bank of America 1.949% 27/10/2026	4,340,659	0.06
USD 1,520,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,297,343	0.02	USD 2,415,000	Bank of America 2.299% 21/7/2032	1,906,215	0.03
USD 3,604,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	3,454,811	0.05				
USD 2,085,000	Astrazeneca Finance 4.875% 3/3/2028	2,078,111	0.03				
USD 1,500,000	Astrazeneca Finance 4.9% 3/3/2030	1,491,681	0.02				
EUR 9,800,000	AT&T 2.875% 2/3/2025 [*]	9,897,760	0.14				
GBP 9,000,000	AT&T 2.9% 4/12/2026	10,333,867	0.14				
EUR 1,700,000	AT&T 3.15% 4/9/2036	1,604,593	0.02				
EUR 1,810,000	AT&T 4.3% 18/11/2034	1,924,751	0.03				
GBP 4,000,000	AT&T 5.5% 15/3/2027	4,943,865	0.07				
USD 3,538,972	Atrium Hotel Portfolio Trust 2017-ATRM 7.558% 15/12/2036	3,227,153	0.05				

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,000,000	Bank of America 2.496% 13/2/2031	4,159,105	0.06	USD 530,291	Bayview Commercial Asset Trust 2006-1 6.209% 25/4/2036	473,694	0.01
USD 2,355,000	Bank of America 2.572% 20/10/2032	1,887,409	0.03	USD 263,172	Bayview Commercial Asset Trust 2006-2 5.849% 25/7/2036	238,887	0.00
USD 750,000	Bank of America 2.592% 29/4/2031	624,380	0.01	USD 438,887	Bayview Commercial Asset Trust 2006-3 5.679% 25/10/2036	405,639	0.01
USD 2,415,000	Bank of America 2.651% 11/3/2032	1,978,230	0.03	USD 2,426,140	Bayview Commercial Asset Trust 2006-4 5.774% 25/12/2036	2,241,592	0.03
USD 1,500,000	Bank of America 2.687% 22/4/2032	1,227,809	0.02	USD 1,828,365	Bayview Commercial Asset Trust 2007-1 5.834% 25/3/2037	1,645,356	0.02
USD 4,009,000	Bank of America 3.384% 2/4/2026	3,851,951	0.05	USD 2,665,316	Bayview Commercial Asset Trust 2007-2 5.699% 25/7/2037	2,365,412	0.03
USD 361,000	Bank of America 3.5% 19/4/2026	343,276	0.00	USD 4,132,263	Bayview Commercial Asset Trust 2007-4 6.104% 25/9/2037	3,785,008	0.05
USD 1,881,000	Bank of America 3.705% 24/4/2028	1,759,879	0.02	USD 1,545,938	Bayview Commercial Asset Trust 2007-6 6.929% 25/12/2037	1,313,931	0.02
USD 775,000	Bank of America 3.824% 20/1/2028	730,092	0.01	USD 1,630,545	Bayview Commercial Asset Trust 2008-2 7.929% 25/4/2038	1,591,385	0.02
USD 1,020,000	Bank of America 3.97% 5/3/2029	952,343	0.01	USD 4,757,019	Bayview Financial Revolving Asset Trust 2004-B 6.435% 28/5/2039	3,836,488	0.05
USD 1,020,000	Bank of America 3.974% 7/2/2030	940,349	0.01	USD 1,213,914	Bayview Financial Revolving Asset Trust 2004-B 6.735% 28/5/2039	1,033,635	0.01
USD 3,742,000	Bank of America 4.376% 27/4/2028	3,590,062	0.05	USD 3,937,681	Bayview Financial Revolving Asset Trust 2005-A 6.435% 28/2/2040	3,450,341	0.05
USD 4,720,000	Bank of America 4.827% 22/7/2026	4,631,970	0.06	USD 314,363	Bayview Financial Revolving Asset Trust 2005-E 6.435% 28/12/2040	293,454	0.00
USD 7,094,000	Bank of America 5.202% 25/4/2029	6,986,988	0.10	USD 840,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	552,373	0.01
USD 9,780,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.735% 15/2/2050	177,759	0.00	USD 877,000	BBCMS 2018-TALL Mortgage Trust 6.23% 15/3/2037	806,995	0.01
USD 4,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.391% 15/2/2050	147,104	0.00	USD 1,000,000	BBCMS 2018-TALL Mortgage Trust 6.479% 15/3/2037	846,184	0.01
USD 1,700,000	Bank of New York Mellon 2.05% 26/1/2027	1,536,358	0.02	USD 11,710,000	BBCMS Trust 2015-SRCH 0.295% 10/8/2035	88,039	0.00
USD 5,750,000	Bank of New York Mellon 3.85% 26/4/2029	5,434,010	0.08	USD 19,046,126	BBCMS Trust 2015-SRCH 1.059% 10/8/2035	511,371	0.01
USD 1,475,000	Bank of New York Mellon 4.947% 26/4/2027	1,451,335	0.02	USD 1,035,022	BCAP 2011-RR5-I Trust 4.137% 28/5/2036	984,123	0.01
USD 1,500,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	376,317	0.01	USD 1,816,171	BCAP Trust 2007-AA4 4.244% 25/6/2047	829,023	0.01
USD 2,380,000	BankAmerica Manufactured Housing Contract Trust 7.324% 10/12/2025	451,198	0.01	USD 1,627,547	BCMSC Trust 2000-A 7.575% 15/6/2030	209,701	0.00
USD 1,725,000	Bay Area Toll Authority 6.918% 1/4/2040	1,967,754	0.03	USD 1,510,989	BCMSC Trust 2000-A 7.83% 15/6/2030	201,259	0.00
USD 902,300	Bayview Commercial Asset Trust 2005-3 5.749% 25/11/2035	819,622	0.01	USD 1,089,739	BCMSC Trust 2000-A 8.29% 15/6/2030	153,706	0.00
USD 1,533,776	Bayview Commercial Asset Trust 2005-4 5.879% 25/1/2036	1,407,949	0.02	USD 5,980,000	BDS 2022-FL12 7.45% 19/8/2038	5,971,334	0.08
USD 37,247	Bayview Commercial Asset Trust 2005-4 6.014% 25/1/2036	34,241	0.00	USD 408,253	Bear Stearns ALT-A Trust 2006-6 5.749% 25/11/2036	333,156	0.00
USD 98,438	Bayview Commercial Asset Trust 2005-4 6.104% 25/1/2036	90,234	0.00	USD 1,716,867	Bear Stearns ALT-A Trust 2007-1 5.749% 25/1/2047	1,408,425	0.02
USD 140,232	Bayview Commercial Asset Trust 2006-1 5.969% 25/4/2036	132,691	0.00	USD 49,145	Bear Stearns ARM Trust 2004-5 3.682% 25/7/2034	44,392	0.00
USD 403,166	Bayview Commercial Asset Trust 2006-1 6.029% 25/4/2036	360,174	0.01				
USD 97,014	Bayview Commercial Asset Trust 2006-1 6.059% 25/4/2036	86,412	0.00				

***This security is in default, see Note 2(b)

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 23,721	Bear Stearns Asset Backed I Trust 2004-HE7 7.154% 25/8/2034	23,409	0.00	USD 5,012,995	BHMS 2018-ATLS 6.857% 15/7/2035	4,927,138	0.07
USD 1,709,237	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	1,083,040	0.02	USD 4,161,000	BHMS 2018-ATLS 7.507% 15/7/2035	3,998,996	0.06
USD 1,840,023	Bear Stearns Asset Backed I Trust 2005-HE8 7.379% 25/8/2035	1,813,573	0.03	USD 1,321,000	Big River Steel / BRS Finance 6.625% 31/1/2029	1,315,247	0.02
USD 2,176,281	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	1,585,944	0.02	USD 464,000	Blue Racer Midstream / Blue Racer Finance 7.625% 15/12/2025	465,124	0.01
USD 1,351,133	Bear Stearns Asset Backed I Trust 2006-HE1 5.02% 25/12/2035	1,992,230	0.03	EUR 1,100,000	Booking 4% 15/11/2026*	1,205,468	0.02
USD 1,479,890	Bear Stearns Asset Backed I Trust 2006-HE7 5.769% 25/9/2036	1,455,012	0.02	EUR 5,244,000	Boxer Parent 6.5% 2/10/2025	5,653,040	0.08
USD 720,000	Bear Stearns Asset Backed I Trust 2006-HE8 5.949% 25/10/2036	624,503	0.01	USD 1,045,000	BP Capital Markets America 3.588% 14/4/2027	996,296	0.01
USD 429,625	Bear Stearns Asset Backed I Trust 2007-HE2 5.569% 25/3/2037	386,756	0.01	USD 1,460,000	BP Capital Markets America 3.937% 21/9/2028	1,392,973	0.02
USD 676,909	Bear Stearns Asset Backed I Trust 2007-HE2 5.569% 25/3/2037	612,130	0.01	USD 5,612,000	Broadcom 2.45% 15/2/2031	4,526,692	0.06
USD 932,242	Bear Stearns Asset Backed I Trust 2007-HE2 5.749% 25/3/2037	829,092	0.01	USD 2,250,000	Broadcom 3.419% 15/4/2033	1,866,949	0.03
USD 339,745	Bear Stearns Asset Backed I Trust 2007-HE3 5.679% 25/4/2037	485,892	0.01	USD 1,410,000	Broadcom 4% 15/4/2029	1,299,587	0.02
USD 5,208,551	Bear Stearns Asset Backed I Trust 2007-HE3 5.779% 25/4/2037	5,243,821	0.07	USD 4,210,000	Broadcom 4.15% 15/11/2030	3,850,030	0.05
USD 203,910	Bear Stearns Mortgage Funding Trust 2006-SL1 5.709% 25/8/2036	197,514	0.00	USD 1,500,000	Broadcom 4.3% 15/11/2032	1,356,871	0.02
USD 239,511	Bear Stearns Mortgage Funding Trust 2007-AR2 5.769% 25/3/2037	219,259	0.00	USD 82,000	Buckeye Partners 3.95% 1/12/2026	75,542	0.00
USD 435,931	Bear Stearns Mortgage Funding Trust 2007-AR3 5.569% 25/3/2037	372,112	0.01	USD 941,000	Buckeye Partners 4.125% 1/3/2025	905,430	0.01
USD 290,095	Bear Stearns Mortgage Funding Trust 2007-AR4 5.639% 25/6/2037	271,426	0.00	USD 1,500,000	Buckeye Partners 4.35% 15/10/2024	1,457,520	0.02
USD 3,142,000	Beazer Homes USA 7.25% 15/10/2029	3,033,652	0.04	USD 1,034,492	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	971,307	0.01
EUR 1,000,000	Becton Dickinson 0.034% 13/8/2025	1,007,133	0.01	USD 2,604,935	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,351,091	0.03
USD 2,875,000	Becton Dickinson 1.957% 11/2/2031	2,311,218	0.03	USD 13,358,641	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	11,762,707	0.16
USD 1,400,000	Becton Dickinson 3.734% 15/12/2024	1,366,065	0.02	USD 573,000	BXP Trust 2017-CC 3.67% 13/8/2037	422,014	0.01
USD 1,300,000	Becton Dickinson 4.693% 13/2/2028	1,275,687	0.02	USD 2,156,000	BXP Trust 2017-CC 3.67% 13/8/2037	1,493,440	0.02
EUR 500,000	Belden 3.375% 15/7/2027*	506,941	0.01	USD 470,000	BXP Trust 2017-GM 3.539% 13/6/2039	392,918	0.01
EUR 200,000	Belden 3.875% 15/3/2028*	200,828	0.00	USD 945,000	BXP Trust 2017-GM 3.539% 13/6/2039	723,856	0.01
USD 2,000,000	Belton Independent School District 4% 15/2/2047	1,874,064	0.03	USD 1,864,000	Caesars Entertainment 6.25% 1/7/2025	1,850,724	0.03
				USD 3,368,000	Caesars Entertainment 8.125% 1/7/2027	3,425,990	0.05
				USD 1,272,000	California Resources 7.125% 1/2/2026	1,276,066	0.02
				USD 1,655,000	California State Public Works Board 8.361% 1/10/2034	2,016,277	0.03
				USD 1,299,000	Calpine 5.125% 15/3/2028	1,187,917	0.02
				USD 2,755,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028	2,744,966	0.04
				USD 1,285,000	CAMB Commercial Mortgage Trust 2019-LIFE 7.575% 15/12/2037	1,269,059	0.02
				USD 7,075,000	Capital One Financial 6.377% 8/6/2034	7,005,417	0.10
				USD 1,490,000	Cargill 4.5% 24/6/2026	1,471,461	0.02

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 490,000	Carrington Mortgage Loan Trust Series 2006-NC1 6.059% 25/1/2036	390,757	0.01	USD 323,264	CHL Mortgage Pass-Through Trust 2006-OA5 5.829% 25/4/2046	300,707	0.00
USD 906,848	Carrington Mortgage Loan Trust Series 2006-NC3 5.579% 25/8/2036	852,108	0.01	USD 5,435,709	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	2,090,342	0.03
USD 302,654	Carrington Mortgage Loan Trust Series 2006-NC4 5.589% 25/10/2036	290,212	0.00	USD 68,000	Churchill Downs 4.75% 15/1/2028	62,851	0.00
USD 2,536,562	Carrington Mortgage Loan Trust Series 2007-FRE1 5.689% 25/2/2037	2,355,872	0.03	USD 82,000	Churchill Downs 5.5% 1/4/2027	79,068	0.00
USD 1,198,000	Carrols Restaurant 5.875% 1/7/2029	1,032,077	0.01	USD 982,447	Citicorp Mortgage Trust Series 2007-9 6.25% 25/12/2037	817,831	0.01
EUR 1,768,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,606,584	0.02	USD 1,057,180	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	822,790	0.01
USD 942,000	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	762,082	0.01	EUR 2,400,000	Citigroup 1.5% 24/7/2026*	2,477,149	0.03
USD 1,270,000	CDI Escrow Issuer 5.75% 1/4/2030	1,186,735	0.02	GBP 1,524,000	Citigroup 1.75% 23/10/2026	1,708,568	0.02
USD 199,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	198,187	0.00	USD 3,165,000	Citigroup 2.561% 1/5/2032	2,550,350	0.04
USD 332,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	336,484	0.01	USD 5,750,000	Citigroup 2.572% 3/6/2031	4,752,348	0.07
USD 9,621,000	Century Communities 6.75% 1/6/2027	9,595,444	0.13	USD 3,165,000	Citigroup 2.666% 29/1/2031	2,653,532	0.04
USD 5,181,244	CFCRE Commercial Mortgage Trust 2016-C3 1.859% 10/1/2048	176,948	0.00	USD 6,950,000	Citigroup 3.07% 24/2/2028	6,376,489	0.09
USD 5,189,832	CFCRE Commercial Mortgage Trust 2016-C4 0.851% 10/5/2058	86,139	0.00	USD 1,933,000	Citigroup 3.29% 17/3/2026	1,856,399	0.03
USD 1,710,609	CFCRE Commercial Mortgage Trust 2016-C4 4.998% 10/5/2058	1,544,221	0.02	USD 124,000	Citigroup 3.4% 1/5/2026	117,319	0.00
USD 1,462,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	1,245,821	0.02	USD 375,000	Citigroup 3.98% 20/3/2030	344,705	0.00
USD 1,628,000	Charles Schwab 5.875% 24/8/2026	1,637,325	0.02	USD 3,000,000	Citigroup 4.412% 31/3/2031	2,785,171	0.04
USD 1,825,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	1,514,923	0.02	USD 1,622,121	Citigroup Commercial Mortgage Trust 2014-GC19 5.257% 11/3/2047	1,564,827	0.02
USD 2,365,000	Charter Communications Operating / Charter Communications Operating Capital 2.3% 1/2/2032	1,785,332	0.03	USD 3,715,001	Citigroup Mortgage Loan Trust 2007-AHL2 5.629% 25/5/2037	2,405,309	0.03
USD 1,784,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	1,660,683	0.02	USD 2,332,342	Citigroup Mortgage Loan Trust 2007-AHL3 5.599% 25/7/2045	1,573,497	0.02
USD 1,500,000	Charter Communications Operating / Charter Communications Operating Capital 5.05% 30/3/2029	1,425,913	0.02	USD 2,024,884	Citigroup Mortgage Loan Trust 2007-AMC1 5.749% 25/12/2036	1,115,218	0.02
USD 9,505,824	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	4,176,842	0.06	USD 2,791,000	Citigroup Mortgage Loan Trust 2007-WFHE2 6.134% 25/3/2037	2,583,119	0.04
EUR 600,000	Chemours 4% 15/5/2026	614,083	0.01	USD 597,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	539,975	0.01
USD 874,000	Chesapeake Energy 5.5% 1/2/2026	853,778	0.01	USD 245,995	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	213,676	0.00
USD 2,092,772	CHL Mortgage Pass-Through Trust 2006-OA4 5.39% 25/4/2046	655,473	0.01	USD 2,865,000	City of Charlotte Airport Revenue 3% 1/7/2046	2,158,498	0.03
				USD 1,055,000	City of Riverside Electric Revenue 7.605% 1/10/2040	1,285,820	0.02
				USD 3,015,000	City of Salt Lake City Airport Revenue 5% 1/7/2046	3,086,601	0.04
				USD 3,428,000	Civitas Resources 8.375% 1/7/2028	3,523,996	0.05
				EUR 2,834,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	2,977,604	0.04
				USD 206,000	Clear Channel Outdoor 5.125% 15/8/2027	184,950	0.00
				USD 4,424,000	Cleveland-Cliffs 6.75% 15/4/2030	4,226,058	0.06
				USD 8,005,000	Cloud Software 6.5% 31/3/2029	7,160,173	0.10
				USD 2,490,000	Colorado Health Facilities Authority 4% 15/11/2046	2,321,728	0.03
				USD 321,000	Comcast 1.95% 15/1/2031	259,686	0.00
				USD 1,500,000	Comcast 2.35% 15/1/2027	1,374,112	0.02
				USD 1,750,000	Comcast 3.3% 1/2/2027	1,654,422	0.02
				USD 3,250,000	Comcast 3.4% 1/4/2030	2,963,773	0.04

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 156,000	Comcast 3.55% 1/5/2028	147,210	0.00	USD 3,228,998	Conseco Finance Securitizations 8.2% 1/5/2031	966,522	0.01
USD 2,736,000	Comcast 4.65% 15/2/2033	2,675,264	0.04	USD 1,472,272	Conseco Finance Securitizations 8.31% 1/5/2032	287,034	0.00
USD 100,000	COMM 2013-300P Mortgage Trust 4.54% 10/8/2030	80,687	0.00	USD 415,000	Conservation Fund A Nonprofit 3.474% 15/12/2029	356,253	0.01
USD 323,283	COMM 2014-CCRE15 Mortgage Trust 4.813% 10/2/2047	285,136	0.00	USD 2,748,000	Consumers Energy 4.9% 15/2/2029	2,724,505	0.04
USD 666,000	Comm 2014-UBS2 Mortgage Trust 3.961% 10/3/2047	659,863	0.01	USD 850,000	Contra Costa Community College District 6.504% 1/8/2034	937,319	0.01
USD 1,265,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	1,189,449	0.02	EUR 2,073,000	Coty 3.875% 15/4/2026	2,187,759	0.03
USD 2,691,000	COMM 2015-CCRE24 Mortgage Trust 4.491% 10/8/2048	2,482,361	0.03	EUR 300,000	Coty 4.75% 15/4/2026	320,764	0.00
USD 3,919,612	COMM 2015-CCRE25 Mortgage Trust 0.942% 10/8/2048	48,000	0.00	USD 325,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	324,090	0.00
USD 1,024,500	COMM 2015-CCRE25 Mortgage Trust 4.667% 10/8/2048	923,900	0.01	USD 4,800,000	Countrywide Asset-Backed Certificates 5.864% 25/11/2036	4,364,124	0.06
USD 846,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	771,020	0.01	USD 1,495,356	Countrywide Asset-Backed Certificates 5.93% 25/5/2037	1,142,046	0.02
USD 1,316,780	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	1,254,099	0.02	USD 850,000	County of Broward Airport System Revenue 2.914% 1/10/2032	714,742	0.01
USD 111,320,422	COMM 2016-667M Mortgage Trust 0.145% 10/10/2036	234,029	0.00	USD 2,090,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	1,783,469	0.02
USD 1,100,000	COMM 2016-667M Mortgage Trust 3.285% 10/10/2036	853,398	0.01	USD 1,588,000	Covanta 4.875% 1/12/2029	1,367,228	0.02
USD 2,910,275	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	185,137	0.00	USD 2,204	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	2,135	0.00
USD 5,105,000	Commercial Metals 4.125% 15/1/2030	4,523,437	0.06	USD 7,508,217	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	3,053,446	0.04
USD 1,857,000	Commercial Metals 4.375% 15/3/2032	1,591,587	0.02	USD 286,193	Credit-Based Asset Servicing and Securitization 3.053% 25/12/2036	229,475	0.00
USD 425,000	Commonwealth Financing Authority 4.144% 1/6/2038	380,352	0.01	USD 1,418,696	Credit-Based Asset Servicing and Securitization 5.769% 25/7/2037	908,789	0.01
USD 295,000	Commonwealth of Massachusetts 2.9% 1/9/2049	203,928	0.00	USD 3,370,922	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	183,177	0.00
USD 1,880,000	Commonwealth of Massachusetts 5% 1/9/2049	1,993,553	0.03	USD 499,253	Credit-Based Asset Servicing and Securitization 6.75% 25/10/2036	481,400	0.01
USD 235,000	Commonwealth of Massachusetts 5.456% 1/12/2039	243,533	0.00	USD 11,673,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	11,366,304	0.16
USD 835,000	Concentrix 6.6% 2/8/2028	817,605	0.01	USD 6,250,000	Crown Castle 2.5% 15/7/2031	5,045,564	0.07
USD 1,625,000	Concentrix 6.65% 2/8/2026	1,626,117	0.02	USD 3,408,000	Crown Castle 2.9% 15/3/2027	3,126,416	0.04
USD 412,019	Conseco Finance 6.63% 1/6/2030	395,257	0.01	USD 2,040,000	Crown Castle 3.1% 15/11/2029	1,774,896	0.02
USD 183,775	Conseco Finance 6.83% 1/4/2030	176,572	0.00	USD 1,300,000	Crown Castle 4.3% 15/2/2029	1,220,938	0.02
USD 1,945,053	Conseco Finance 6.98% 1/9/2030	1,822,216	0.03	USD 2,561,000	Crown Castle 5% 11/1/2028	2,513,238	0.03
USD 353,314	Conseco Finance 7.21% 15/1/2029	339,501	0.00	USD 728,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	715,915	0.01
USD 786,194	Conseco Finance 7.5% 1/3/2030	299,063	0.00	USD 19,163,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.259% 15/11/2050	195,699	0.00
USD 619,190	Conseco Finance 7.53% 15/3/2028	601,513	0.01	USD 2,494,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.864% 15/8/2051	1,986,660	0.03
USD 733,047	Conseco Finance 7.86% 1/3/2030	290,284	0.00	USD 2,937,000	CSC 5.25% 1/6/2024	2,789,865	0.04
USD 1,774,161	Conseco Finance Securitizations 7.96% 1/5/2031	515,778	0.01				
USD 1,191,186	Conseco Finance Securitizations 8.06% 1/9/2029	242,295	0.00				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,992,000	CSC 5.5% 15/4/2027	2,582,142	0.04	USD 467,541	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.565% 15/1/2037	428,441	0.01
USD 116,659,107	CSMC 2014-USA OA 0.186% 15/9/2037	160,453	0.00	USD 895,000	DAE Funding 1.55% 1/8/2024	856,399	0.01
USD 770,000	CSMC 2017-TIME 3.646% 13/11/2039	657,495	0.01	USD 452,000	DAE Funding 2.625% 20/3/2025*	425,370	0.01
USD 451,695	CSMC Series 2014-4R 4.498% 27/2/2036	430,682	0.01	USD 650,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	488,625	0.01
USD 1,239,491	CSMC Series 2015-4R 3.931% 27/10/2036	915,652	0.01	USD 417,000	Dana 4.25% 1/9/2030	342,813	0.00
USD 790,000	CSMC Trust 2017-PFHP 6.308% 15/12/2030	754,944	0.01	USD 3,655,051	DBGS 2018-BIOD Mortgage Trust 6.906% 15/5/2035	3,585,342	0.05
USD 2,815,000	CVS Health 1.3% 21/8/2027	2,421,632	0.03	USD 3,207,307	DBGS 2018-BIOD Mortgage Trust 7.606% 15/5/2035	3,126,082	0.04
USD 5,037,000	CVS Health 1.75% 21/8/2030	4,000,383	0.06	USD 4,389,268	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	133,303	0.00
USD 4,590,000	CVS Health 1.875% 28/2/2031	3,599,506	0.05	USD 6,941,235	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	5,425,804	0.08
USD 500,000	CVS Health 2.875% 1/6/2026	468,184	0.01	USD 2,469,265	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	1,917,739	0.03
USD 815,000	CVS Health 3.625% 1/4/2027	771,332	0.01	USD 1,080,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	870,361	0.01
USD 3,746,220	CWABS Asset-Backed Certificates Trust 2005-16 4.52% 25/4/2036	3,212,363	0.04	USD 1,432,000	Dell International / EMC 6.02% 15/6/2026	1,446,672	0.02
USD 2,938,323	CWABS Asset-Backed Certificates Trust 2005-17 6.547% 25/5/2036	2,319,961	0.03	USD 4,471,802	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.769% 25/8/2047	3,945,396	0.06
USD 803,344	CWABS Asset-Backed Certificates Trust 2006-11 5.689% 25/12/2036	724,068	0.01	USD 157,555	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.364% 25/7/2036	127,415	0.00
USD 8,157	CWABS Asset-Backed Certificates Trust 2006-11 5.749% 25/9/2046	8,108	0.00	USD 246,830	Deutsche Alt-B Mortgage Loan Trust Series 2006-AB3 6.51% 25/7/2036	199,585	0.00
USD 6,207,634	CWABS Asset-Backed Certificates Trust 2006-18 5.879% 25/3/2037	4,921,641	0.07	USD 2,472,000	DISH DBS 5.875% 15/11/2024	2,305,267	0.03
USD 1,259,186	CWABS Asset-Backed Certificates Trust 2006-22 5.659% 25/5/2047	1,005,076	0.01	USD 1,660,000	DISH Network 0% 15/12/2025	1,077,158	0.02
USD 197,031	CWABS Revolving Home Equity Loan Trust Series 2004-U 5.695% 15/3/2034	190,583	0.00	USD 900,000	District of Columbia 5% 15/7/2034	922,845	0.01
USD 124,351	CWHEQ Home Equity Loan Trust Series 2006-S3 5.631% 25/1/2029	180,145	0.00	USD 900,000	District of Columbia 5% 15/7/2035	917,079	0.01
USD 62,418	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	74,771	0.00	USD 2,150,000	Dollar General 3.5% 3/4/2030	1,913,387	0.03
USD 172,856	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.615% 15/5/2035	172,359	0.00	USD 1,045,000	Dollar General 3.875% 15/4/2027	997,634	0.01
USD 35,756	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.615% 15/5/2035	35,346	0.00	USD 1,026,000	Dresdner Funding Trust I 8.151% 30/6/2031	1,099,103	0.02
USD 118,472	CWHEQ Revolving Home Equity Loan Trust Series 2005-B 5.605% 15/5/2035	116,999	0.00	EUR 3,207,000	Duke Energy 3.1% 15/6/2028	3,310,277	0.05
USD 624,806	CWHEQ Revolving Home Equity Loan Trust Series 2006-C 5.605% 15/5/2036	603,046	0.01	USD 2,214,000	Earthstone Energy 8% 15/4/2027	2,260,284	0.03
USD 318,997	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 5.575% 15/11/2036	312,330	0.00	USD 757,000	Eaton 4.35% 18/5/2028	742,938	0.01
				USD 5,100,000	Ecolab 2.125% 1/2/2032	4,153,438	0.06
				USD 2,000,000	Ecolab 5.25% 15/1/2028	2,026,318	0.03
				USD 750,000	Edison International 6.95% 15/11/2029	789,767	0.01
				USD 3,426,000	Elevance Health 1.5% 15/3/2026	3,111,119	0.04
				USD 4,555,000	Elevance Health 2.55% 15/3/2031	3,813,696	0.05
				USD 1,750,000	Elevance Health 2.875% 15/9/2029	1,544,462	0.02
				USD 715,000	Elevance Health 3.65% 1/12/2027	674,037	0.01
				USD 750,000	Elevance Health 4.1% 15/5/2032	692,554	0.01
				USD 2,000,000	Elevance Health 4.9% 8/2/2026	1,972,591	0.03

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,260,000	Elmwood CLO 15 6.686% 22/4/2035	1,251,570	0.02	USD 8,350,874	Fannie Mae REMICS 3.5% 25/2/2051	1,499,191	0.02
USD 2,750,000	Elmwood CLO 15 9.016% 22/4/2035	2,691,625	0.04	USD 3,016,779	Fannie Mae REMICS 4% 25/5/2050	622,583	0.01
EUR 396,000	Emerald Debt Merger Sub 6.375% 15/12/2030	429,735	0.01	USD 10,489,417	Fannie Mae REMICS 4% 25/11/2050	2,111,435	0.03
USD 1,049,000	Emerald Debt Merger Sub 6.625% 15/12/2030	1,032,281	0.01	USD 9,610,053	Fannie Mae REMICS 4% 25/6/2051	1,914,297	0.03
EUR 1,725,000	Encore Capital 4.875% 15/10/2025*	1,789,922	0.02	USD 4,124,187	Fannie Mae REMICS 4% 25/8/2051	774,886	0.01
GBP 600,000	Encore Capital 5.375% 15/2/2026*	685,832	0.01	EUR 1,000,000	Fidelity National Information Services 0.625% 3/12/2025	1,009,704	0.01
USD 1,500,000	Enterprise Products Operating 2.8% 31/1/2030	1,300,418	0.02	USD 1,256,000	Fidelity National Information Services 1.15% 1/3/2026	1,130,182	0.02
USD 750,000	Enterprise Products Operating 3.125% 31/7/2029	671,136	0.01	EUR 2,550,000	Fidelity National Information Services 1.5% 21/5/2027	2,539,651	0.04
USD 900,000	EQM Midstream Partners 7.5% 1/6/2027	908,734	0.01	USD 2,920,000	Fifth Third Bancorp 6.339% 27/7/2029	2,953,478	0.04
USD 595,000	EQM Midstream Partners 7.5% 1/6/2030	610,887	0.01	USD 799,734	First Franklin Mortgage Loan Trust 2004-FFH3 6.479% 25/10/2034	729,801	0.01
USD 1,500,000	Equinix 1.25% 15/7/2025	1,382,390	0.02	USD 1,388,150	First Franklin Mortgage Loan Trust 2006-FF13 5.669% 25/10/2036	927,431	0.01
USD 625,000	Equinix 2.9% 18/11/2026	577,355	0.01	USD 814,047	First Franklin Mortgage Loan Trust 2006-FF13 5.749% 25/10/2036	527,346	0.01
USD 2,020,000	Equinix 3.2% 18/11/2029	1,767,813	0.02	USD 5,229,216	First Franklin Mortgage Loan Trust Series 2007-FF2 5.709% 25/3/2037	2,825,604	0.04
USD 6,123,000	EquipmentShare.com 9% 15/5/2028	6,090,276	0.08	GBP 800,000	Fiserv 2.25% 1/7/2025	948,779	0.01
USD 1,681,000	Eversource Energy 2.9% 1/10/2024	1,630,996	0.02	USD 7,341,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025*	6,886,959	0.10
USD 2,085,000	Eversource Energy 4.75% 15/5/2026	2,050,650	0.03	USD 3,140,322	Flagstar Mortgage Trust 2018-6RR 4.921% 25/10/2048	2,686,825	0.04
USD 1,118,000	Exelon 2.75% 15/3/2027	1,025,746	0.01	USD 2,174,000	Florida Power & Light 4.4% 15/5/2028	2,124,821	0.03
USD 8,977,089	Fannie Mae Interest Strip 3% 25/10/2049	1,424,374	0.02	USD 1,144,000	Ford Motor 3.25% 12/2/2032	894,740	0.01
USD 21,083,529	Fannie Mae Interest Strip 3% 25/3/2050	3,615,705	0.05	USD 2,667,000	Ford Motor 6.1% 19/8/2032	2,545,507	0.03
USD 8,734,890	Fannie Mae Interest Strip 3.5% 25/8/2049	1,559,437	0.02	GBP 1,560,000	Ford Motor Credit 4.535% 6/3/2025	1,891,274	0.03
USD 25,184	Fannie Mae Pool 3.5% 1/1/2048	23,044	0.00	EUR 875,000	Ford Motor Credit 4.867% 3/8/2027	936,976	0.01
USD 159,064	Fannie Mae Pool 3.5% 1/12/2050	144,877	0.00	USD 1,579,000	Ford Motor Credit 5.584% 18/3/2024	1,571,409	0.02
USD 619,198	Fannie Mae Pool 4% 1/4/2048	583,719	0.01	EUR 618,000	Ford Motor Credit 6.125% 15/5/2028	688,512	0.01
USD 699,200	Fannie Mae Pool 4% 1/5/2048	654,568	0.01	GBP 5,605,000	Ford Motor Credit 6.86% 5/6/2026*	6,935,400	0.10
USD 515,182	Fannie Mae Pool 4% 1/6/2048	484,402	0.01	USD 739,000	Forestar 3.85% 15/5/2026	685,780	0.01
USD 510,957	Fannie Mae Pool 4% 1/7/2048	480,429	0.01	USD 5,361,000	Forestar 5% 1/3/2028	4,964,290	0.07
USD 1,505,284	Fannie Mae Pool 4% 1/10/2048	1,410,837	0.02	USD 18,533,943	Freddie Mac Multifamily Structured Pass Through Certificates 0.941% 25/5/2029	638,077	0.01
USD 13,462,395	Fannie Mae Pool 4% 1/9/2049	12,596,714	0.17	USD 30,127,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	1,328,824	0.02
USD 4,155,007	Fannie Mae Pool 4% 1/2/2050	3,872,500	0.05	USD 6,910,758	Freddie Mac Multifamily Structured Pass Through Certificates 1.119% 25/10/2030	380,116	0.01
USD 232,513	Fannie Mae Pool 4% 1/4/2050	217,700	0.00				
USD 1,510,794	Fannie Mae Pool 4% 1/4/2050	1,411,528	0.02				
USD 5,568,073	Fannie Mae Pool 4% 1/5/2050	5,201,700	0.07				
USD 1,614,654	Fannie Mae Pool 4% 1/6/2050	1,507,517	0.02				
USD 346,508	Fannie Mae Pool 4% 1/11/2050	323,701	0.00				
USD 34,901,812	Fannie Mae Pool 4% 1/1/2051	32,621,600	0.45				
USD 39,667,001	Fannie Mae Pool 4% 1/3/2051	37,042,488	0.51				
USD 4,980,449	Fannie Mae Pool 4% 1/4/2051	4,640,595	0.06				
USD 19,160,248	Fannie Mae Pool 4% 1/10/2051	17,884,894	0.25				
USD 518,775	Fannie Mae Pool 4% 1/3/2052	487,053	0.01				
USD 10,463,491	Fannie Mae Pool 4% 1/4/2052	9,728,927	0.14				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,380,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	195,843	0.00	USD 4,910,000	Frontier Florida 6.86% 1/2/2028	4,579,704	0.06
USD 13,537,109	Freddie Mac Pool 4% 1/3/2050	12,732,212	0.18	USD 1,125,000	Frontier North 6.73% 15/2/2028	1,026,186	0.01
USD 7,713,717	Freddie Mac Pool 4% 1/5/2050	7,184,301	0.10	USD 15,753,000	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	15,831,795	0.22
USD 1,287,059	Freddie Mac REMICS 3% 25/9/2050	214,491	0.00	USD 776,000	Full House Resorts 8.25% 15/2/2028*	691,138	0.01
USD 3,327,193	Freddie Mac REMICS 3% 25/3/2051	549,663	0.01	USD 1,956,311	GAM Resecuritization Trust 2018-B 6.5% 27/8/2051	1,833,758	0.03
USD 2,826,206	Freddie Mac REMICS 3% 25/6/2051	452,079	0.01	USD 205,000	Garden Spinco 8.625% 20/7/2030	218,627	0.00
USD 1,307,393	Freddie Mac REMICS 3% 25/9/2051	211,674	0.00	USD 2,410,000	Gen Digital 6.75% 30/9/2027	2,411,275	0.03
USD 3,449,904	Freddie Mac REMICS 3% 25/10/2051	510,738	0.01	USD 1,755,000	Gen Digital 7.125% 30/9/2030	1,770,539	0.02
USD 1,666,576	Freddie Mac REMICS 3% 25/11/2051	260,534	0.00	USD 750,000	General Mills 2.875% 15/4/2030	655,936	0.01
USD 3,725,181	Freddie Mac REMICS 3% 25/11/2051	625,865	0.01	USD 800,000	General Mills 4.2% 17/4/2028	766,757	0.01
USD 11,792,592	Freddie Mac REMICS 3% 25/11/2051	1,572,015	0.02	USD 3,500,000	General Motors Financial 2.35% 26/2/2027	3,112,458	0.04
USD 11,794,726	Freddie Mac REMICS 3% 25/2/2052	1,994,460	0.03	GBP 1,300,000	General Motors Financial 5.15% 15/8/2026	1,602,730	0.02
USD 4,851,967	Freddie Mac REMICS 3.5% 25/3/2051	841,494	0.01	USD 1,499,000	General Motors Financial 5.4% 6/4/2026	1,481,315	0.02
USD 7,975,642	Freddie Mac REMICS 3.5% 25/6/2051	1,457,781	0.02	USD 700,000	Georgia-Pacific 0.95% 15/5/2026	621,430	0.01
USD 3,810,424	Freddie Mac REMICS 3.5% 25/10/2051	693,810	0.01	USD 1,000,000	Georgia-Pacific 2.3% 30/4/2030	840,416	0.01
USD 8,016,646	Freddie Mac REMICS 4% 25/12/2050	1,562,474	0.02	USD 1,950,000	Gilead Sciences 1.65% 1/10/2030	1,566,037	0.02
USD 4,655,448	Freddie Mac STACR REMIC Trust 2022-DNA1 8.688% 25/1/2042	4,626,374	0.06	USD 2,750,000	Gilead Sciences 3.65% 1/3/2026	2,642,678	0.04
USD 50,382,931	Freddie Mac Strips 3% 15/10/2052	8,346,873	0.12	EUR 3,407,000	Global Payments 4.875% 17/3/2031	3,694,265	0.05
USD 401,109	Freddie Mac Structured Agency Credit Risk Debt Notes 13.352% 25/5/2025	404,111	0.01	USD 1,086,000	GLP Capital / GLP Financing II 4% 15/1/2031	932,435	0.01
USD 214,257	Freddie Mac Structured Agency Credit Risk Debt Notes 16.902% 25/1/2025	217,781	0.00	USD 904,000	Golden Entertainment 7.625% 15/4/2026	898,151	0.01
USD 1,337,000	Freedom Mortgage 8.125% 15/11/2024	1,332,060	0.02	EUR 3,000,000	Goldman Sachs 0.875% 9/5/2029	2,684,377	0.04
USD 767,000	Freedom Mortgage 8.25% 15/4/2025	755,683	0.01	USD 3,340,000	Goldman Sachs 1.093% 9/12/2026	2,996,297	0.04
USD 782,435	FREMF 2017-KGS1 Mortgage Trust 3.715% 25/10/2027	713,930	0.01	EUR 4,000,000	Goldman Sachs 1.25% 7/2/2029	3,691,700	0.05
USD 4,972,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	4,184,232	0.06	USD 1,709,000	Goldman Sachs 1.431% 9/3/2027	1,532,108	0.02
USD 83,237,874	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	307,968	0.00	USD 6,500,000	Goldman Sachs 1.542% 10/9/2027	5,736,611	0.08
USD 2,755,116	Fremont Home Loan Trust 2006-3 5.709% 25/2/2037	2,127,596	0.03	USD 1,510,000	Goldman Sachs 1.948% 21/10/2027	1,342,917	0.02
USD 3,100,000	Frontier Communications 5.875% 15/10/2027	2,824,913	0.04	USD 1,500,000	Goldman Sachs 1.992% 27/1/2032	1,169,132	0.02
USD 3,365,000	Frontier Communications 8.625% 15/3/2031	3,230,883	0.05	USD 750,000	Goldman Sachs 2.383% 21/7/2032*	592,947	0.01
USD 3,925,000	Frontier Communications 8.75% 15/5/2030	3,810,380	0.05	USD 1,125,000	Goldman Sachs 2.615% 22/4/2032	911,203	0.01
				USD 4,250,000	Goldman Sachs 2.65% 21/10/2032	3,412,517	0.05
				USD 1,300,000	Goldman Sachs 3.5% 23/1/2025	1,259,523	0.02
				USD 4,633,000	Goldman Sachs 3.615% 15/3/2028	4,332,304	0.06
				GBP 1,000,000	Goldman Sachs 7.25% 10/4/2028	1,318,921	0.02
				USD 4,672,078	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	3,570,947	0.05

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,373,596	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	2,605,370	0.04	USD 772,575	GreenPoint Mortgage Funding Trust 2006-AR2 6.43% 25/3/2036	681,471	0.01
USD 8,588,000	GoTo 5.5% 1/9/2027	5,031,572	0.07	USD 25,000,000	GS Mortgage II Series 2005-ROCK 0.395% 3/5/2032	94,765	0.00
USD 2,394,789	Government National Mortgage Association 0.519% 16/9/2053	33,899	0.00	USD 2,452,265	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	2,375,679	0.03
USD 462,128	Government National Mortgage Association 0.618% 16/10/2056	12,082	0.00	USD 110,000	GS Mortgage Trust 2014-GC20 4.529% 10/4/2047	103,773	0.00
USD 565,174	Government National Mortgage Association 0.679% 16/8/2057	16,168	0.00	USD 730,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	610,094	0.01
USD 2,828,723	Government National Mortgage Association 0.77% 16/12/2057	103,752	0.00	USD 1,455,000	GS Mortgage Trust 2015-GC32 4.554% 10/7/2048	1,303,940	0.02
USD 370,979	Government National Mortgage Association 0.923% 16/2/2050	8,629	0.00	USD 440,000	GS Mortgage Trust 2017-375H 3.591% 10/9/2037	390,257	0.01
USD 3,277,507	Government National Mortgage Association 2.5% 20/9/2050	428,876	0.01	USD 2,170,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	1,586,812	0.02
USD 5,622,041	Government National Mortgage Association 2.5% 20/10/2050	662,947	0.01	USD 9,680,133	GSA Home Equity Trust 2006-5 5.789% 25/3/2036	3,194,787	0.04
USD 2,831,373	Government National Mortgage Association 2.5% 20/10/2050	372,007	0.01	USD 417,260	GSA Home Equity Trust 2007-2 5.917% 25/3/2037	83,142	0.00
USD 954,600	Government National Mortgage Association 2.5% 20/11/2050	125,148	0.00	USD 880,273	GSAMP Trust 2007-H1 5.829% 25/1/2047	451,562	0.01
USD 3,480,626	Government National Mortgage Association 2.5% 20/12/2050	458,546	0.01	USD 2,000,000	GSAMP Trust 2007-HSBC1 8.804% 25/2/2047	1,863,818	0.03
USD 1,538,901	Government National Mortgage Association 3% 20/8/2050	231,860	0.00	USD 756,860	GSMP Mortgage Loan Trust 2005-RP1 5.779% 25/1/2035	640,272	0.01
USD 1,497,560	Government National Mortgage Association 3% 20/4/2051	212,286	0.00	USD 2,826,791	GSMP Mortgage Loan Trust 2005-RP2 5.779% 25/3/2035	2,465,446	0.03
USD 25,089,161	Government National Mortgage Association 3% 20/5/2051	3,683,502	0.05	USD 725,054	GSMP Mortgage Loan Trust 2006-RP1 5.779% 25/1/2036	587,771	0.01
USD 2,685,284	Government National Mortgage Association 3% 20/6/2051	404,582	0.01	USD 1,658,781	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	595,040	0.01
USD 13,521,407	Government National Mortgage Association 3% 20/8/2051	2,040,133	0.03	USD 411,870	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	529,165	0.01
USD 2,074,515	Government National Mortgage Association 3% 20/12/2051	247,123	0.00	USD 3,940,246	GSR Mortgage Loan Trust 2007-OA2 2.929% 25/6/2047	2,526,296	0.04
USD 1,202,223	Government National Mortgage Association 3% 20/12/2051	143,639	0.00	USD 2,377,000	GXO Logistics 2.65% 15/7/2031	1,862,928	0.03
USD 1,786,699	Government National Mortgage Association 3.5% 20/1/2051	300,050	0.00	USD 6,820,249	HarborView Mortgage Loan Trust 2006-12 5.838% 19/12/2036	5,384,709	0.07
USD 2,718,737	Government National Mortgage Association 3.5% 20/10/2051	427,836	0.01	USD 362,316	HarborView Mortgage Loan Trust 2007-4 5.678% 19/7/2047	333,907	0.01
USD 1,215,155	Government National Mortgage Association 3.5% 20/11/2051	166,672	0.00	USD 2,800,000	Hays Consolidated Independent School District 4% 15/2/2047	2,611,637	0.04
USD 1,850,148	Government National Mortgage Association 4% 20/5/2051	357,760	0.01	USD 1,328,000	HCA 3.125% 15/3/2027	1,218,894	0.02
USD 1,154,819	Government National Mortgage Association 4% 20/9/2051	183,141	0.00	USD 1,400,000	HCA 3.5% 1/9/2030	1,223,542	0.02
USD 2,649,694	Government National Mortgage Association 4% 20/12/2051	417,405	0.01	USD 1,000,000	HCA 3.625% 15/3/2032	860,046	0.01
USD 333,000	GrafTech Global Enterprises 9.875% 15/12/2028	323,137	0.00	USD 4,700,000	HCA 4.5% 15/2/2027	4,540,891	0.06
USD 731,000	Grand Canyon University 3.25% 1/10/2023	721,862	0.01	USD 3,576,000	HCA 5.375% 1/2/2025	3,552,535	0.05
USD 2,102,000	Grand Canyon University 5.125% 1/10/2028	1,899,788	0.03	USD 2,045,000	HCA 5.875% 1/2/2029	2,055,698	0.03
EUR 316,000	Graphic Packaging International 2.625% 1/2/2029	302,668	0.00	USD 1,000,000	Healthpeak 1.35% 1/2/2027	876,549	0.01
USD 259,044	Greenpoint Manufactured Housing 8.29% 15/12/2029	257,537	0.00	USD 684,000	Healthpeak 5.25% 15/12/2032	660,531	0.01
				USD 6,200,000	Home Depot 1.375% 15/3/2031	4,858,632	0.07
				USD 3,000,000	Home Depot 2.95% 15/6/2029	2,722,275	0.04
				USD 1,190,000	Home Equity Asset Trust 2006-3 6.029% 25/7/2036	1,073,454	0.01
				USD 1,446,216	Home Equity Asset Trust 2007-1 5.729% 25/5/2037	1,105,906	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,519,759	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2006-E 5.599% 25/4/2037	4,518,014	0.06	USD 10,068,590	IXIS Real Estate Capital Trust 2007-HE1 5.659% 25/5/2037	2,421,714	0.03
USD 6,774,716	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 5.669% 25/4/2037	4,398,584	0.06	USD 3,813,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	3,217,425	0.04
USD 262,607	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.726% 25/7/2034	252,626	0.00	USD 1,455,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	1,334,508	0.02
USD 204,000	Horizon Therapeutics USA 5.5% 1/8/2027	208,574	0.00	USD 4,428,722	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.567% 15/6/2035	4,137,876	0.06
USD 2,073,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	1,879,710	0.03	USD 1,270,000	JobsOhio Beverage System 3.985% 1/1/2029	1,237,536	0.02
USD 2,120,000	Howard Hughes 5.375% 1/8/2028	1,914,520	0.03	USD 255,000	Johnson & Son 3.35% 30/9/2024	248,229	0.00
USD 65,000	iHeartCommunications 4.75% 15/1/2028	50,184	0.00	USD 186,384	JP Morgan Alternative Loan Trust 2007-A2 4.47% 25/5/2037	169,950	0.00
USD 98,000	iHeartCommunications 5.25% 15/8/2027	77,858	0.00	USD 2,321,741	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.881% 15/1/2049	1,952,264	0.03
USD 104,490	iHeartCommunications 6.375% 1/5/2026	91,192	0.00	USD 10,620,000	JP Morgan Chase Commercial Mortgage Trust 2016-JP3 0.75% 15/8/2049	203,194	0.00
USD 464,752	Impac Secured Assets Trust 2006-3 5.769% 25/11/2036	412,365	0.01	USD 217,929	JP Morgan Madison Avenue Trust Series 2014-1 9.652% 25/11/2024	215,157	0.00
USD 1,210,000	IMT Trust 2017-APTS 3.478% 15/6/2034	1,175,445	0.02	USD 619,245	JP Morgan Mortgage Acquisition Trust 2006-CW1 5.834% 25/5/2036	594,650	0.01
USD 5,620,171	IMT Trust 2017-APTS 3.613% 15/6/2034	5,382,499	0.07	USD 4,655,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.589% 25/11/2036	4,557,849	0.06
USD 2,669,820	IMT Trust 2017-APTS 3.613% 15/6/2034	2,578,946	0.04	USD 1,092,441	JPMBB Commercial Mortgage Trust 2014-C22 0.945% 15/9/2047	4,361	0.00
USD 2,000,000	IMT Trust 2017-APTS 3.613% 15/6/2034	1,902,192	0.03	USD 837,772	JPMBB Commercial Mortgage Trust 2014-C23 0.737% 15/9/2047	3,235	0.00
USD 370,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	344,486	0.01	USD 7,006,000	JPMBB Commercial Mortgage Trust 2015-C27 0.5% 15/2/2048	48,203	0.00
USD 800,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	740,685	0.01	USD 1,139,081	JPMBB Commercial Mortgage Trust 2015-C29 0.692% 15/5/2048	8,271	0.00
USD 2,317,513	IndyMac IMSC Mortgage Loan Trust 2007-HOA1 0% 25/7/2047	1,650	0.00	USD 1,480,000	JPMBB Commercial Mortgage Trust 2015-C33 4.29% 15/12/2048	1,118,631	0.02
USD 434,749	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.669% 25/7/2036	423,924	0.01	USD 1,198,000	JPMBB Commercial Mortgage Trust 2016-C1 4.359% 17/3/2049	981,754	0.01
USD 3,487,702	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.789% 25/1/2037	3,077,213	0.04	USD 4,150,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	80,659	0.00
USD 4,006,027	IndyMac INDX Mortgage Loan Trust 2007-AR19 3.689% 25/9/2037	2,736,443	0.04	USD 312,000	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	278,222	0.00
USD 457,722	IndyMac INDX Mortgage Loan Trust 2007-FLX5 5.669% 25/8/2037	402,615	0.01	GBP 2,600,000	JPMorgan Chase 0.991% 28/4/2026	3,041,956	0.04
USD 2,785,000	Intercontinental Exchange 1.85% 15/9/2032	2,121,676	0.03	EUR 2,900,000	JPMorgan Chase 1.638% 18/5/2028	2,886,531	0.04
USD 1,500,000	Intercontinental Exchange 3.1% 15/9/2027	1,387,706	0.02	USD 1,500,000	JPMorgan Chase 1.764% 19/11/2031	1,174,389	0.02
USD 200,000	IQVIA 5% 15/5/2027	192,299	0.00	USD 1,709,000	JPMorgan Chase 2.083% 22/4/2026	1,606,894	0.02
USD 261,783	Irwin Home Equity Loan Trust 2006-3 6.53% 25/9/2037	243,935	0.00	USD 1,664,000	JPMorgan Chase 2.182% 1/6/2028	1,477,386	0.02
USD 73,742	Irwin Home Equity Loan Trust 2006-P1 5.709% 25/12/2036	70,736	0.00				

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,125,000	JPMorgan Chase 2.739% 15/10/2030	963,904	0.01	USD 5,927,006	Long Beach Mortgage Loan Trust 2006-7 5.749% 25/8/2036	2,369,257	0.03
USD 4,610,000	JPMorgan Chase 3.702% 6/5/2030	4,206,712	0.06	USD 1,850,000	Louisiana Public Facilities Authority 3% 15/5/2047	1,249,290	0.02
USD 5,465,000	JPMorgan Chase 4.08% 26/4/2026	5,328,839	0.07	USD 2,310,000	Lowe's 1.7% 15/10/2030	1,834,977	0.02
USD 12,611,000	JPMorgan Chase 4.323% 26/4/2028	12,113,768	0.17	USD 3,250,000	Lowe's 2.625% 1/4/2031	2,728,944	0.04
USD 4,143,000	JPMorgan Chase 4.851% 25/7/2028	4,061,392	0.06	USD 2,050,000	Lowe's 3.1% 3/5/2027	1,907,137	0.03
USD 4,455,000	JPMorgan Chase 6.577% 2/2/2037	3,836,269	0.05	USD 2,251,000	Lowe's 3.35% 1/4/2027	2,117,930	0.03
USD 4,150,000	Keurig Dr Pepper 3.95% 15/4/2029	3,903,761	0.05	USD 750,000	Lowe's 3.75% 1/4/2032	671,906	0.01
USD 4,135,000	Keurig Dr Pepper 4.597% 25/5/2028	4,036,639	0.06	USD 1,125,000	Lowe's 4.5% 15/4/2030	1,084,507	0.01
USD 4,801,011	KeyCorp Student Loan Trust 2004-A 6.869% 28/7/2042	4,487,627	0.06	USD 807,000	Lowe's 4.8% 1/4/2026	797,230	0.01
USD 4,900,135	KeyCorp Student Loan Trust 2005-A 6.844% 27/12/2038	4,677,418	0.06	USD 190,177	LSTAR Commercial Mortgage Trust 2015-3 3.279% 20/4/2048	183,326	0.00
USD 1,875,000	Kraft Heinz Foods 3.75% 1/4/2030	1,718,588	0.02	USD 1,912,685	LSTAR Commercial Mortgage Trust 2017-5 0.955% 10/3/2050	31,501	0.00
GBP 609,000	Kraft Heinz Foods 4.125% 1/7/2027	730,275	0.01	USD 1,885,000	Lyford Consolidated Independent School District 4% 15/8/2047	1,748,011	0.02
USD 1,325,000	Kraft Heinz Foods 4.25% 1/3/2031	1,241,728	0.02	USD 3,192,000	M/I Homes 4.95% 1/2/2028	2,963,619	0.04
EUR 1,840,000	Kronos International 3.75% 15/9/2025*	1,819,447	0.03	USD 4,008,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	3,401,790	0.05
USD 1,796,402	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.322% 15/2/2036	72,670	0.00	USD 3,529,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	2,709,833	0.04
USD 166,919	Lehman ABS Manufactured Housing Contract Trust 2002-A 0% 15/6/2033	155,004	0.00	USD 159,205	Madison Avenue Manufactured Housing Contract Trust 2002-A 8.679% 25/3/2032	159,234	0.00
USD 252,048	Lehman ABS Mortgage Loan Trust 2007-1 5.519% 25/6/2037	160,305	0.00	USD 290,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	278,237	0.00
USD 718,341	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.879% 25/9/2036	623,982	0.01	USD 3,520,000	Massachusetts School Building Authority 2.866% 15/10/2031	3,025,895	0.04
USD 29,069	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 5.679% 25/3/2037	28,790	0.00	USD 2,545,000	Massachusetts School Building Authority 2.966% 15/10/2032	2,166,344	0.03
USD 6,294,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 7.429% 25/10/2037	5,344,083	0.07	USD 1,401,845	Mastr Asset Backed Trust 2007-HE1 5.709% 25/5/2037	1,082,232	0.01
USD 896,955	Lehman XS Trust Series 2007-16N 7.329% 25/9/2047	1,125,260	0.02	USD 308,436	MASTR Resecuritization Trust 2008-3 5.472% 25/8/2037	184,212	0.00
USD 448,426	Lehman XS Trust Series 2007-20N 7.729% 25/12/2037	451,446	0.01	USD 237,373	Mastr Specialized Loan Trust 5.949% 25/6/2046	225,386	0.00
USD 659,000	Level 3 Financing 3.4% 1/3/2027	603,355	0.01	USD 143,000	Matador Resources 5.875% 15/9/2026	139,559	0.00
EUR 2,992,000	Liberty Mutual 3.625% 23/5/2059	3,098,586	0.04	USD 7,007,000	Mauser Packaging Solutions 7.875% 15/8/2026	6,892,303	0.10
USD 5,928,000	Lions Gate Capital 5.5% 15/4/2029	3,587,946	0.05	USD 11,511,000	Medline Borrower 3.875% 1/4/2029	10,031,475	0.14
USD 8,440,064	Loanpal Solar Loan 2.47% 20/12/2047	6,393,403	0.09	USD 920,092	Merrill Lynch Alternative Note Asset Trust Series 2007-OAR2 5.849% 25/4/2037	834,358	0.01
USD 2,691,557	Long Beach Mortgage Loan Trust 2006-5 5.729% 25/6/2036	1,265,397	0.02	USD 4,411,712	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.909% 25/5/2037	3,191,198	0.04
USD 732,375	Long Beach Mortgage Loan Trust 2006-6 5.729% 25/7/2036	292,372	0.00	USD 4,204,934	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.929% 25/10/2037	3,793,708	0.05
				USD 814,332	Merrill Lynch Mortgage Investors Trust Series 2006-RM3 5.609% 25/6/2037	185,992	0.00
				USD 147,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	131,285	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 33,000	MGM Resorts International 4.625% 1/9/2026	31,115	0.00	USD 362,592	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	220,727	0.00
USD 357,000	MGM Resorts International 5.5% 15/4/2027	340,604	0.00	USD 2,519,058	Morgan Stanley Capital I Trust 2017-H1 2.307% 15/6/2050	171,956	0.00
USD 32,000	MGM Resorts International 5.75% 15/6/2025	31,614	0.00	USD 1,617,856	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	1,283,002	0.02
USD 1,876,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,633,852	0.02	USD 2,754,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,866,398	0.03
EUR 1,102,000	Moody's 0.95% 25/2/2030	1,007,317	0.01	USD 225,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	194,223	0.00
EUR 1,600,000	Morgan Stanley 0.495% 26/10/2029	1,436,951	0.02	USD 690,000	Morgan Stanley Capital I Trust 2018-SUN 6.58% 15/7/2035	685,698	0.01
EUR 5,000,000	Morgan Stanley 1.102% 29/4/2033	4,174,004	0.06	USD 1,213,000	Morgan Stanley Capital I Trust 2018-SUN 6.88% 15/7/2035	1,202,309	0.02
USD 360,000	Morgan Stanley 1.512% 20/7/2027	319,442	0.00	USD 23,000	Morgan Stanley Capital I Trust 2018-SUN 8.23% 15/7/2035	22,610	0.00
USD 1,500,000	Morgan Stanley 1.794% 13/2/2032	1,154,804	0.02	USD 702,064	Morgan Stanley Home Equity Loan Trust 2006-3 5.749% 25/4/2036	505,076	0.01
USD 5,498,000	Morgan Stanley 2.475% 21/1/2028	4,959,052	0.07	USD 1,423,782	Morgan Stanley Resecuritization Trust 2013-R7 5.732% 26/12/2046	1,308,259	0.02
USD 4,250,000	Morgan Stanley 2.699% 22/1/2031	3,577,629	0.05	USD 630,775	Morgan Stanley Residential Mortgage Loan Trust 2014-1 6.683% 25/6/2044	615,605	0.01
EUR 10,500,000	Morgan Stanley 2.95% 7/5/2032	10,334,076	0.15	USD 1,840,005	Mortgage Loan Resecuritization Trust 5.773% 16/4/2036	1,760,853	0.02
USD 1,200,000	Morgan Stanley 3.622% 1/4/2031	1,066,632	0.01	USD 1,438,113	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	1,309,421	0.02
USD 8,706,000	Morgan Stanley 4.21% 20/4/2028	8,322,848	0.12	USD 3,630,899	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	3,275,913	0.05
USD 375,000	Morgan Stanley 4.431% 23/1/2030	355,517	0.01	USD 606,009	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	507,040	0.01
EUR 2,700,000	Morgan Stanley 4.656% 2/3/2029	2,961,458	0.04	USD 4,536,640	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	4,155,538	0.06
USD 4,034,000	Morgan Stanley 5.05% 28/1/2027	3,988,393	0.06	USD 861,017	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	800,425	0.01
USD 700,000	Morgan Stanley 5.449% 20/7/2029	695,131	0.01	USD 4,307,077	MSCG Trust 2018-SELF 7.508% 15/10/2037	4,216,432	0.06
USD 2,230,457	Morgan Stanley ABS Capital I Trust 2005-HE5 6.299% 25/9/2035	1,833,947	0.03	USD 402,103	MSCG Trust 2018-SELF 8.408% 15/10/2037	394,659	0.01
USD 286,246	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.229% 25/2/2047	261,577	0.00	USD 422,740	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 4.78% 28/11/2035	284,028	0.00
USD 3,765,000	Morgan Stanley Bank 4.754% 21/4/2026	3,711,866	0.05	USD 1,425,233	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	1,214,898	0.02
USD 1,862,000	Morgan Stanley Bank 5.479% 16/7/2025	1,862,608	0.03	USD 327,234	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	288,378	0.00
USD 3,654,543	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.328% 15/12/2047	54,205	0.00	EUR 2,080,000	Nasdaq 4.5% 15/2/2032	2,296,133	0.03
USD 10,520,884	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.328% 15/12/2047	140,706	0.00	USD 1,390,000	Nasdaq 5.35% 28/6/2028	1,388,523	0.02
USD 3,349,202	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.41% 15/3/2048	14,055	0.00	USD 878,000	Nasdaq 5.65% 28/6/2025	878,740	0.01
USD 1,500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.468% 15/5/2048	1,372,635	0.02	EUR 783,000	National Grid North America 1.054% 20/1/2031	682,201	0.01
USD 209,922	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.668% 15/10/2048	186,687	0.00	USD 1,620,000	Nationstar Home Equity Loan Trust 2007-B 5.839% 25/4/2037	1,460,470	0.02
USD 5,104,909	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.452% 15/10/2048	125,385	0.00	USD 1,680,000	Nationstar Mortgage 5.125% 15/12/2030	1,419,293	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,832,000	Nationstar Mortgage 5.5% 15/8/2028	1,666,891	0.02	USD 608,845	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	581,153	0.01
USD 794,000	Nationstar Mortgage 5.75% 15/11/2031	681,705	0.01	USD 443,543	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 7.134% 25/5/2036	87,830	0.00
USD 648,000	Nationstar Mortgage 6% 15/1/2027	617,810	0.01	USD 67,531	Nomura Asset Acceptance Alternative Loan Trust Series 2006-S5 5.829% 25/10/2036	77,177	0.00
USD 188,563	Natixis Commercial Mortgage Trust 2018-FL1 6.375% 15/6/2035	182,022	0.00	USD 1,354,049	Nomura Asset Acceptance Alternative Loan Trust Series 2007-2 5.849% 25/6/2037	1,180,501	0.02
USD 2,882,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	2,659,262	0.04	USD 1,669,000	Norfolk Southern 5.05% 1/8/2030	1,650,929	0.02
USD 2,174,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	1,932,938	0.03	USD 1,189,000	Northern Oil and Gas 8.75% 15/6/2031	1,215,438	0.02
USD 1,200,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,007,335	0.01	USD 4,395,000	Northern States Power 2.9% 1/3/2050	2,899,199	0.04
USD 2,110,000	Navient Private Education Refi Loan Trust 2020-H 2.95% 15/4/2069	1,575,303	0.02	USD 4,835,000	NVIDIA 2.85% 1/4/2030	4,340,419	0.06
USD 700,000	Netflix 4.875% 15/4/2028	689,035	0.01	USD 456,876	Oakwood Mortgage Investors 5.26% 15/1/2019***	197,607	0.00
USD 700,000	Netflix 5.875% 15/2/2025	703,769	0.01	USD 379,929	Oakwood Mortgage Investors 6.93% 15/9/2031	203,837	0.00
USD 2,000,000	Netflix 5.875% 15/11/2028	2,059,148	0.03	USD 896,453	Oakwood Mortgage Investors 7.475% 15/8/2027	726,452	0.01
USD 3,396,243	New Century Home Equity Loan Trust Series 2005-B 6.149% 25/10/2035	3,267,023	0.05	USD 28,148,566	Olympic Tower 2017-OT Mortgage Trust 0.511% 10/5/2039	357,003	0.01
USD 2,663,773	New Century Home Equity Loan Trust Series 2005-C 6.104% 25/12/2035	2,122,639	0.03	USD 2,232,801	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	1,537,013	0.02
USD 639,000	New Home 8.25% 15/10/2027	612,005	0.01	USD 1,142,000	Olympus Water US 7.125% 1/10/2027	1,068,567	0.01
USD 1,155,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	781,820	0.01	EUR 2,656,000	Olympus Water US 9.625% 15/11/2028	2,886,572	0.04
USD 1,150,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	1,164,601	0.02	USD 5,950,000	Olympus Water US 9.75% 15/11/2028	5,999,040	0.08
USD 1,515,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	1,569,039	0.02	USD 1,800,000	Oncor Electric Delivery 2.75% 15/5/2030	1,556,243	0.02
USD 435,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	461,923	0.01	USD 1,585,000	Oncor Electric Delivery 4.3% 15/5/2028	1,535,602	0.02
GBP 1,170,000	New York Life Global Funding 4.35% 16/9/2025	1,435,890	0.02	USD 2,200,000	Oncor Electric Delivery 4.6% 1/6/2052	1,962,735	0.03
USD 1,245,000	New York State Urban Development 3.32% 15/3/2029	1,155,448	0.02	USD 2,340,000	Oncor Electric Delivery 5.75% 15/3/2029	2,409,720	0.03
USD 1,480,000	New York State Urban Development 4% 15/3/2038	1,477,085	0.02	USD 41,869,799	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	1,407	0.00
USD 1,224,000	Nexstar Media 4.75% 1/11/2028	1,075,263	0.02	USD 8,776,000	One Market Plaza Trust 2017-1MKT 0.218% 10/2/2032	22,908	0.00
USD 737,000	Nexstar Media 5.625% 15/7/2027	693,566	0.01	USD 1,989,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,825,493	0.03
USD 1,500,000	NextEra Energy Capital 1.9% 15/6/2028	1,287,894	0.02	USD 3,870,000	OneMain Financial Issuance Trust 2019-2 4.05% 14/10/2036	3,332,437	0.05
USD 1,075,000	NextEra Energy Capital 4.625% 15/7/2027	1,047,960	0.01	USD 1,270,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	1,104,148	0.02
USD 2,960,000	NextEra Energy Capital 5.749% 1/9/2025	2,968,464	0.04	USD 3,210,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	2,757,191	0.04
USD 711,000	NextEra Energy Capital 6.051% 1/3/2025	713,677	0.01	USD 450,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	376,850	0.01
USD 179,872	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	172,701	0.00				

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,831,000	OneMain Financial Issuance Trust 2021-1 5.94% 16/6/2036	3,750,804	0.05	USD 1,500,000	PECO Energy 3% 15/9/2049	1,001,729	0.01
USD 2,000,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.164% 25/11/2035	1,639,517	0.02	USD 1,350,000	PECO Energy 4.6% 15/5/2052	1,186,836	0.02
USD 1,950,000	Option One Mortgage Loan Trust 2007-CP1 5.639% 25/3/2037	1,579,863	0.02	USD 858,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	826,510	0.01
USD 4,573,183	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	3,664,084	0.05	USD 2,045,000	Penske Truck Leasing / PTL Finance 5.55% 1/5/2028	2,004,517	0.03
USD 4,919,337	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	4,053,088	0.06	USD 453,000	Periana 5.95% 19/4/2026	432,053	0.01
USD 1,869,375	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	1,623,592	0.02	USD 10,347,000	Permian Resources Operating 5.375% 15/1/2026	10,025,197	0.14
USD 2,000,000	Oracle 1.65% 25/3/2026	1,821,562	0.03	USD 677,000	Permian Resources Operating 5.875% 1/7/2029	655,170	0.01
USD 1,000,000	Oracle 2.3% 25/3/2028	879,805	0.01	USD 1,448,000	Permian Resources Operating 6.875% 1/4/2027	1,439,958	0.02
USD 1,500,000	Oracle 2.875% 25/3/2031	1,267,753	0.02	USD 379,000	Permian Resources Operating 7.75% 15/2/2026	383,275	0.00
USD 1,400,000	Oracle 2.95% 1/4/2030	1,212,854	0.02	USD 1,200,000	Pfizer 2.55% 28/5/2040	861,179	0.01
USD 2,974,000	Oracle 4.9% 6/2/2033	2,841,708	0.04	USD 1,860,000	Pfizer 2.625% 1/4/2030	1,636,220	0.02
USD 2,115,000	Oracle 6.25% 9/11/2032	2,212,426	0.03	USD 2,622,000	Pilgrim's Pride 6.25% 1/7/2033	2,606,191	0.04
USD 730,530	Oregon School Boards Association 4.759% 30/6/2028	719,019	0.01	USD 7,020,000	Pitney Bowes 6.875% 15/3/2027*	5,323,968	0.07
USD 1,910,000	Oregon School Boards Association 5.55% 30/6/2028	1,927,478	0.03	USD 1,650,000	PNC Financial Services 5.068% 24/1/2034	1,567,618	0.02
EUR 1,200,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028*	1,158,526	0.02	USD 3,060,000	PNC Financial Services 5.939% 18/8/2034	3,093,594	0.04
USD 422,494	Origen Manufactured Housing Contract Trust 2001-A 7.82% 15/3/2032	404,503	0.01	USD 1,300,000	PPG Industries 1.2% 15/3/2026	1,172,917	0.02
USD 555,314	Origen Manufactured Housing Contract Trust 2007-B 6.625% 15/10/2037	540,641	0.01	USD 153,592	Prime Mortgage Trust 2006-DR1 5.5% 25/5/2035	125,878	0.00
USD 65,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	52,894	0.00	USD 612,000	Prologis 2.25% 15/1/2032	491,528	0.01
USD 85,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	77,014	0.00	USD 1,561,000	Prologis 4.625% 15/1/2033	1,498,328	0.02
USD 1,323,094	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	1,136,055	0.02	USD 1,853,000	Prologis 4.875% 15/6/2028	1,831,230	0.03
USD 72,000	Pacific Gas and Electric 3.25% 16/2/2024	71,120	0.00	USD 2,912,637	PRPM 2020-4 2.951% 25/10/2025	2,865,011	0.04
USD 150,000	Pacific Gas and Electric 3.5% 1/8/2050	94,590	0.00	USD 550,000	Public Service Electric and Gas 4.65% 15/3/2033	533,358	0.01
USD 1,750,000	Pacific Gas and Electric 4.95% 1/7/2050	1,358,960	0.02	USD 671,000	Rain Carbon 12.25% 1/9/2029	693,807	0.01
USD 695,000	Pacific Gas and Electric 6.1% 15/1/2029	686,612	0.01	USD 569,907	RALI Series 2007-QH9 Trust 5.654% 25/11/2037	456,994	0.01
USD 641,000	Pacific Gas and Electric 6.4% 15/6/2033	634,439	0.01	USD 783,166	RAMP Series 2004-RS7 Trust 4.681% 25/7/2034	608,018	0.01
USD 500,000	Palomino Funding Trust I 7.233% 17/5/2028	506,433	0.01	USD 4,428,000	Rand Parent 8.5% 15/2/2030	4,227,253	0.06
USD 3,206,000	Paramount Global 6.375% 30/3/2062	2,651,843	0.04	USD 2,733,088	RASC Series 2006-EMX9 Trust 5.909% 25/11/2036	2,168,244	0.03
USD 2,627,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	2,281,288	0.03	USD 17,796,697	Ready Capital Mortgage Financing 2022-FL10 7.867% 25/10/2039	17,809,092	0.25
USD 3,060,000	Parker-Hannifin 3.25% 14/6/2029	2,765,215	0.04	USD 3,692,661	Ready Capital Mortgage Financing 2022-FL9 7.782% 25/6/2037	3,699,755	0.05
USD 2,675,000	Parker-Hannifin 3.65% 15/6/2024	2,629,481	0.04	EUR 1,300,000	Realty Income 5.125% 6/7/2034	1,414,470	0.02
USD 78,000	PDC Energy 5.75% 15/5/2026	77,951	0.00	USD 2,635,000	Regal Rexnord 6.05% 15/2/2026	2,622,049	0.04
				USD 61,953	Reperforming Loan REMIC Trust 2005-R3 5.829% 25/9/2035	53,125	0.00
				USD 1,500,000	Republic Services 2.5% 15/8/2024	1,453,877	0.02
				USD 750,000	Republic Services 2.9% 1/7/2026	704,898	0.01
				USD 750,000	Republic Services 3.375% 15/11/2027	697,183	0.01
				USD 987,000	Republic Services 4.875% 1/4/2029	972,655	0.01

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 935,151	Residential Asset Securitization Trust 2005-A5 5.5% 25/5/2035	613,911	0.01	USD 1,401,000	Sempra 3.7% 1/4/2029	1,278,381	0.02
USD 2,341,488	RFMSI Series 2006-SA2 Trust 5.341% 25/8/2036	1,663,315	0.02	USD 892,000	Service Properties Trust 4.35% 1/10/2024	858,876	0.01
USD 227,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	210,763	0.00	USD 857,000	Service Properties Trust 4.5% 15/3/2025	812,661	0.01
USD 2,175,000	RingCentral 8.5% 15/8/2030	2,145,779	0.03	USD 395,000	Service Properties Trust 5.5% 15/12/2027	349,904	0.00
USD 3,244,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	2,886,349	0.04	USD 2,337,000	Service Properties Trust 7.5% 15/9/2025	2,320,481	0.03
USD 3,312,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	2,825,763	0.04	USD 5,966,400	Sesac Finance 5.216% 25/7/2049	5,655,221	0.08
USD 710,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	575,936	0.01	USD 1,251,952	SG Mortgage Trust 2006-FRE2 5.749% 25/7/2036	264,526	0.00
USD 1,000,000	Roper Technologies 2.95% 15/9/2029	883,247	0.01	USD 1,000,000	Sherwin-Williams 3.45% 1/8/2025	962,561	0.01
USD 1,000,000	Roper Technologies 3.8% 15/12/2026	954,102	0.01	USD 360,000	Sherwin-Williams 3.95% 15/1/2026	348,346	0.00
USD 1,070,000	Rutgers The State University of New Jersey 3.27% 1/5/2043	819,359	0.01	USD 1,374,000	SierraCol Energy Andina 6% 15/6/2028	1,038,277	0.01
USD 2,727,000	Sabre GLBL 7.375% 1/9/2025	2,683,125	0.04	USD 395,000	Sirius XM Radio 5% 1/8/2027	364,747	0.01
USD 466,000	Sabre GLBL 9.25% 15/4/2025	459,531	0.01	USD 217,000	Sirius XM Radio 5.5% 1/7/2029	195,743	0.00
USD 1,889,000	Sabre GLBL 11.25% 15/12/2027	1,802,033	0.03	USD 5,917,263	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	6,262,085	0.09
USD 2,345,000	San Diego County Water Authority 5% 1/5/2052	2,525,628	0.04	USD 1,485,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	1,265,301	0.02
USD 1,879,000	San Diego Gas & Electric 4.95% 15/8/2028	1,861,148	0.03	USD 6,689,000	SMB Private Education Loan Trust 2015-B 3.5% 17/12/2040	6,414,277	0.09
USD 1,800,000	Sanger Independent School District 4% 15/8/2047	1,668,804	0.02	USD 1,910,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	1,831,307	0.03
USD 372,000	Sasol Financing USA 4.375% 18/9/2026	333,370	0.00	USD 1,800,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	1,531,202	0.02
USD 3,762,000	Sasol Financing USA 5.875% 27/3/2024*	3,721,954	0.05	USD 3,410,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	2,699,169	0.04
USD 1,499,000	Sasol Financing USA 6.5% 27/9/2028	1,360,725	0.02	USD 1,290,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	1,042,704	0.01
USD 2,750,000	Sasol Financing USA 8.75% 3/5/2029*	2,698,438	0.04	USD 3,600,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	2,871,657	0.04
EUR 1,446,000	SCIL IV / SCIL USA 9.5% 15/7/2028*	1,596,764	0.02	USD 7,136,406	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	5,937,297	0.08
USD 3,636,833	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	383,608	0.01	USD 1,983,036	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	1,794,996	0.02
USD 4,545,646	Seasoned Credit Risk Transfer Trust Series 2017-3 0.954% 25/7/2056	557,020	0.01	USD 1,362,329	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	1,224,447	0.02
USD 485,780	Seasoned Credit Risk Transfer Trust Series 2018-1 3.326% 25/5/2057	186,639	0.00	USD 813,000	Sofi Professional Loan Program 2018-A 3.61% 25/2/2042	727,884	0.01
USD 170,000	Securitized Asset Backed Receivables Trust 2006-OP1 6.434% 25/10/2035	124,158	0.00	USD 437,000	Sofi Professional Loan Program 2018-B Trust 3.83% 25/8/2047	393,893	0.01
USD 560,520	Securitized Asset Backed Receivables Trust 2007-BR1 5.649% 25/2/2037	237,768	0.00	USD 248,000	Sofi Professional Loan Program 2018-D Trust 4.14% 25/2/2048	221,409	0.00
USD 5,974,716	Securitized Asset Backed Receivables Trust 2007-BR1 5.969% 25/2/2037	2,534,248	0.04	USD 28,859	Soundview Home Loan Trust 2004-WMC1 6.224% 25/1/2035	26,974	0.00
USD 6,005,000	Select Medical 6.25% 15/8/2026	5,952,742	0.08	EUR 9,787,000	Southern 1.875% 15/9/2081	8,422,642	0.12
				USD 2,235,000	Southern California Edison 2.75% 1/2/2032	1,848,933	0.02
				USD 620,000	Southern California Edison 2.85% 1/8/2029	545,321	0.01
				USD 1,650,000	Southern California Edison 3.65% 1/6/2051	1,180,382	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,900,000	Southern California Edison 4.7% 1/6/2027	1,867,529	0.03	USD 2,334,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	2,081,791	0.03
USD 1,000,000	Southern California Edison 5.3% 1/3/2028	1,002,786	0.01	USD 1,210,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	1,172,723	0.02
USD 955,000	Southern California Edison 5.95% 1/11/2032	990,529	0.01	USD 1,717,000	Taylor Morrison Communities 5.875% 15/6/2027	1,688,755	0.02
EUR 1,300,000	Southern Power 1.85% 20/6/2026*	1,333,598	0.02	USD 424,000	TEGNA 4.625% 15/3/2028	380,761	0.01
USD 3,643,000	Spirit AeroSystems 7.5% 15/4/2025	3,600,042	0.05	USD 8,970,000	Tenet Healthcare 4.25% 1/6/2029	8,021,170	0.11
USD 630,000	Spirit AeroSystems 9.375% 30/11/2029	656,195	0.01	USD 4,095,000	Tenet Healthcare 4.375% 15/1/2030	3,631,976	0.05
USD 6,489,000	Sprint 7.875% 15/9/2023	6,484,685	0.09	USD 1,852,000	Tenet Healthcare 6.125% 15/6/2030	1,795,984	0.03
USD 1,299,375	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	1,286,179	0.02	USD 2,125,000	Tenneco 8% 17/11/2028	1,748,578	0.02
USD 356,250	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 5.152% 20/3/2028	353,084	0.01	USD 235,000	Tennessee Housing Development Agency 3.85% 1/7/2043	221,975	0.00
USD 1,155,000	State of California 7.3% 1/10/2039	1,367,401	0.02	USD 190,000	Tennessee Housing Development Agency 3.95% 1/1/2049	180,311	0.00
USD 630,000	State of California 7.35% 1/11/2039	749,359	0.01	USD 1,700,000	Texas A&M University 2.836% 15/5/2027	1,598,235	0.02
USD 580,000	State of California 7.5% 1/4/2034	693,998	0.01	USD 936,002	Thornburg Mortgage Trust 2006-3 3.58% 25/6/2046	630,282	0.01
USD 1,300,000	State of California 7.55% 1/4/2039	1,597,187	0.02	USD 29,577	Thornburg Mortgage Trust 2007-3 7.376% 25/6/2047	28,813	0.00
USD 1,695,000	State of Georgia 4% 1/7/2040	1,722,468	0.02	USD 2,612,000	TK Elevator US Newco 5.25% 15/7/2027	2,460,853	0.03
USD 1,695,000	State of Georgia 4% 1/7/2041	1,716,100	0.02	USD 2,000,000	T-Mobile USA 1.5% 15/2/2026	1,821,693	0.03
USD 1,885,000	State of Minnesota 4% 1/9/2038	1,920,096	0.03	USD 1,000,000	T-Mobile USA 2.05% 15/2/2028	872,523	0.01
USD 3,080,000	State of New York 2.8% 15/2/2032	2,660,069	0.04	USD 1,750,000	T-Mobile USA 2.4% 15/3/2029	1,502,761	0.02
USD 955,000	State of Ohio 5% 1/3/2039	1,041,684	0.01	USD 1,500,000	T-Mobile USA 2.7% 15/3/2032	1,221,702	0.02
USD 1,070,000	State of Oregon 5.892% 1/6/2027	1,089,815	0.02	USD 1,500,000	T-Mobile USA 2.875% 15/2/2031	1,260,708	0.02
USD 4,564,000	State Street 6.552% 15/6/2047	3,729,226	0.05	USD 5,415,000	T-Mobile USA 3.375% 15/4/2029	4,855,310	0.07
USD 3,000,000	Steel Dynamics 3.25% 15/10/2050	1,939,152	0.03	USD 1,125,000	T-Mobile USA 3.5% 15/4/2031	982,694	0.01
USD 3,815,000	Steel Dynamics 3.45% 15/4/2030	3,386,744	0.05	USD 1,700,000	T-Mobile USA 3.75% 15/4/2027	1,610,310	0.02
USD 297,000	Stem 0.5% 1/12/2028	181,332	0.00	USD 4,290,000	T-Mobile USA 3.875% 15/4/2030	3,912,765	0.05
USD 776,098	Structured Adjustable Rate Mortgage Loan Trust 3.875% 25/4/2036	468,182	0.01	USD 2,715,000	Tobacco Settlement Financing 6.706% 1/6/2046	2,323,839	0.03
USD 542,510	Structured Asset Mortgage Investments II Trust 2006-AR2 5.889% 25/2/2036	463,544	0.01	USD 1,610,620	Topaz Solar Farms 5.75% 30/9/2039	1,524,444	0.02
USD 276,900	Structured Asset Mortgage Investments II Trust 2006-AR5 5.849% 25/5/2046	186,473	0.00	USD 555,000	Toyota Motor Credit 3.05% 22/3/2027	520,612	0.01
USD 3,806,846	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	2,153,197	0.03	USD 2,085,000	Toyota Motor Credit 4.45% 18/5/2026	2,055,100	0.03
USD 2,407,258	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	1,338,402	0.02	USD 3,195,000	Tri Pointe Homes 5.25% 1/6/2027	3,046,372	0.04
USD 200,000	Summer BC Bidco B 5.5% 31/10/2026	173,778	0.00	USD 167,000	Tri Pointe Homes 5.7% 15/6/2028	158,025	0.00
USD 760,000	Sumter Landing Community Development District 4.172% 1/10/2047	668,688	0.01	USD 850,000	Tricon American Homes 2018-SFR1 Trust 4.564% 17/5/2037	819,657	0.01
				USD 580,000	Tricon American Homes 2018-SFR1 Trust 4.96% 17/5/2037	561,360	0.01
				USD 1,550,000	Truist Financial 5.867% 8/6/2034*	1,537,056	0.02
				USD 2,675,000	Tyson Foods 3.95% 15/8/2024	2,627,315	0.04
				USD 691,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	585,746	0.01

*All or a portion of this security represents a security on loan.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,381,000	UGI International 2.5% 1/12/2029*	1,172,172	0.02	USD 382,655,700	United States Treasury Note/Bond 2.875% 15/5/2032*	347,603,841	4.81
USD 132,000	United Rentals North America 5.5% 15/5/2027	129,515	0.00	USD 264,901,700	United States Treasury Note/Bond 2.875% 15/5/2052*	205,785,161	2.85
USD 1,378,000	United States Treasury Bill 0% 14/11/2023	1,363,083	0.02	USD 567,700	United States Treasury Note/Bond 3% 15/8/2048	450,656	0.01
USD 13,020,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	14,197,699	0.20	USD 10,804,300	United States Treasury Note/Bond 3% 15/8/2052*	8,617,695	0.12
USD 3,424,200	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	3,573,018	0.05	USD 59,908,800	United States Treasury Note/Bond 3.125% 31/8/2027	57,105,256	0.79
USD 8,076,300	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	8,063,068	0.11	USD 58,982,700	United States Treasury Note/Bond 3.25% 30/6/2027*	56,563,488	0.78
USD 105,415,900	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024*	124,776,243	1.73	USD 34,771,300	United States Treasury Note/Bond 3.25% 15/5/2042*	29,687,356	0.41
USD 107,080,600	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024*	138,119,562	1.91	USD 57,763,000	United States Treasury Note/Bond 4% 15/12/2025*	56,785,993	0.79
USD 35,904,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	33,848,080	0.47	USD 15,457,300	United States Treasury Note/Bond 4% 15/11/2052	14,924,748	0.21
USD 1,524,200	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	1,407,869	0.02	USD 1,632,000	United States Treasury Note/Bond 4.125% 15/8/2053	1,610,963	0.02
USD 33,173,100	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027*	33,486,284	0.46	USD 43,600,000	United States Treasury Note/Bond 4.25% 30/9/2024*	43,098,114	0.60
USD 46,479,100	United States Treasury Note/Bond 1.125% 15/2/2031*	37,734,312	0.52	USD 39,300	United States Treasury Note/Bond 4.625% 28/2/2025	39,007	0.00
USD 15,484,500	United States Treasury Note/Bond 1.125% 15/5/2040	9,594,341	0.13	USD 4,836,000	United Wholesale Mortgage 5.5% 15/11/2025	4,648,850	0.06
USD 163,874,400	United States Treasury Note/Bond 1.25% 30/11/2026*	147,864,640	2.05	USD 2,010,000	UnitedHealth 2.3% 15/5/2031	1,680,534	0.02
USD 46,464,500	United States Treasury Note/Bond 1.25% 31/12/2026*	41,867,056	0.58	USD 1,600,000	UnitedHealth 3.375% 15/4/2027	1,516,688	0.02
USD 14,306,600	United States Treasury Note/Bond 1.375% 15/11/2031*	11,589,464	0.16	USD 1,942,000	UnitedHealth 3.875% 15/12/2028	1,859,244	0.03
USD 8,589,500	United States Treasury Note/Bond 1.625% 15/11/2050	4,973,857	0.07	USD 1,500,000	UnitedHealth 4.2% 15/5/2032	1,417,627	0.02
USD 20,159,800	United States Treasury Note/Bond 1.75% 15/8/2041†	13,555,891	0.19	USD 6,150,000	UnitedHealth 4.25% 15/1/2029	5,959,570	0.08
USD 19,225,400	United States Treasury Note/Bond 1.875% 15/2/2041*	13,349,637	0.19	USD 6,900,000	UnitedHealth 5.35% 15/2/2033	7,086,521	0.10
USD 7,385,700	United States Treasury Note/Bond 1.875% 15/2/2051	4,560,381	0.06	USD 2,916,000	Unifi Group / Unifi Finance / CSL Capital 10.5% 15/2/2028	2,906,386	0.04
USD 10,043,200	United States Treasury Note/Bond 2.25% 15/8/2049*	6,837,222	0.09	USD 1,095,000	University of California 5.77% 15/5/2043	1,150,350	0.02
USD 31,898,500	United States Treasury Note/Bond 2.375% 15/5/2029	28,870,634	0.40	USD 1,279,909	US Airways 2013-1 Class A Pass Through Trust 3.95% 15/11/2025	1,214,756	0.02
USD 13,926,000	United States Treasury Note/Bond 2.375% 15/2/2042*	10,357,462	0.14	USD 1,550,000	US Bancorp 5.836% 12/6/2034	1,548,464	0.02
USD 14,761,300	United States Treasury Note/Bond 2.375% 15/11/2049	10,328,874	0.14	USD 656,540	Velocity Commercial Capital Loan Trust 2017-2 4.24% 25/11/2047	527,189	0.01
USD 107,318,600	United States Treasury Note/Bond 2.625% 31/5/2027*	100,627,956	1.39	USD 109,684	Velocity Commercial Capital Loan Trust 2017-2 5% 25/11/2047	84,831	0.00
USD 19,130,800	United States Treasury Note/Bond 2.75% 31/7/2027	17,988,930	0.25	USD 111,795	Velocity Commercial Capital Loan Trust 2018-1 4.26% 25/4/2048	97,910	0.00
USD 10,379,800	United States Treasury Note/Bond 2.75% 15/8/2032	9,312,627	0.13	USD 6,220,000	Venture Global LNG 8.125% 1/6/2028	6,268,970	0.09
				GBP 1,000,000	Verizon Communications 1.125% 3/11/2028	1,003,396	0.01
				EUR 372,000	Verizon Communications 1.125% 19/9/2035	283,832	0.00
				USD 2,815,000	Verizon Communications 1.68% 30/10/2030	2,199,388	0.03
				USD 2,600,000	Verizon Communications 2.1% 22/3/2028	2,269,900	0.03

*All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

†All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,500,000	Verizon Communications 2.355% 15/3/2032	1,186,559	0.02	USD 1,583,047	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.18% 25/6/2047	1,279,208	0.02
USD 4,195,000	Verizon Communications 2.55% 21/3/2031	3,451,968	0.05	USD 1,201,000	Warnermedia 6.412% 15/3/2026	1,202,923	0.02
USD 202,000	Verizon Communications 2.625% 15/8/2026	187,783	0.00	USD 5,500,000	Washington Health Care Facilities Authority 4% 1/10/2045	5,044,184	0.07
USD 2,250,000	Verizon Communications 3.15% 22/3/2030	1,973,141	0.03	USD 745,012	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	511,912	0.01
USD 1,000,000	Verizon Communications 3.875% 8/2/2029	932,924	0.01	USD 304,629	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	231,829	0.00
USD 375,000	Verizon Communications 4.016% 3/12/2029	348,069	0.01	USD 595,319	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	478,247	0.01
GBP 264,000	Verizon Communications 4.073% 18/6/2024	330,242	0.00	USD 2,327,483	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	2,071,585	0.03
USD 687,000	Verizon Communications 4.125% 16/3/2027	661,589	0.01	USD 196,460	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6.85% 25/5/2036	157,489	0.00
USD 2,500,000	Verizon Communications 4.5% 10/8/2033	2,310,435	0.03	USD 859,433	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	688,950	0.01
USD 290,000	Viasat 5.625% 15/9/2025	273,893	0.00	USD 3,998,951	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.298% 25/10/2036	1,270,424	0.02
USD 1,736,000	Viasat 5.625% 15/4/2027	1,551,468	0.02	USD 1,972,862	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 5.68% 25/4/2047	1,668,042	0.02
USD 1,250,000	VICI Properties 4.95% 15/2/2030	1,176,919	0.02	USD 3,608,302	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 5.789% 25/9/2036	1,006,787	0.01
USD 3,625,000	VICI Properties / VICI Note 3.5% 15/2/2025	3,477,830	0.05	USD 4,291,274	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.162% 25/10/2036	3,179,053	0.04
USD 2,429,000	VICI Properties / VICI Note 3.75% 15/2/2027	2,230,077	0.03	USD 2,500,000	Waste Management 1.15% 15/3/2028	2,109,454	0.03
USD 850,000	VICI Properties / VICI Note 3.875% 15/2/2029	748,208	0.01	USD 1,290,000	Waste Management 2% 1/6/2029	1,093,008	0.01
USD 1,000,000	VICI Properties / VICI Note 4.125% 15/8/2030	875,988	0.01	USD 3,090,000	Waste Management 4.875% 15/2/2034	3,014,988	0.04
USD 1,858,000	VICI Properties / VICI Note 4.25% 1/12/2026	1,751,081	0.02	USD 921,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	815,123	0.01
USD 138,000	VICI Properties / VICI Note 4.5% 1/9/2026	130,745	0.00	EUR 6,100,000	Wells Fargo 1.741% 4/5/2030	5,750,427	0.08
USD 1,633,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,474,840	0.02	USD 1,500,000	Wells Fargo 2.572% 11/2/2031	1,252,519	0.02
USD 2,180,000	VICI Properties / VICI Note 5.625% 1/5/2024	2,164,913	0.03	GBP 2,400,000	Wells Fargo 3.473% 26/4/2028	2,734,796	0.04
USD 207,000	VICI Properties / VICI Note 5.75% 1/2/2027	202,880	0.00	USD 2,602,000	Wells Fargo 4.808% 25/7/2028	2,523,374	0.04
USD 5,790,000	Vistra Operations 3.55% 15/7/2024	5,635,695	0.08	USD 2,897,000	Wells Fargo 5.574% 25/7/2029	2,883,105	0.04
USD 1,763,000	Vistra Operations 5% 31/7/2027	1,652,789	0.02	USD 572,513	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	528,319	0.01
USD 1,750,000	Vistra Operations 5.125% 13/5/2025	1,705,769	0.02				
USD 750,000	VMware 2.2% 15/8/2031	584,931	0.01				
USD 1,800,000	VMware 4.65% 15/5/2027	1,749,594	0.02				
USD 6,080,000	VMware 4.7% 15/5/2030	5,734,780	0.08				
USD 13,644,268	Voyager OPTONE Delaware Trust 7.495% 25/2/2038	3,269,575	0.05				
USD 1,200,000	Walt Disney 1.75% 30/8/2024	1,156,157	0.02				
USD 3,000,000	Walt Disney 2% 1/9/2029	2,545,643	0.04				
USD 750,000	Walt Disney 3.8% 22/3/2030	702,501	0.01				
USD 4,188,154	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 5.43% 25/2/2046	3,665,569	0.05				
USD 520,891	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 5.42% 25/6/2046	454,043	0.01				

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,633,561	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.389% 15/8/2049	79,453	0.00	COMMERCIAL PAPER			
USD 448,469	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.111% 15/1/2059	418,351	0.01	France			
USD 1,543,418	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.144% 15/1/2059	1,364,733	0.02	USD 6,454,000	Societe Generale 0% 6/3/2024	6,263,139	0.09
USD 830,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	679,367	0.01	Germany			
USD 960,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	795,766	0.01	USD 8,815,000	Bayer 0% 1/9/2023	8,812,329	0.12
USD 896,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	757,875	0.01	Switzerland			
USD 859,552	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	706,632	0.01	USD 4,430,000	UBS (London Branch) 0% 18/6/2024	4,225,386	0.06
USD 941,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	813,347	0.01	USD 6,141,000	UBS (London Branch) 0% 25/6/2024	5,850,735	0.08
USD 1,675,000	Welltower 2.05% 15/1/2029	1,404,227	0.02	10,076,121 0.14			
USD 3,615,000	Welltower 2.75% 15/1/2032	2,926,654	0.04	United States			
USD 1,500,000	Welltower 4.25% 15/4/2028	1,418,921	0.02	USD 8,549,000	3M 0% 7/9/2023	8,538,977	0.12
USD 496,178	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	460,728	0.01	USD 16,329,000	AT&T 0% 19/12/2023	16,045,190	0.22
USD 1,711,001	WinWater Mortgage Loan Trust 2014-3 3.978% 20/11/2044	1,521,498	0.02	USD 2,880,000	AT&T 0% 20/12/2023	2,829,474	0.04
USD 3,949,291	WinWater Mortgage Loan Trust 2015-5 3.752% 20/8/2045	2,465,029	0.03	USD 8,815,000	AT&T 0% 23/1/2024	8,611,584	0.12
USD 1,515,000	Wisconsin Health & Educational Facilities Authority 5% 15/11/2035	1,558,834	0.02	USD 22,620,000	AT&T 0% 21/2/2024	21,990,159	0.30
EUR 603,000	WMG Acquisition 2.25% 15/8/2031	526,201	0.01	USD 15,100,000	Crown Castle 0% 28/9/2023	15,028,951	0.21
USD 2,250,000	Workday 3.7% 1/4/2029	2,077,353	0.03	USD 3,680,000	Enel Finance America 0% 6/9/2023	3,676,097	0.05
USD 2,685,000	WRKCo 3.9% 1/6/2028	2,489,977	0.03	USD 5,585,000	General Motors 0% 22/1/2024	5,453,268	0.08
USD 391,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	369,999	0.00	USD 3,355,000	General Motors 0% 23/1/2024	3,275,307	0.04
USD 611,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	603,252	0.01	USD 6,924,000	General Motors 0% 25/1/2024	6,757,193	0.09
USD 2,416,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,165,326	0.03	USD 6,350,000	General Motors Financial 0% 10/10/2023	6,308,691	0.09
USD 7,845,000	Xerox 5% 15/8/2025	7,487,150	0.10	USD 3,300,000	Global Payments 0% 25/9/2023	3,285,607	0.05
USD 808,000	XHR 4.875% 1/6/2029	699,868	0.01	USD 10,000,000	Harley-Davidson Bank 0% 22/9/2023	9,963,788	0.14
USD 699,000	XHR 6.375% 15/8/2025	691,061	0.01	USD 3,054,000	HSBC USA 0% 20/11/2023	3,015,239	0.04
		3,741,465,951	51.79	USD 3,000,000	HSBC USA 0% 24/6/2024	2,849,977	0.04
Uruguay				USD 8,645,000	HSBC USA 0% 1/7/2024	8,201,901	0.11
USD 2,330,751	Uruguay Government International Bond 5.75% 28/10/2034*	2,503,821	0.03	USD 4,340,000	HSBC USA 0% 12/8/2024	4,085,427	0.06
Total Bonds		6,272,948,921	86.83	USD 30,000,000	Ovintiv 0% 20/9/2023	29,898,395	0.41
				USD 28,500,000	Walgreens Boots Alliance 0% 2/10/2023	28,343,354	0.39
						188,158,579	2.60
COMMERCIAL PAPER						213,310,168	2.95
CERTIFICATES OF DEPOSIT							
United States							
USD 13,820,000 Citibank (New York Branch) 5% 21/9/2023						13,814,869	0.19
USD 1,700,000 Mizuho Corporate Bank (New York Branch) 5.48% 4/1/2024						1,697,894	0.02
Total Certificates of Deposit						15,512,763	0.21
Total Transferable Securities and Money							
Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market						6,616,843,954	91.58
Other Transferable Securities							
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS							
Luxembourg							
83,783 ADLER**						45,450	0.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
United States				USD 814,000	American Airlines Pass Through Trust 4% 15/12/2025**	798,778	0.01
97,804	Fanatics**	7,105,461	0.10	USD 250,000	Chesapeake Energy 0% 15/6/2021**,*	-	0.00
110,969	Hawkeye 360 (Wts 7/7/2033)**	500,470	0.01	USD 5,581,000	Chesapeake Energy 0% 15/2/2022**,*	1	0.00
17,614	Hawkeye 360 ATM (Wts 7/7/2033)**	40,513	0.00	USD 546,000	Chesapeake Energy 0% 15/8/2022**,*	-	0.00
44,035	Hawkeye 360 MGR (Wts 7/7/2033)**	198,598	0.00	USD 8,273,137	Lessen 0% 5/1/2028**	7,756,066	0.11
344,760	Hawkeye 360 Series D1**	3,109,735	0.04	USD 5,956,139	Pioneer Midco 10.5% 18/11/2030**	5,866,797	0.08
134,037	Latch (Wts 4/6/2026)	-	0.00	USD 11,239,675	Sitio Rotalties 0% 21/9/2026**	11,211,576	0.16
112,358	Lessen Series C**	1,005,604	0.01	USD 787,431	Sun Country 7% 15/12/2023**	783,494	0.01
247,879	Versa Networks (Wts 7/10/2032)**	684,146	0.01	USD 969,926	Sun Country 4.7% 15/12/2025**	938,404	0.01
2,011,152	Versa Networks Series E**	6,234,571	0.09	USD 1,802,969	Sun Country 4.84% 15/3/2031**	1,744,372	0.03
		18,879,098	0.26	USD 10,740,000	Washington Mutual Bank Escrow 0% 6/11/2018**,*	-	0.00
Total Common / Preferred Stocks (Shares) & Warrants		18,924,548	0.26	USD 7,220,000	Washington Mutual Bank Escrow 0% 1/5/2018**,*	-	0.00
BONDS				USD 630,000	Washington Mutual Bank Escrow 0% 16/6/2018**,*	-	0.00
Bermuda				USD 3,780,000	Washington Mutual Bank Escrow 0% 4/2/2018**,*	-	0.00
USD 8,777	DGL2 9.125% 1/4/2024**,*	-	0.00	USD 3,399,000	Washington Mutual Bank Escrow 0% 16/6/2018**,*	-	0.00
HKD 348,254	REXLot 6% 28/4/2017**,*	-	0.00				
HKD 4,062,966	REXLot 4.5% 17/4/2019**,*	64,755	0.00				
		64,755	0.00				
Cayman Islands							
USD 4,065,000	ALM VII 0% 15/10/2116**	1	0.00				
Hong Kong						37,657,693	0.53
CNH 917,253	China City Construction International 5.35% 3/7/2017**,*	-	0.00	Total Bonds		42,269,486	0.59
India				Total Other Transferable Securities		61,194,034	0.85
USD 116,050	Videocon Industries 2.8% 31/12/2020**,*	-	0.00	Total Portfolio		6,678,037,988	92.44
International				Other Net Assets		546,396,925	7.56
EUR 4,326,000	Natra Foods 0% 13/10/2029**	4,547,037	0.06	Total Net Assets (USD)		7,224,434,913	100.00
United States							
USD 9,177,700	American Airlines Pass Through Trust 3.5% 15/12/2027**	8,558,205	0.12				

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	1,420,000	NZD	1,561,129	Deutsche Bank	20/9/2023	(8,166)
AUD	18,880,655	USD	12,462,450	JP Morgan	20/9/2023	(225,270)
AUD	7,952,428	USD	5,296,741	Morgan Stanley	20/9/2023	(142,509)
AUD	12,631,433	USD	8,439,110	BNP Paribas	20/9/2023	(252,258)
AUD	3,364,000	USD	2,281,421	Bank of America	20/9/2023	(101,101)
AUD	3,521,000	USD	2,390,804	State Street	20/9/2023	(108,727)
AUD	3,292,298	USD	2,200,000	HSBC Bank	20/9/2023	(66,153)
AUD	530,289	USD	350,000	Deutsche Bank	20/9/2023	(6,302)
AUD	2,166,848	USD	1,450,000	Toronto-Dominion	20/9/2023	(45,593)
AUD	8,203,281	EUR	5,006,317	Citibank	21/9/2023	(119,038)
AUD	8,266,828	EUR	5,002,362	JP Morgan	20/9/2023	(73,489)
AUD	2,830,376	USD	1,850,000	Goldman Sachs	20/9/2023	(15,539)
AUD	8,281,503	EUR	4,997,000	Citigroup	20/9/2023	(58,156)
AUD	5,533,631	EUR	3,332,336	HSBC Bank	20/9/2023	(31,674)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	1,603,962	USD	1,050,000	UBS	20/9/2023	(10,419)
AUD	841,150	USD	550,000	Citigroup	20/9/2023	(4,823)
AUD	4,888,000	USD	3,164,169	Citigroup	18/9/2023	3,673
AUD	4,316,000	CAD	3,760,401	HSBC Bank	18/9/2023	16,939
AUD	1,118,000	USD	721,754	Morgan Stanley	18/9/2023	2,806
AUD	5,581,000	USD	3,605,670	JP Morgan	18/9/2023	11,296
BRL	57,773,141	USD	11,668,590	Citigroup	14/9/2023	38,553
BRL	45,366,481	USD	9,218,671	Toronto-Dominion	20/9/2023	(34,601)
BRL	22,310,532	USD	4,533,500	Deutsche Bank	20/9/2023	(16,917)
BRL	36,284,242	USD	7,562,000	Barclays	5/9/2023	(198,580)
BRL	3,597,597	USD	730,000	BNP Paribas	5/9/2023	86
BRL	8,169,753	USD	1,657,655	Citigroup	20/9/2023	(3,756)
BRL	3,602,830	USD	721,000	JP Morgan	5/9/2023	10,148
BRL	7,008,000	USD	1,432,192	Barclays	14/9/2023	(12,091)
BRL	10,596,298	USD	2,155,954	JP Morgan	20/9/2023	(10,821)
BRL	22,949,434	USD	4,674,000	HSBC Bank	3/10/2023	(37,930)
BRL	14,076,804	USD	2,884,000	Citigroup	3/10/2023	(40,312)
CAD	1,869,846	USD	1,400,000	Goldman Sachs	20/9/2023	(17,514)
CAD	5,652,775	USD	4,200,000	HSBC Bank	20/9/2023	(20,575)
CAD	5,438,852	USD	4,050,000	Royal Bank of Canada	20/9/2023	(28,741)
CAD	2,798,008	USD	2,119,893	Bank of America	20/9/2023	(51,163)
CAD	3,325,880	USD	2,520,000	Citigroup	20/9/2023	(60,984)
CAD	7,395,610	USD	5,600,000	BNP Paribas	20/9/2023	(131,995)
CAD	1,646,542	USD	1,250,000	Toronto-Dominion	20/9/2023	(32,616)
CAD	7,503,666	USD	5,650,000	JP Morgan	20/9/2023	(102,102)
CAD	1,332,081	USD	1,000,000	Morgan Stanley	20/9/2023	(15,116)
CAD	6,670,188	EUR	4,544,000	UBS	18/9/2023	(1,828)
CAD	1,959,562	USD	1,439,000	JP Morgan	18/9/2023	9,773
CAD	1,955,000	JPY	210,451,781	JP Morgan	15/9/2023	2,873
CHF	1,114,743	USD	1,250,000	Deutsche Bank	20/9/2023	14,346
CHF	3,036,312	USD	3,450,000	Royal Bank of Canada	20/9/2023	(6,203)
CHF	1,631,695	USD	1,850,000	HSBC Bank	20/9/2023	675
CHF	7,399,000	USD	8,316,567	State Street	20/9/2023	75,410
CHF	1,108,132	USD	1,250,000	JP Morgan	20/9/2023	6,848
CHF	919,072	USD	1,050,000	Toronto-Dominion	20/9/2023	(7,587)
CHF	559,122	USD	650,000	BNP Paribas	20/9/2023	(15,842)
CHF	1,434,303	USD	1,650,000	Morgan Stanley	20/9/2023	(23,207)
CHF	2,265,847	USD	2,600,000	Goldman Sachs	20/9/2023	(30,068)
CLP	5,681,312,200	USD	6,528,000	Citigroup	15/9/2023	112,586
CLP	626,046,200	USD	722,000	BNP Paribas	15/9/2023	9,752
CLP	1,874,601,000	USD	2,162,170	BNP Paribas	14/9/2023	29,230
CLP	1,246,379,000	USD	1,440,235	Toronto-Dominion	14/9/2023	16,776
CLP	3,736,363,500	USD	4,317,000	Toronto-Dominion	15/9/2023	50,238
CLP	3,097,964,120	USD	3,598,000	JP Morgan	15/9/2023	23,045
CLP	1,246,379,000	USD	1,443,905	JP Morgan	14/9/2023	13,106
CLP	610,532,572	USD	722,000	Goldman Sachs	15/9/2023	(8,381)
CLP	618,688,800	USD	720,000	Barclays	15/9/2023	3,153
CNH	26,865,000	USD	3,802,655	Citigroup	14/9/2023	(108,140)
CNH	4,716,784	USD	661,204	Toronto-Dominion	20/9/2023	(12,343)
CNH	57,432,000	USD	8,049,738	Barclays	20/9/2023	(149,152)
CNH	53,455,000	USD	7,420,376	JP Morgan	14/9/2023	(69,163)
CNH	17,857,840	USD	2,496,919	BNP Paribas	21/9/2023	(40,193)
CNH	14,803,874	USD	2,084,759	Credit Agricole	20/9/2023	(48,276)
CNH	2,955,311	USD	416,241	JP Morgan	20/9/2023	(9,696)
CNH	5,456,157	USD	745,931	BNP Paribas	20/9/2023	4,641
CNH	4,243,414	USD	580,169	Bank of America	20/9/2023	3,573
COP	328,666,313	USD	76,608	Citigroup	20/9/2023	3,006
COP	21,011,368,736	USD	4,951,289	BNY Mellon	20/12/2023	23,432
COP	27,844,593,640	USD	6,542,433	BNY Mellon	14/9/2023	215,947
COP	20,562,934,000	USD	5,047,334	Standard Chartered Bank	14/9/2023	(56,344)
COP	13,082,574,000	GBP	2,586,000	Citigroup	18/9/2023	(107,216)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

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COP	28,729,637,000	USD	6,645,764	Morgan Stanley	15/8/2024	(115,942)
COP	14,885,798,000	USD	3,391,615	BNP Paribas	17/5/2024	36,419
COP	21,029,868,000	USD	5,076,000	Standard Chartered Bank	18/9/2023	21,511
COP	5,892,750,000	USD	1,432,017	Bank of America	14/9/2023	(1,741)
COP	11,851,604,000	USD	2,878,000	Bank of America	18/9/2023	(5,244)
COP	11,883,994,000	USD	2,858,791	Toronto-Dominion	29/9/2023	11,204
COP	11,897,280,000	USD	2,880,000	Citigroup	18/9/2023	3,828
COP	5,950,210,000	USD	1,441,427	Citigroup	14/9/2023	2,795
CZK	70,522,709	USD	3,192,634	Barclays	14/9/2023	(13,316)
CZK	41,399,000	USD	1,892,963	Morgan Stanley	20/9/2023	(27,049)
CZK	151,942,231	USD	7,099,451	UBS	14/9/2023	(249,561)
CZK	148,584,925	USD	6,819,028	HSBC Bank	14/9/2023	(120,494)
CZK	28,700,188	USD	1,317,613	Morgan Stanley	6/9/2023	(23,335)
CZK	197,608,648	USD	8,936,000	Barclays	18/9/2023	(28,780)
EUR	15,342,303	USD	16,774,243	Deutsche Bank	20/9/2023	(115,787)
EUR	14,370,000	GBP	12,337,292	UBS	20/9/2023	(37,762)
EUR	20,111,000	GBP	17,310,916	Bank of America	20/9/2023	(109,538)
EUR	64,490,297	USD	70,884,907	JP Morgan	20/9/2023	(862,246)
EUR	6,702,000	GBP	5,771,825	JP Morgan	20/9/2023	(40,250)
EUR	54,934,676	USD	60,380,099	HSBC Bank	20/9/2023	(732,800)
EUR	19,129,313	USD	20,947,131	BNP Paribas	20/9/2023	(176,792)
EUR	1,865,856	USD	2,050,000	Royal Bank of Canada	20/9/2023	(24,079)
EUR	1,787,000	SEK	20,977,950	UBS	20/9/2023	15,826
EUR	22,467,300	USD	24,755,065	Citigroup	20/9/2023	(360,386)
EUR	3,355,000	SEK	39,289,626	Morgan Stanley	20/9/2023	38,462
EUR	136,963	USD	150,000	Toronto-Dominion	20/9/2023	(1,287)
EUR	59,329,894	USD	66,865,705	Morgan Stanley	20/9/2023	(2,446,140)
EUR	2,800,000	USD	3,063,928	Société Générale	20/9/2023	(23,727)
EUR	5,580,000	GBP	4,782,395	HSBC Bank	20/9/2023	(4,159)
EUR	294,192	NOK	3,400,000	Goldman Sachs	20/9/2023	(15)
EUR	2,487,778	SEK	29,290,891	Goldman Sachs	20/9/2023	14,108
EUR	286,387	NOK	3,200,000	Deutsche Bank	20/9/2023	10,301
EUR	2,501,000	USD	2,793,355	JP Morgan	21/9/2023	(77,673)
EUR	2,277,604	USD	2,500,000	Barclays	20/9/2023	(27,010)
EUR	5,006,317	AUD	8,156,492	Citibank	21/9/2023	149,364
EUR	6,664,000	USD	7,403,737	Citibank	14/9/2023	(170,161)
EUR	3,351,000	GBP	2,876,313	Goldman Sachs	20/9/2023	(7,955)
EUR	2,503,679	SEK	29,217,829	JP Morgan	20/9/2023	38,076
EUR	5,002,362	AUD	8,230,751	Morgan Stanley	20/9/2023	96,872
EUR	3,661,859	USD	3,984,566	Goldman Sachs	20/9/2023	(8,571)
EUR	2,501,000	USD	2,751,338	HSBC Bank	21/9/2023	(35,656)
EUR	91,286	USD	100,000	RBS	20/9/2023	(883)
EUR	268,828	HUF	106,000,000	Société Générale	20/9/2023	(9,516)
EUR	2,165,000	SEK	25,265,312	BNP Paribas	20/9/2023	32,939
EUR	1,049,420	USD	1,155,110	Bank of America	20/9/2023	(15,665)
EUR	1,665,867	AUD	2,789,357	Deutsche Bank	20/9/2023	901
EUR	2,498,801	AUD	4,191,848	Citigroup	20/9/2023	(3,713)
EUR	319,868	HUF	124,000,000	Deutsche Bank	20/9/2023	(5,280)
EUR	1,112,000	PLN	4,963,896	HSBC Bank	18/9/2023	3,112
EUR	5,251,000	USD	5,725,092	Citigroup	18/9/2023	(24,182)
EUR	4,164,668	AUD	7,040,704	Bank of America	20/9/2023	(41,376)
EUR	3,343,000	USD	3,610,425	JP Morgan	18/9/2023	19,005
EUR	6,673,618	USD	7,237,753	State Street	20/9/2023	8,368
GBP	16,890,777	USD	21,777,229	JP Morgan	20/9/2023	(364,078)
GBP	19,520,025	EUR	22,700,000	HSBC Bank	20/9/2023	99,022
GBP	1,680,665	USD	2,144,480	Deutsche Bank	20/9/2023	(13,830)
GBP	1,826,225	USD	2,347,031	Morgan Stanley	20/9/2023	(31,849)
GBP	4,399,730	USD	5,655,399	HSBC Bank	20/9/2023	(77,676)
GBP	785,861	USD	1,000,000	Royal Bank of Canada	20/9/2023	(3,731)
GBP	7,782,412	EUR	8,991,000	Deutsche Bank	20/9/2023	103,791
GBP	196,576	USD	250,000	Toronto-Dominion	20/9/2023	(792)

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Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP	5,570,233	USD	7,135,699	BNP Paribas	20/9/2023	(74,079)
GBP	1,463,720	USD	1,877,361	Barclays	20/9/2023	(21,740)
GBP	2,350,000	USD	3,010,741	JP Morgan	13/9/2023	(31,642)
GBP	2,885,340	EUR	3,351,000	JP Morgan	20/9/2023	19,399
				Commonwealth Bank of Australia		
GBP	118,472	USD	150,000		20/9/2023	191
GBP	7,218,321	EUR	8,370,000	Bank of America	20/9/2023	62,943
GBP	392,540	USD	500,000	Goldman Sachs	20/9/2023	(2,360)
GBP	4,798,000	USD	6,071,342	JP Morgan	18/9/2023	11,230
HUF	3,403,377,863	USD	9,652,508	JP Morgan	14/9/2023	36,870
HUF	327,000,000	EUR	840,044	Deutsche Bank	20/9/2023	17,702
HUF	107,000,000	EUR	274,256	JP Morgan	20/9/2023	6,466
HUF	116,000,000	EUR	291,648	BNP Paribas	20/9/2023	13,174
HUF	1,109,825,402	USD	3,120,000	Deutsche Bank	18/9/2023	37,044
HUF	762,646,000	USD	2,159,920	Citigroup	14/9/2023	11,325
IDR	37,800,000,000	USD	2,532,154	Bank of America	20/9/2023	(50,727)
IDR	58,343,191,818	USD	3,927,253	UBS	20/9/2023	(97,242)
IDR	111,061,120,000	USD	7,409,014	JP Morgan	14/9/2023	(117,624)
IDR	54,600,000,000	USD	3,628,871	Barclays	20/9/2023	(44,587)
IDR	82,501,230,000	USD	5,394,000	Barclays	18/9/2023	22,054
IDR	65,504,582,120	USD	4,270,738	Barclays	26/9/2023	29,010
IDR	141,834,616,513	USD	9,251,492	Citigroup	20/9/2023	59,416
IDR	72,872,244,720	USD	4,763,203	HSBC Bank	14/9/2023	21,009
INR	764,250,000	USD	9,215,765	Barclays	20/9/2023	15,498
INR	1,408,575,000	USD	17,004,359	Citigroup	14/9/2023	9,846
INR	990,419,728	USD	12,001,000	Citigroup	20/9/2023	(37,866)
INR	297,501,000	USD	3,602,143	BNP Paribas	14/9/2023	(8,622)
INR	357,928,914	USD	4,326,000	Citigroup	18/9/2023	(2,610)
JPY	370,000,000	USD	2,596,284	Bank of America	20/9/2023	(58,232)
JPY	210,591,050	USD	1,500,000	Deutsche Bank	20/9/2023	(55,430)
JPY	747,082,299	USD	5,263,915	BNP Paribas	20/9/2023	(139,229)
JPY	290,451,899	USD	2,075,676	Royal Bank of Canada	20/9/2023	(83,291)
JPY	3,357,478,583	USD	24,109,950	Nomura	20/9/2023	(1,078,986)
JPY	311,077,360	USD	2,200,000	Toronto-Dominion	20/9/2023	(66,134)
JPY	3,688,482,709	USD	26,153,680	JP Morgan	20/9/2023	(852,157)
JPY	870,607,213	USD	6,320,608	Morgan Stanley	20/9/2023	(348,590)
JPY	42,750,000	USD	312,363	Standard Chartered Bank	20/9/2023	(19,115)
JPY	228,765,222	USD	1,665,000	Citigroup	20/9/2023	(95,762)
JPY	186,463,888	USD	1,335,266	Citibank	20/9/2023	(56,198)
JPY	312,000,000	USD	2,181,500	HSBC Bank	20/9/2023	(41,304)
JPY	369,815,483	USD	2,600,000	Goldman Sachs	20/9/2023	(63,213)
JPY	180,787,214	USD	1,250,000	Credit Agricole	20/9/2023	(9,872)
JPY	463,517,841	USD	3,204,000	HSBC Bank	15/9/2023	(26,995)
JPY	431,470,352	EUR	2,733,000	HSBC Bank	15/9/2023	(9,387)
JPY	209,931,555	CAD	1,955,000	JP Morgan	15/9/2023	(6,439)
JPY	209,284,551	USD	1,444,000	JP Morgan	15/9/2023	(9,539)
JPY	157,000,000	USD	1,079,592	Barclays	20/9/2023	(2,634)
KRW	431,369,450	USD	335,000	Morgan Stanley	20/9/2023	(8,588)
KRW	4,816,725,000	USD	3,692,774	Citigroup	14/9/2023	(48,222)
KRW	3,932,931,600	USD	2,964,000	Citigroup	18/9/2023	11,948
MXN	1,070,000,737	USD	61,206,379	Barclays	20/9/2023	2,552,272
MXN	303,602,000	USD	17,427,928	Citigroup	20/9/2023	662,951
MXN	186,421,840	USD	11,001,779	JP Morgan	20/9/2023	106,629
MXN	14,565,602	USD	833,036	BNP Paribas	20/9/2023	34,892
MXN	7,696,314	USD	448,000	JP Morgan	18/9/2023	10,764
MXN	44,126,352	GBP	2,030,000	UBS	18/9/2023	56,799
MXN	50,139,484	USD	2,920,000	JP Morgan	15/9/2023	70,283
MXN	44,128,967	GBP	2,030,000	JP Morgan	18/9/2023	56,955
MXN	196,934	USD	11,443	State Street	14/9/2023	304
MXN	148,675,256	USD	8,759,000	Goldman Sachs	18/9/2023	103,265
MXN	22,434,706	USD	1,330,000	Toronto-Dominion	18/9/2023	7,292

The notes on pages 1040 to 1054 form an integral part of these financial statements.

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Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MYR	13,314,334	USD	2,948,915	Barclays	14/9/2023	(77,383)
MYR	27,193,320	USD	5,940,000	Barclays	18/9/2023	(73,468)
NOK	39,805,915	USD	3,620,146	Deutsche Bank	14/9/2023	119,077
NOK	81,443,836	USD	7,778,273	Morgan Stanley	20/9/2023	(126,283)
NOK	62,828,003	USD	5,965,445	HSBC Bank	20/9/2023	(62,490)
NOK	27,055,957	USD	2,530,008	Toronto-Dominion	20/9/2023	12,013
NOK	71,094,549	USD	6,748,145	Goldman Sachs	20/9/2023	(68,512)
NOK	1,460,000	USD	139,248	Citigroup	20/9/2023	(2,075)
NOK	147,186,200	USD	14,162,005	JP Morgan	20/9/2023	(333,243)
NOK	2,930,000	USD	274,530	Bank of America	20/9/2023	756
NOK	17,557,803	USD	1,710,550	BNP Paribas	20/9/2023	(60,921)
NOK	27,381,062	USD	2,652,603	Deutsche Bank	20/9/2023	(80,038)
NOK	6,600,000	EUR	561,403	Goldman Sachs	20/9/2023	10,534
NOK	1,180,000	USD	109,999	UBS	20/9/2023	867
NOK	1,310,000	USD	129,857	Barclays	20/9/2023	(6,777)
NOK	16,781,231	USD	1,668,612	Barclays	21/9/2023	(91,895)
NOK	16,905,388	USD	1,669,119	HSBC Bank	21/9/2023	(80,736)
NOK	960,000	USD	95,348	BNY Mellon	20/9/2023	(5,152)
NOK	5,154,259	USD	500,000	Royal Bank of Canada	20/9/2023	(15,736)
NOK	1,600,000	USD	157,636	Société Générale	20/9/2023	(7,309)
NOK	30,564,233	USD	2,920,000	Deutsche Bank	15/9/2023	(48,816)
NOK	30,671,319	USD	2,884,000	Deutsche Bank	18/9/2023	(2,483)
NOK	15,315,673	USD	1,443,000	Goldman Sachs	18/9/2023	(4,119)
NOK	30,652,580	USD	2,878,000	JP Morgan	18/9/2023	1,756
NZD	3,187,248	USD	1,950,000	Deutsche Bank	20/9/2023	(54,314)
NZD	4,951,684	USD	3,069,967	Toronto-Dominion	20/9/2023	(124,844)
NZD	3,364,000	USD	2,077,277	Bank of America	20/9/2023	(76,464)
NZD	8,055,255	USD	4,976,799	JP Morgan	20/9/2023	(185,758)
NZD	1,568,113	AUD	1,420,000	Deutsche Bank	20/9/2023	12,321
NZD	4,924,159	USD	2,982,563	BNP Paribas	20/9/2023	(53,811)
NZD	2,861,543	USD	1,700,000	Goldman Sachs	20/9/2023	1,966
NZD	1,473,854	USD	906,993	HSBC Bank	20/9/2023	(30,385)
NZD	6,132,838	USD	3,760,354	Morgan Stanley	20/9/2023	(112,714)
NZD	1,810,551	USD	1,100,000	UBS	20/9/2023	(23,135)
NZD	3,519,541	USD	2,100,000	Royal Bank of Canada	20/9/2023	(6,676)
PLN	22,045,000	USD	5,289,742	Bank of America	14/9/2023	59,219
PLN	14,798,000	USD	3,618,680	Morgan Stanley	20/9/2023	(29,312)
PLN	9,050,011	USD	2,202,000	Citigroup	18/9/2023	(6,608)
SEK	54,628,651	USD	5,147,065	Deutsche Bank	20/9/2023	(135,546)
SEK	8,539,914	USD	800,000	Royal Bank of Canada	20/9/2023	(16,566)
SEK	27,126,173	USD	2,567,109	Citigroup	20/9/2023	(78,608)
SEK	13,458,897	USD	1,267,669	Bank of America	20/9/2023	(32,978)
SEK	73,832,201	USD	6,865,325	Goldman Sachs	20/9/2023	(92,111)
SEK	29,530,196	USD	2,750,000	JP Morgan	20/9/2023	(40,961)
SEK	71,973,706	USD	6,772,057	Morgan Stanley	20/9/2023	(169,338)
SEK	39,037,524	USD	3,630,573	HSBC Bank	20/9/2023	(49,350)
SEK	36,269,864	USD	3,420,874	BNP Paribas	20/9/2023	(93,549)
SEK	7,860,000	USD	740,173	Barclays	20/9/2023	(19,113)
SEK	21,112,955	EUR	1,787,000	Morgan Stanley	20/9/2023	(3,441)
SEK	1,630,000	USD	150,631	Société Générale	20/9/2023	(1,098)
SEK	19,158,427	USD	1,788,801	Toronto-Dominion	20/9/2023	(31,247)
SEK	45,048,803	EUR	3,842,500	JP Morgan	20/9/2023	(39,448)
SEK	1,620,000	USD	150,083	BNY Mellon	20/9/2023	(1,468)
SEK	29,657,807	EUR	2,487,778	BNP Paribas	20/9/2023	19,552
SEK	3,050,000	USD	298,187	State Street	20/9/2023	(18,386)
SEK	19,292,089	EUR	1,677,500	UBS	20/9/2023	(51,589)
SEK	28,918,619	EUR	2,503,679	HSBC Bank	20/9/2023	(65,525)
SEK	3,747,114	USD	350,000	UBS	20/9/2023	(6,248)
SEK	1,820,000	USD	166,749	RBS	20/9/2023	214
SEK	31,235,328	USD	2,880,000	UBS	18/9/2023	(14,818)
SGD	5,094,467	USD	3,794,220	JP Morgan	14/9/2023	(23,614)

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Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
THB	268,292,620	USD	7,767,592	HSBC Bank	14/9/2023	(98,314)
THB	258,460,000	USD	7,495,118	Citigroup	14/9/2023	(106,911)
THB	252,700,000	USD	7,290,301	Citigroup	20/9/2023	(62,447)
THB	312,728,884	USD	8,873,000	Goldman Sachs	18/9/2023	70,058
TWD	58,700,000	USD	1,888,917	Citigroup	20/9/2023	(45,393)
USD	2,095,450	EUR	1,954,000	RBS	20/9/2023	(26,176)
USD	7,608,394	CZK	167,850,445	Barclays	6/9/2023	38,928
USD	46,236,563	EUR	42,442,259	HSBC Bank	20/9/2023	153,357
USD	14,123,652	EUR	12,778,000	Standard Chartered Bank	20/9/2023	249,480
USD	15,990,071	IDR	238,567,858,000	Citigroup	20/9/2023	328,990
USD	1,929,081	TWD	58,700,000	Barclays	20/9/2023	85,556
USD	9,124,995	IDR	135,832,845,842	UBS	14/9/2023	207,291
USD	7,022,324	CZK	155,719,486	Deutsche Bank	14/9/2023	2,148
USD	30,886,118	MXN	546,187,018	JP Morgan	14/9/2023	(1,693,743)
USD	10,838,753	ZAR	209,193,816	Goldman Sachs	14/9/2023	(284,698)
USD	3,279,650	EUR	3,015,339	Royal Bank of Canada	20/9/2023	5,636
USD	4,860,062	GBP	3,826,157	Toronto-Dominion	20/9/2023	9,481
USD	14,544,727	COP	61,421,675,915	Citigroup	14/9/2023	(363,410)
USD	14,077,648	EUR	12,978,100	State Street	20/9/2023	(13,790)
USD	2,740,517	EUR	2,531,952	State Street	14/9/2023	(7,842)
USD	553,070	EUR	509,698	BNY Mellon	14/9/2023	(192)
USD	5,028,919	NOK	52,134,120	Deutsche Bank	20/9/2023	130,699
USD	16,075,632	GBP	12,508,185	JP Morgan	20/9/2023	218,476
USD	1,800,000	GBP	1,421,429	Deutsche Bank	20/9/2023	(2,005)
USD	2,150,000	CAD	2,848,618	Deutsche Bank	20/9/2023	43,851
USD	6,338,648	KRW	8,000,000,000	State Street	20/9/2023	285,138
USD	1,050,000	AUD	1,542,418	Deutsche Bank	20/9/2023	50,308
USD	10,687,098	MXN	186,421,840	JP Morgan	20/9/2023	(421,310)
USD	1,000,000	JPY	141,261,612	Goldman Sachs	20/9/2023	31,002
USD	3,250,000	NZD	5,354,161	Goldman Sachs	20/9/2023	65,494
USD	1,900,000	EUR	1,735,633	Morgan Stanley	20/9/2023	15,474
USD	600,000	CHF	534,276	Royal Bank of Canada	20/9/2023	(5,979)
USD	2,344,094	SEK	25,145,763	Deutsche Bank	20/9/2023	37,274
USD	5,459,592	SEK	57,950,000	Bank of America	20/9/2023	143,379
USD	1,818,173	EUR	1,666,367	Citigroup	14/9/2023	9,380
USD	3,975,687	GBP	3,129,000	Bank of America	20/9/2023	8,921
USD	4,498,435	SEK	48,545,314	Goldman Sachs	20/9/2023	44,987
USD	8,278,821	NOK	85,737,583	Morgan Stanley	20/9/2023	223,414
USD	16,992,607	CNH	120,869,011	Toronto-Dominion	20/9/2023	365,360
USD	250,000	GBP	195,939	Royal Bank of Canada	20/9/2023	1,599
USD	499,054,608	EUR	454,765,776	Toronto-Dominion	20/9/2023	5,276,326
USD	6,083,988	AUD	9,141,057	Royal Bank of Canada	20/9/2023	159,366
USD	32,892,110	MXN	568,434,096	Goldman Sachs	20/9/2023	(979,447)
USD	600,000	CAD	802,949	Royal Bank of Canada	20/9/2023	6,333
USD	1,646,018	SEK	17,623,544	BNP Paribas	20/9/2023	29,269
USD	2,700,000	NOK	28,596,553	Royal Bank of Canada	20/9/2023	13,234
USD	14,075,534	JPY	1,963,140,000	BNY Mellon	20/9/2023	609,176
USD	525,085	CAD	692,000	BNY Mellon	20/9/2023	13,449
USD	6,237,079	SEK	66,191,748	Morgan Stanley	20/9/2023	164,784
USD	4,696,682	AUD	6,830,000	BNY Mellon	20/9/2023	269,933
USD	2,320,244	AUD	3,364,000	Nomura	20/9/2023	139,924
USD	500,000	GBP	389,123	Nomura	20/9/2023	6,693
USD	2,073,928	GBP	1,628,054	Morgan Stanley	20/9/2023	9,976
USD	8,278,058	CAD	11,047,038	Morgan Stanley	20/9/2023	110,341
USD	4,190,855	NZD	6,725,000	Nomura	20/9/2023	191,014
USD	1,250,000	AUD	1,812,955	Citigroup	20/9/2023	74,964
USD	872,513,088	EUR	795,060,244	BNP Paribas	20/9/2023	9,247,858
USD	1,242,818	AUD	1,810,000	Bank of America	20/9/2023	69,697
USD	433,156,204	GBP	337,805,450	BNP Paribas	20/9/2023	4,905,957
USD	3,269,364	JPY	465,476,290	Bank of America	20/9/2023	76,381
USD	1,862,702	EUR	1,695,739	Bank of America	22/9/2023	21,315

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	52,462,632	EUR	47,413,741	JP Morgan	20/9/2023	981,460
USD	4,383,937	HKD	34,238,000	Royal Bank of Canada	20/9/2023	15,094
USD	785,081	EUR	714,691	Deutsche Bank	22/9/2023	9,005
USD	2,462,106	SGD	3,297,000	Toronto-Dominion	20/9/2023	21,208
USD	13,207,215	AUD	20,013,254	JP Morgan	20/9/2023	235,963
USD	617,632	GBP	484,000	RBS	20/9/2023	4,045
USD	3,150,000	CHF	2,785,473	Goldman Sachs	20/9/2023	(9,295)
USD	6,700,000	CAD	8,876,469	JP Morgan	20/9/2023	137,111
USD	146,694	NOK	1,570,000	RBS	20/9/2023	(814)
USD	600,000	CHF	533,260	HSBC Bank	20/9/2023	(4,825)
USD	11,141,353	NOK	117,603,280	JP Morgan	20/9/2023	92,030
USD	1,843,361	NOK	19,559,268	HSBC Bank	20/9/2023	5,686
USD	439,554	EUR	400,332	Citigroup	22/9/2023	4,837
USD	3,414,037	SEK	36,464,710	Citigroup	20/9/2023	68,839
USD	1,303,731	NZD	2,107,034	HSBC Bank	20/9/2023	50,526
USD	3,827,697	JPY	548,862,380	HSBC Bank	20/9/2023	62,720
USD	25,887,652	BRL	124,825,733	Goldman Sachs	20/9/2023	617,710
USD	14,841,611	MXN	258,592,809	Citigroup	20/9/2023	(567,284)
USD	6,977,371	SEK	73,759,738	JP Morgan	20/9/2023	210,806
USD	12,308,053	IDR	184,313,096,232	Citigroup	26/9/2023	209,665
USD	4,610,000	CAD	6,078,943	HSBC Bank	20/9/2023	115,483
USD	13,932,031	ZAR	265,289,422	Citigroup	14/9/2023	(174,189)
USD	13,416,136	JPY	1,905,489,415	JP Morgan	20/9/2023	345,236
USD	13,101,803	EUR	11,943,825	Deutsche Bank	20/9/2023	133,366
USD	2,850,000	NZD	4,747,946	Royal Bank of Canada	20/9/2023	26,054
USD	1,626,211	JPY	229,273,098	Royal Bank of Canada	20/9/2023	53,488
USD	2,304,155	AUD	3,466,350	BNP Paribas	20/9/2023	57,498
USD	550,000	CHF	485,705	BNP Paribas	20/9/2023	(888)
USD	1,100,000	CAD	1,452,473	BNP Paribas	20/9/2023	26,103
USD	600,000	NZD	979,761	Citigroup	20/9/2023	17,265
USD	2,381,615	NOK	24,414,668	Barclays	20/9/2023	87,755
USD	4,943,438	EUR	4,520,000	Société Générale	20/9/2023	35,686
USD	18,623,273	COP	81,025,204,449	Bank of America	20/12/2023	(560,520)
USD	4,100,000	NZD	6,666,638	JP Morgan	20/9/2023	134,870
USD	2,130,418	GBP	1,674,000	State Street	20/9/2023	8,218
USD	1,052,748	HKD	8,230,000	UBS	20/9/2023	2,583
USD	2,996,887	GBP	2,350,000	JP Morgan	13/9/2023	17,787
USD	3,773,805	SGD	5,094,467	Citigroup	14/9/2023	3,199
USD	3,791,455	NOK	39,204,760	Goldman Sachs	20/9/2023	108,004
USD	15,672,988	INR	1,289,260,000	Barclays	14/9/2023	99,990
USD	900,000	CHF	791,213	Deutsche Bank	20/9/2023	2,604
USD	900,000	NZD	1,469,594	Toronto-Dominion	20/9/2023	25,927
USD	1,300,000	CAD	1,730,605	Toronto-Dominion	20/9/2023	20,464
USD	5,008,446	EUR	4,583,561	UBS	20/9/2023	31,680
USD	750,000	JPY	107,123,565	Toronto-Dominion	20/9/2023	15,175
USD	4,169,965	GBP	3,279,769	Standard Chartered Bank	20/9/2023	12,063
USD	300,000	JPY	42,769,020	RBS	20/9/2023	6,622
USD	820,135	NOK	8,627,715	Bank of America	20/9/2023	9,524
USD	2,688,726	IDR	40,376,598,000	HSBC Bank	20/9/2023	38,155
USD	7,290,102	SGD	9,820,000	Morgan Stanley	20/9/2023	19,974
USD	1,934,191	INR	159,300,000	Goldman Sachs	20/9/2023	10,030
USD	1,264,772	GBP	990,000	Barclays	20/9/2023	9,707
USD	1,400,000	NOK	14,321,504	Toronto-Dominion	20/9/2023	54,435
USD	550,000	CHF	486,480	Toronto-Dominion	20/9/2023	(1,768)
USD	850,000	AUD	1,271,743	Toronto-Dominion	20/9/2023	25,741
USD	4,721,000	TWD	146,870,310	BNP Paribas	11/10/2023	104,850
USD	2,573,285	GBP	2,007,502	HSBC Bank	20/9/2023	28,289
USD	5,793,892	JPY	824,837,990	Barclays	20/9/2023	135,832
USD	17,649,251	EUR	16,240,979	Barclays	20/9/2023	15,024
USD	965,013	SEK	10,246,454	Barclays	20/9/2023	25,025
USD	15,901,996	JPY	2,304,520,337	Citigroup	20/9/2023	93,906

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	5,584,591	JPY	782,374,456	BNP Paribas	20/9/2023	217,815
USD	25,903,396	EUR	23,435,467	Citigroup	20/9/2023	464,548
USD	1,461,130	SEK	15,587,087	UBS	20/9/2023	31,202
USD	2,850,000	CHF	2,484,674	JP Morgan	20/9/2023	31,872
USD	200,000	NZD	322,832	Deutsche Bank	20/9/2023	7,988
USD	2,496,919	CNH	17,820,012	Citigroup	21/9/2023	45,397
USD	2,702,310	PHP	148,600,000	Deutsche Bank	20/9/2023	78,870
USD	335,000	KRW	427,099,540	Morgan Stanley	20/9/2023	11,819
USD	670,000	JPY	92,504,735	Deutsche Bank	20/9/2023	35,454
USD	2,629,909	NZD	4,315,679	Morgan Stanley	20/9/2023	63,064
USD	348,155	SEK	3,610,000	State Street	20/9/2023	16,980
USD	152,794	NOK	1,530,000	BNY Mellon	20/9/2023	9,044
USD	94,865	SEK	970,000	BNY Mellon	20/9/2023	5,880
USD	1,746,459	SEK	17,786,329	Toronto-Dominion	20/9/2023	114,778
USD	1,237,133	EUR	1,099,000	Royal Bank of Canada	22/9/2023	43,739
USD	1,350,000	CHF	1,169,599	Morgan Stanley	20/9/2023	23,436
USD	151,941	NOK	1,520,000	State Street	20/9/2023	9,131
USD	4,453,686	AUD	6,609,504	HSBC Bank	20/9/2023	169,847
USD	600,000	NZD	962,882	BNP Paribas	20/9/2023	27,304
USD	3,951,657	NOK	39,805,915	Barclays	14/9/2023	212,435
USD	2,501,000	CNH	17,835,431	BNP Paribas	20/9/2023	47,483
USD	14,987,677	MXN	257,001,191	HSBC Bank	20/9/2023	(326,377)
USD	12,358,593	CZK	271,444,614	Barclays	14/9/2023	121,275
USD	3,803,340	EUR	3,449,373	BNY Mellon	20/9/2023	58,060
USD	4,348,792	HUF	1,522,647,000	Bank of America	14/9/2023	13,834
USD	3,229,424	GBP	2,501,000	Citibank	20/9/2023	58,800
USD	582,178	EUR	523,924	Morgan Stanley	14/9/2023	13,474
USD	136,598	EUR	122,880	Standard Chartered Bank	22/9/2023	3,165
USD	14,821,774	BRL	72,483,956	BNY Mellon	14/9/2023	133,632
USD	1,668,612	NOK	16,665,336	Morgan Stanley	21/9/2023	102,784
USD	700,000	GBP	548,042	Goldman Sachs	20/9/2023	5,225
USD	3,702,165	EUR	3,400,914	Goldman Sachs	20/9/2023	9,500
USD	2,600,000	CAD	3,480,345	Goldman Sachs	20/9/2023	26,779
USD	1,132,597	NOK	11,840,528	BNP Paribas	20/9/2023	20,130
USD	14,733,707	IDR	224,049,787,270	Morgan Stanley	20/9/2023	25,683
USD	5,521,808	EUR	5,002,000	Citigroup	21/9/2023	90,444
USD	4,388,547	IDR	66,903,406,000	Citigroup	14/9/2023	(3,798)
USD	5,761,431	MXN	99,887,000	Citigroup	14/9/2023	(196,792)
USD	400,000	CHF	348,650	UBS	20/9/2023	4,560
USD	589,053	NOK	6,032,357	UBS	20/9/2023	22,288
USD	1,450,000	AUD	2,206,488	Goldman Sachs	20/9/2023	19,902
USD	5,124,373	PLN	20,945,000	JP Morgan	14/9/2023	42,315
USD	3,615,715	BRL	17,670,000	Goldman Sachs	14/9/2023	35,068
USD	1,669,119	NOK	17,049,633	JP Morgan	21/9/2023	67,184
USD	500,000	JPY	70,673,650	UBS	20/9/2023	15,207
USD	500,000	GBP	393,760	UBS	20/9/2023	813
USD	150,000	CAD	200,388	UBS	20/9/2023	1,842
USD	3,421,220	EUR	3,112,735	UBS	7/11/2023	33,353
USD	9,967,204	ZAR	188,016,429	State Street	7/11/2023	18,602
USD	7,136,725	MXN	121,840,565	Barclays	14/9/2023	(131,021)
USD	833,036	MXN	14,409,893	BNP Paribas	20/9/2023	(25,613)
USD	1,050,000	JPY	152,460,392	Morgan Stanley	20/9/2023	4,182
USD	420,711	CZK	9,332,135	UBS	6/9/2023	(135)
USD	1,256,683	COP	5,315,768,395	Citigroup	20/12/2023	(1,896)
USD	730,000	COP	2,996,956,600	Barclays	18/9/2023	3,556
USD	300,000	CAD	402,786	Citigroup	20/9/2023	2,197
USD	1,462,122	AUD	2,234,006	Morgan Stanley	20/9/2023	14,189
USD	5,244,000	COP	21,070,104,000	Citigroup	18/9/2023	136,735
USD	6,547,598	CNH	47,468,000	Citigroup	14/9/2023	19,726
USD	2,800,000	CHF	2,446,580	Barclays	20/9/2023	25,079
USD	6,292,403	AUD	9,681,132	Barclays	20/9/2023	17,741

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	730,000	BRL	3,575,007	Goldman Sachs	5/9/2023	4,498
USD	5,965,512	BRL	29,083,581	Citigroup	20/9/2023	77,781
USD	7,139,572	COP	28,729,637,000	Morgan Stanley	15/9/2023	168,712
USD	2,920,000	CLP	2,492,512,000	BNP Paribas	15/9/2023	6,635
USD	1,032,000	CLP	880,605,600	Morgan Stanley	15/9/2023	2,706
USD	2,008,000	ZAR	38,471,774	Morgan Stanley	18/9/2023	(36,937)
USD	4,380,000	CNH	31,812,896	Goldman Sachs	18/9/2023	4,138
USD	627,914	AUD	970,000	Citigroup	18/9/2023	(729)
USD	3,188,000	CAD	4,292,732	Deutsche Bank	18/9/2023	14,232
USD	2,271,000	JPY	328,542,140	HSBC Bank	15/9/2023	19,134
USD	2,920,000	NOK	30,620,673	Deutsche Bank	15/9/2023	43,514
USD	3,616,333	EUR	3,305,000	Goldman Sachs	14/9/2023	28,853
USD	3,619,386	CNH	26,315,000	JP Morgan	14/9/2023	507
USD	2,202,000	PLN	9,006,323	HSBC Bank	18/9/2023	17,206
USD	10,199,000	MXN	174,303,624	JP Morgan	18/9/2023	(190,926)
USD	2,920,000	MXN	50,238,573	JP Morgan	15/9/2023	(76,193)
USD	4,374,000	JPY	636,770,784	JP Morgan	15/9/2023	9,498
USD	730,000	ZAR	14,046,300	Goldman Sachs	18/9/2023	(16,620)
USD	2,902,000	MXN	50,108,834	Citigroup	18/9/2023	(84,898)
USD	2,902,000	COP	11,999,770,000	Standard Chartered Bank	18/9/2023	(6,672)
USD	3,166,563	GBP	2,486,000	Citigroup	20/9/2023	14,956
USD	3,562,048	COP	14,885,798,000	BNP Paribas	17/10/2023	(14,804)
USD	2,174,462	AUD	3,353,000	JP Morgan	18/9/2023	1,431
USD	112,575	NOK	1,180,000	Citigroup	20/9/2023	1,709
USD	2,898,000	THB	102,647,160	BNP Paribas	18/9/2023	(37,384)
USD	2,174,141	THB	77,032,000	BNP Paribas	14/9/2023	(27,857)
USD	2,411,297	IDR	36,970,000,000	Barclays	20/9/2023	(15,644)
USD	4,332,900	GBP	3,410,000	JP Morgan	18/9/2023	9,938
USD	4,211,404	AUD	6,564,000	Deutsche Bank	18/9/2023	(42,630)
USD	950,000	SEK	10,396,038	Royal Bank of Canada	20/9/2023	(3,712)
USD	950,000	SEK	10,379,282	HSBC Bank	20/9/2023	(2,174)
USD	2,163,000	ZAR	40,524,232	Barclays	18/9/2023	8,966
USD	721,000	BRL	3,565,828	JP Morgan	5/9/2023	(2,639)
USD	3,608,000	NOK	38,550,956	Goldman Sachs	18/9/2023	(13,795)
USD	662,435	CNH	4,818,376	JP Morgan	20/9/2023	(401)
USD	2,880,000	ZAR	53,413,473	Citigroup	18/9/2023	40,849
USD	1,439,000	CAD	1,948,862	JP Morgan	18/9/2023	(1,863)
USD	2,883,000	CLP	2,482,263,000	Toronto-Dominion	15/9/2023	(18,386)
USD	83,072,171	MXN	1,404,359,970	Barclays	28/9/2023	(493,701)
USD	5,755,000	MXN	97,115,067	Goldman Sachs	18/9/2023	(33,855)
USD	2,877,283	BRL	14,082,000	Citigroup	14/9/2023	23,708
USD	2,888,000	BRL	14,113,656	Citigroup	5/9/2023	23,816
USD	2,158,000	ZAR	40,224,967	UBS	18/9/2023	19,874
USD	720,000	ZAR	13,395,975	HSBC Bank	18/9/2023	7,948
USD	1,445,000	ZAR	26,959,986	JP Morgan	18/9/2023	11,963
USD	4,674,000	BRL	22,847,680	HSBC Bank	5/9/2023	37,358
USD	170,183	SEK	1,870,000	RBS	20/9/2023	(1,367)
USD	1,441,776	EUR	1,330,000	Goldman Sachs	18/9/2023	(2,180)
USD	1,477,395	NZD	2,482,898	Bank of America	20/9/2023	637
USD	1,316,103	EUR	1,208,000	Morgan Stanley	18/9/2023	4,601
USD	4,326,000	CNH	31,552,546	Citigroup	18/9/2023	(14,052)
USD	879,656	EUR	805,000	Barclays	18/9/2023	5,683
USD	721,000	NOK	7,603,984	Morgan Stanley	18/9/2023	6,619
USD	7,126,327	COP	29,227,203,255	BNY Mellon	14/9/2023	32,363
ZAR	152,104,927	USD	8,178,036	Barclays	20/9/2023	(94,444)
ZAR	31,016,000	USD	1,678,097	Morgan Stanley	20/9/2023	(29,757)
ZAR	65,844,000	USD	3,655,238	HSBC Bank	14/9/2023	(154,119)
ZAR	122,301,000	USD	6,479,480	Citigroup	14/9/2023	23,625
ZAR	60,950,504	EUR	2,916,000	Morgan Stanley	18/9/2023	73,930
ZAR	27,811,158	USD	1,452,000	Morgan Stanley	18/9/2023	26,280
ZAR	188,016,429	USD	9,781,587	Morgan Stanley	7/11/2023	167,016

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR	13,723,665	USD	721,000	Barclays	18/9/2023	8,471
ZAR	26,927,712	USD	1,440,000	BNP Paribas	18/9/2023	(8,679)
ZAR	53,849,106	USD	2,878,000	Bank of America	18/9/2023	(15,694)
ZAR	81,239,105	USD	4,323,000	UBS	18/9/2023	(4,800)
ZAR	40,429,757	USD	2,160,000	JP Morgan	18/9/2023	(10,988)
Net unrealised appreciation						15,185,830
AUD Hedged Share Class						
AUD	87,105,221	USD	56,731,082	BNY Mellon	15/9/2023	(285,569)
USD	633,805	AUD	988,462	BNY Mellon	15/9/2023	(6,730)
Net unrealised depreciation						(292,299)
CAD Hedged Share Class						
CAD	1,059,986,695	USD	788,234,805	BNY Mellon	15/9/2023	(4,584,516)
USD	19,637,523	CAD	26,589,915	BNY Mellon	15/9/2023	(20,430)
Net unrealised depreciation						(4,604,946)
CHF Hedged Share Class						
CHF	185,311,568	USD	212,198,182	BNY Mellon	15/9/2023	(2,128,544)
USD	9,752,888	CHF	8,534,739	BNY Mellon	15/9/2023	77,912
Net unrealised depreciation						(2,050,632)
CNH Hedged Share Class						
CNY	26,627	USD	3,690	BNY Mellon	15/9/2023	(28)
USD	44	CNY	319	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(28)
EUR Hedged Share Class						
EUR	971,677,240	USD	1,066,198,069	BNY Mellon	15/9/2023	(11,413,806)
USD	13,028,942	EUR	11,938,417	BNY Mellon	15/9/2023	69,475
Net unrealised depreciation						(11,344,331)
GBP Hedged Share Class						
GBP	247,304,027	USD	314,648,586	BNY Mellon	15/9/2023	(1,137,896)
USD	15,360,138	GBP	12,080,053	BNY Mellon	15/9/2023	46,093
Net unrealised depreciation						(1,091,803)
HKD Hedged Share Class						
HKD	2,947,401	USD	377,658	BNY Mellon	15/9/2023	(1,654)
USD	2,270	HKD	17,766	BNY Mellon	15/9/2023	4
Net unrealised depreciation						(1,650)
JPY Hedged Share Class						
JPY	50,985,523,133	USD	357,896,541	BNY Mellon	15/9/2023	(8,420,952)
USD	10,396,919	JPY	1,503,266,884	BNY Mellon	15/9/2023	93,188
Net unrealised depreciation						(8,327,764)
PLN Hedged Share Class						
PLN	91,433,875	USD	22,500,152	BNY Mellon	15/9/2023	(316,216)
USD	557,248	PLN	2,285,505	BNY Mellon	15/9/2023	2,729
Net unrealised depreciation						(313,487)
SEK Hedged Share Class						
SEK	4,570,399	USD	427,799	BNY Mellon	15/9/2023	(8,620)
USD	74,041	SEK	811,115	BNY Mellon	15/9/2023	(350)
Net unrealised depreciation						(8,970)
SGD Hedged Share Class						
USD	685,907	SGD	928,588	BNY Mellon	5/9/2023	(1,096)
SGD	114,748,575	USD	85,243,134	BNY Mellon	15/9/2023	(309,404)
USD	653,850	SGD	887,456	BNY Mellon	15/9/2023	(3,018)
Net unrealised depreciation						(313,518)
Total net unrealised depreciation (USD underlying exposure - USD 7,434,242,227)						(13,163,598)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
40	USD	30 Day Federal Funds	August 2023	15,779,596	(10,001)
(88)	EUR	Euro BOBL	September 2023	11,077,985	(52,826)
931	EUR	Euro Bund	September 2023	134,341,172	496,762
(128)	EUR	Euro BUXL	September 2023	18,533,989	375,760
(471)	EUR	Euro Schatz	September 2023	53,704,512	25,605
(723)	EUR	Euro-BTP	September 2023	90,921,589	(358,035)
44	EUR	Euro-OAT	September 2023	6,096,568	(49,117)
(111)	JPY	Nikkei 225 Index	September 2023	12,400,211	(52,249)
86	JPY	TOPIX Index	September 2023	13,745,410	564,880
(247)	JPY	Japanese 10 Year Bond (OSE)	September 2023	248,343,587	1,006,482
343	AUD	Australian 10 Year Bond	September 2023	25,850,823	(51,811)
(272)	EUR	EURO STOXX 50 Index	September 2023	12,798,708	(14,097)
10	GBP	FTSE 100 Index	September 2023	950,484	(12,296)
175	USD	MSCI Emerging Markets Index	September 2023	8,621,375	(207,200)
(76)	USD	NASDAQ 100 E-Mini Index	September 2023	23,661,080	(760,376)
(343)	USD	Russell 2000 E-Mini Index	September 2023	32,862,830	(508,442)
(41)	USD	S&P 500 E-Mini Index	September 2023	9,298,287	(240,721)
291	GBP	3 Month SONIA	September 2023	87,527,461	(456,516)
19	KRW	Korean 10 Year Bond	September 2023	1,575,200	(15,956)
327	KRW	Korean 3 Year Bond	September 2023	25,620,669	(42,134)
213	USD	SGX FTSE China A50 Index	September 2023	2,694,663	873
(56)	EUR	3 Month EURIBOR	September 2023	14,610,523	(2,278)
(779)	EUR	EURO STOXX Banks Index	September 2023	4,760,433	(346,521)
(1,726)	USD	US Long Bond (CBT)	December 2023	209,816,875	(3,026,110)
(5,440)	USD	US Treasury 10 Year Note (CBT)	December 2023	603,245,000	(5,518,497)
(7,208)	USD	US Ultra 10 Year Note	December 2023	836,015,375	(10,954,597)
(1,317)	USD	US Ultra Bond (CBT)	December 2023	170,510,344	(2,503,618)
(280)	GBP	Long Gilt	December 2023	33,836,621	(278,198)
(2,215)	USD	US Treasury 2 Year Note (CBT)	December 2023	451,133,201	(668,723)
1,206	USD	US Treasury 5 Year Note (CBT)	December 2023	128,806,453	102,194
1,164	USD	3 Month SOFR	March 2024	275,213,250	(1,053,271)
84	GBP	3 Month SONIA	March 2024	25,097,949	58,175
60	EUR	3 Month EURIBOR	June 2024	15,687,494	(66,168)
1,231	USD	3 Month SOFR	June 2024	291,639,287	(437,666)
1,090	USD	3 Month SOFR	September 2024	259,052,125	(158,144)
23	GBP	3 Month SONIA	September 2024	6,878,618	25,215
35	CAD	Banker's Acceptance	September 2024	6,135,993	3,714
23	USD	3 Month SOFR	December 2024	5,487,225	7,339
(1,151)	USD	3 Month SOFR	March 2025	275,606,950	1,869,945
Total				4,449,939,915	(23,308,624)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	USD 3,044,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(41,587)	(21,385)
CDS	USD 3,045,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(41,600)	(21,392)

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 3,040,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(41,532)	(21,357)
CDS	USD 3,044,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(41,205)	(21,385)
CDS	USD 4,260,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(57,665)	(29,928)
CDS	USD 1,844,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(24,962)	(12,955)
CDS	USD 11,294,412	Fund receives default protection on CVS Health; and pays Fixed 1%	Barclays	20/6/2028	(61,171)	(215,713)
CDS	EUR 4,450,000	Fund receives default protection on ENI; and pays Fixed 1%	Barclays	20/6/2028	(53,902)	(83,232)
CDS	EUR 1,558,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/6/2028	(21,457)	(21,013)
CDS	EUR 1,500,000	Fund receives default protection on UBS; and pays Fixed 1%	Barclays	20/6/2028	(99,947)	(16,807)
CDS	USD 856,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	Barclays	20/6/2024	(20,814)	(29,992)
CDS	USD 215,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(6,019)	5,576
CDS	USD 515,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(13,649)	13,356
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(1,799)	10,023
CDS	USD 500,000	Fund receives default protection on THC; and pays Fixed 5%	Barclays	20/6/2024	(16,837)	(17,762)
CDS	USD (510,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(56,463)	39,881
CDS	USD (725,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(73,943)	56,693
CDS	USD (256,667)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(26,972)	20,071
CDS	EUR (26,683)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	2,298	3,156
CDS	EUR (900,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	86,307	106,445
CDS	USD 346,223	Fund receives default protection on General Electric; and pays Fixed 1%	Barclays	20/6/2027	(10,918)	(5,360)
CDS	EUR (159,806)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	(394)	(39,631)
CDS	EUR (100,709)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	(249)	(24,975)
CDS	EUR (283,073)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	(699)	(70,200)
CDS	USD 240,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	27,438	81,166
CDS	EUR (342,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	Barclays	20/6/2028	7,187	(13,823)
CDS	USD 13,188,750	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2028	(640,771)	579,880
CDS	USD 1,409,599	Fund receives default protection on CVS Health; and pays Fixed 1%	Barclays	20/6/2028	(7,628)	(26,922)
CDS	USD 2,114,398	Fund receives default protection on CVS Health; and pays Fixed 1%	Barclays	20/6/2028	(11,528)	(40,383)
CDS	USD 1,409,599	Fund receives default protection on CVS Health; and pays Fixed 1%	Barclays	20/6/2028	(7,685)	(26,922)
CDS	USD 12,596,500	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/6/2028	(502,514)	338,439
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Barclays	20/6/2028	(28,948)	63,873

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 2,366,784	Fund receives default protection on Metlife; and pays Fixed 1%	Barclays	20/6/2028	(40,671)	(15,581)
CDS	USD 1,881,511	Fund receives default protection on Metlife; and pays Fixed 1%	Barclays	20/6/2028	(25,125)	(12,387)
CDS	USD 12,259,512	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/6/2028	(222,099)	(5,590)
CDS	USD (525,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(48,504)	41,054
CDS	USD 500,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(7,065)	604
CDS	USD 1,250,000	Fund receives default protection on Boeing; and pays Fixed 1%	BNP Paribas	20/12/2024	(2,532)	(9,031)
CDS	USD (818,182)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(85,669)	63,090
CDS	USD 750,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(21,013)	(12,004)
CDS	EUR 247,191	Fund receives default protection on Ineos; and pays Fixed 5%	BNP Paribas	20/12/2027	(5,963)	(28,806)
CDS	EUR 1,310,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	BNP Paribas	20/12/2027	(38,785)	52,497
CDS	EUR (2,000,000)	Fund provides default protection on Intesa Sanpaolo; and receives Fixed 1%	BNP Paribas	20/6/2028	11,067	3,987
CDS	EUR 5,800,000	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/6/2028	(10,028)	(64,847)
CDS	EUR 450,000	Fund receives default protection on Picard; and pays Fixed 5%	BNP Paribas	20/6/2028	(11,295)	(2,734)
CDS	EUR 888,000	Fund receives default protection on UBS; and pays Fixed 1%	BNP Paribas	20/6/2028	(48,340)	(9,950)
CDS	EUR 2,000,000	Fund receives default protection on Unicredit; and pays Fixed 1%	BNP Paribas	20/6/2028	(13,733)	26,300
CDS	EUR 1,700,000	Fund receives default protection on Standard Chartered; and pays Fixed 1%	BNP Paribas	20/12/2028	(3,458)	(12,608)
CDS	EUR (720,000)	Fund provides default protection on Tkagr; and receives Fixed 1%	Bank of America	20/12/2023	23,724	1,497
CDS	EUR (167,547)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	159	(41,550)
CDS	EUR (263,745)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	28,317	(12,037)
CDS	USD 32,345,960	Fund receives default protection on CDX.NA.IG.39.V1; and pays Fixed 1%	Bank of America	20/12/2027	(282,132)	(495,155)
CDS	USD 370,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	40,011	125,131
CDS	USD 2,100,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Bank of America	20/6/2028	(11,814)	(62,617)
CDS	USD 290,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/6/2028	3,201	103,702
CDS	EUR (5,836,555)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Bank of America	20/12/2027	116,290	311,420
CDS	USD 9,193,059	Fund receives default protection on CDX.NA.HY.39.V1; and pays Fixed 5%	Bank of America	20/12/2027	(193,552)	(304,917)
CDS	EUR 26,382,000	Fund receives default protection on ITRAXX.FINSR.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(587,550)	(249,012)
CDS	EUR 11,356,603	Fund receives default protection on ITRAXX.FINSUB.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(509,717)	247,377
CDS	EUR 36,749,300	Fund receives default protection on ITRAXX.XO.39.V1; and pays Fixed 5%	Bank of America	20/6/2028	(513,360)	(1,646,761)
CDS	USD 1,567,604	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Citibank	20/6/2028	(16,591)	(9,812)
CDS	USD (3,675,000)	Fund provides default protection on AT&T; and receives Fixed 1%	Citibank	20/12/2023	(2,364)	5,774

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 215,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(3,228)	(11,541)
CDS	USD 325,000	Fund receives default protection on Ally Financial; and pays Fixed 5%	Citibank	20/6/2025	(4,882)	(17,446)
CDS	EUR 1,891,000	Fund receives default protection on Edf; and pays Fixed 1%	Citibank	20/6/2025	(10,078)	(16,736)
CDS	USD 330,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(16,373)	35,757
CDS	EUR (82,139)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	390	(20,370)
CDS	EUR (84,622)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	402	(20,986)
CDS	USD 150,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	15,416	50,729
CDS	USD 230,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	22,008	77,784
CDS	USD 250,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	4,619	84,548
CDS	USD 260,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(7,582)	18,551
CDS	USD 10,130,000	Fund receives default protection on CVS Health; and pays Fixed 1%	Citibank	20/6/2028	(45,857)	(193,474)
CDS	USD 2,350,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/6/2028	(27,217)	(4,299)
CDS	USD (3,052,000)	Fund provides default protection on CMBX.NA.15.BBB-; and receives Fixed 3%	Citibank	15/11/2064	(153,188)	(744,128)
CDS	USD 750,000	Fund receives default protection on Staples; and pays Fixed 5%	Citibank	20/6/2024	28,120	30,068
CDS	USD 1,440,000	Fund receives default protection on CMBX.NA.9.BBB-; and pays Fixed 3%	Citibank	17/9/2058	260,288	305,697
CDS	EUR (110,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	5,384	11,175
CDS	EUR (244,777)	Fund provides default protection on Intrum Justitia; and receives Fixed 5%	Credit Suisse	20/12/2026	(62,034)	(42,176)
CDS	EUR (155,223)	Fund provides default protection on Intrum Justitia; and receives Fixed 5%	Credit Suisse	20/12/2026	(39,434)	(26,745)
CDS	EUR (2,200,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	157,219	260,200
CDS	EUR (147,145)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	12,391	17,403
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	67,615	50,350
CDS	EUR (638,572)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	100,864	75,526
CDS	USD (772,906)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Bank of America	20/6/2028	4,319	22,869
CDS	USD 3,310,811	Fund receives default protection on AT&T; and pays Fixed 1%	Deutsche Bank	20/6/2028	(39,973)	(3,868)
CDS	USD 4,138,513	Fund receives default protection on AT&T; and pays Fixed 1%	Deutsche Bank	20/6/2028	(39,685)	(4,835)
CDS	USD 2,350,676	Fund receives default protection on AT&T; and pays Fixed 1%	Deutsche Bank	20/6/2028	(12,877)	(2,746)
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(21,976)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(26,485)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(25,999)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(25,951)	63,873

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(23,482)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(21,101)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(16,213)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(16,163)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(13,268)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(16,087)	63,873
CDS	USD 1,339,585	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(15,688)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(14,711)	63,873
CDS	USD 996,651	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(8,069)	47,521
CDS	USD 783,801	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Deutsche Bank	20/6/2028	(8,578)	(4,906)
CDS	USD 783,802	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Deutsche Bank	20/6/2028	(8,618)	(4,906)
CDS	EUR 335,000	Fund receives default protection on Verisure Midholding; and pays Fixed 5%	Deutsche Bank	20/6/2028	(236)	(39)
CDS	USD 2,009,377	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(20,321)	95,809
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	12	10,023
CDS	USD 165,000	Fund receives default protection on Macys; and pays Fixed 1%	Goldman Sachs	20/6/2025	(13,756)	721
CDS	USD 500,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(40,195)	54,177
CDS	USD 250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(12,361)	(2,613)
CDS	USD 290,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/6/2025	(11,627)	(3,031)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(13,393)	(5,571)
CDS	USD 665,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(12,850)	(5,571)
CDS	USD 1,040,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(31,089)	(8,712)
CDS	EUR (90,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	877	9,144
CDS	USD 3,525,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Goldman Sachs	20/12/2026	(15,509)	(84,040)
CDS	EUR (425,714)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	65,959	50,350
CDS	EUR (748,195)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	71,913	(34,147)
CDS	EUR (375,000)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	32,548	(17,115)
CDS	USD 1,825,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(38,011)	(13,361)
CDS	EUR 1,310,000	Fund receives default protection on Unicredit; and pays Fixed 1%	Goldman Sachs	20/12/2027	(42,442)	47,604
CDS	EUR 1,372,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	Goldman Sachs	20/6/2028	(43,291)	8,863
CDS	USD 8,925,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2028	(86,893)	392,413

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 10,110,000	Fund receives default protection on Comcast; and pays Fixed 1%	Goldman Sachs	20/6/2028	(59,293)	(215,530)
CDS	EUR 1,891,000	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/6/2028	(8,655)	17,334
CDS	EUR 1,260,000	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/6/2028	(3,986)	11,550
CDS	EUR 129,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	Goldman Sachs	20/6/2028	298	27,595
CDS	USD 1,959,908	Fund receives default protection on Metlife; and pays Fixed 1%	Goldman Sachs	20/6/2028	(25,615)	(12,903)
CDS	USD 783,963	Fund receives default protection on Metlife; and pays Fixed 1%	Goldman Sachs	20/6/2028	(10,850)	(5,161)
CDS	EUR 331,500	Fund receives default protection on Novafives; and pays Fixed 5%	Goldman Sachs	20/6/2028	1,484	12,558
CDS	USD 1,959,505	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Goldman Sachs	20/6/2028	(24,975)	(12,265)
CDS	EUR 2,100,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	Goldman Sachs	20/12/2028	(8,185)	49,619
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(70,076)	(89,171)
CDS	USD (948,150)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(66,182)	(84,267)
CDS	USD (1,003,333)	Fund provides default protection on CMBX.NA.A.9; and receives Fixed 2%	Goldman Sachs	17/9/2058	(72,190)	(89,171)
CDS	USD (900,000)	Fund provides default protection on CMBX.NA.BBB-14; and receives Fixed 3%	Goldman Sachs	16/12/2072	(68,442)	(220,542)
CDS	USD 825,000	Fund receives default protection on THC; and pays Fixed 5%	Goldman Sachs	20/6/2024	(24,659)	(29,423)
CDS	USD 800,000	Fund receives default protection on THC; and pays Fixed 5%	Goldman Sachs	20/6/2024	(23,912)	(28,532)
CDS	USD 875,000	Fund receives default protection on THC; and pays Fixed 5%	Goldman Sachs	20/6/2024	(26,187)	(31,207)
CDS	USD 894,000	Fund receives default protection on THC; and pays Fixed 5%	Goldman Sachs	20/6/2024	(29,748)	(31,758)
CDS	USD 250,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	28,550	84,548
CDS	EUR 4,525,000	Fund receives default protection on ING; and pays Fixed 1%	Goldman Sachs	20/6/2028	(53,987)	41,137
CDS	USD 2,679,168	Fund receives default protection on Lincoln National; and pays Fixed 1%	Goldman Sachs	20/6/2028	(56,581)	127,745
CDS	USD 783,963	Fund receives default protection on Metlife; and pays Fixed 1%	Goldman Sachs	20/6/2028	(10,781)	(5,161)
CDS	USD 783,963	Fund receives default protection on Metlife; and pays Fixed 1%	Goldman Sachs	20/6/2028	(10,781)	(5,161)
CDS	USD 1,567,604	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Goldman Sachs	20/6/2028	(18,438)	(9,812)
CDS	EUR 129,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	HSBC Bank	20/6/2028	(89)	27,595
CDS	EUR 336,000	Fund receives default protection on Euro Garages; and pays Fixed 5%	HSBC Bank	20/6/2028	1,551	499
CDS	EUR (227,000)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2024	(2,320)	(32,688)
CDS	EUR (1,110,000)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/6/2025	(990)	(86,893)
CDS	EUR (1,130,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(105,291)	63,642
CDS	EUR (1,186,667)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/12/2025	(103,841)	(133,623)
CDS	USD (850,000)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(91,487)	65,544

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (490,909)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(52,304)	37,854
CDS	EUR (147,863)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	12,024	17,488
CDS	EUR (138,990)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	11,303	16,439
CDS	EUR (39,319)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	3,202	4,650
CDS	EUR (171,897)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	49	(42,629)
CDS	EUR (723,255)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	85,525	(33,009)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	JP Morgan	20/12/2027	13,613	131,895
CDS	USD 1,420,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(29,588)	(10,396)
CDS	EUR 1,129,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2027	(29,277)	41,027
CDS	USD 440,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(12,959)	31,395
CDS	EUR (6,100,000)	Fund provides default protection on Glencore International; and receives Fixed 5%	JP Morgan	20/6/2028	(2,088)	949,575
CDS	EUR (840,000)	Fund provides default protection on Loxam; and receives Fixed 5%	JP Morgan	20/6/2028	85,963	(27,248)
CDS	EUR 2,000,000	Fund receives default protection on Aegon; and pays Fixed 1%	JP Morgan	20/6/2028	(4,062)	(21,923)
CDS	EUR 582,000	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/6/2028	27,366	121,844
CDS	EUR 1,780,000	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/6/2028	83,697	372,649
CDS	EUR 1,110,000	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/6/2028	(9,206)	232,382
CDS	EUR 1,600,000	Fund receives default protection on Barclays; and pays Fixed 1%	JP Morgan	20/6/2028	1,246	53,208
CDS	EUR 975,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(87,758)	71,288
CDS	EUR 3,800,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(207,262)	97,567
CDS	EUR 2,227,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(58,328)	57,179
CDS	EUR 742,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(19,434)	19,051
CDS	EUR 831,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(24,596)	21,336
CDS	EUR 1,785,000	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(12,857)	2,649
CDS	EUR 419,500	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(1,313)	623
CDS	EUR 419,500	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(2,984)	623
CDS	EUR 298,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	JP Morgan	20/6/2028	(4,132)	63,746
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(28,624)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(28,670)	63,873
CDS	USD 1,339,584	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(28,511)	63,873
CDS	USD 669,792	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(13,025)	31,936

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 669,792	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(8,983)	31,936
CDS	USD 401,875	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(4,857)	19,162
CDS	EUR 2,400,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	JP Morgan	20/6/2028	5,120	50,286
CDS	USD 783,963	Fund receives default protection on Metlife; and pays Fixed 1%	JP Morgan	20/6/2028	(13,471)	(5,161)
CDS	EUR 571,000	Fund receives default protection on Novafives; and pays Fixed 5%	JP Morgan	20/6/2028	(5,508)	21,631
CDS	USD 1,230,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	4,820	57,291
CDS	USD 1,180,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	4,623	54,962
CDS	EUR 93,023	Fund receives default protection on Picard; and pays Fixed 5%	JP Morgan	20/6/2028	(93)	(565)
CDS	USD 1,959,505	Fund receives default protection on Prudential Financial; and pays Fixed 1%	JP Morgan	20/6/2028	(28,968)	(12,265)
CDS	EUR 1,300,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(85,088)	(14,566)
CDS	EUR 750,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(48,634)	(8,404)
CDS	EUR 750,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(47,041)	(8,404)
CDS	EUR 779,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(53,582)	(8,729)
CDS	EUR 6,400,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(291,798)	(71,712)
CDS	EUR 2,250,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/6/2028	(114,087)	104,157
CDS	USD 820,000	Fund receives default protection on Donnelley & Sons; and pays Fixed 5%	JP Morgan	20/12/2023	(9,403)	(6,834)
CDS	USD 1,644,000	Fund receives default protection on KB Home; and pays Fixed 5%	JP Morgan	20/12/2023	(14,667)	(23,020)
CDS	USD 822,410	Fund receives default protection on Realogy; and pays Fixed 5%	JP Morgan	20/12/2023	(553)	(1,016)
CDS	USD 250,000	Fund receives default protection on THC; and pays Fixed 5%	JP Morgan	20/6/2024	(8,372)	(8,916)
CDS	USD 1,110,000	Fund receives default protection on Avis Budget Car Rental; and pays Fixed 5%	JP Morgan	20/12/2024	(75,196)	(50,670)
CDS	USD 290,000	Fund receives default protection on Avis Budget; and pays Fixed 5%	JP Morgan	20/12/2024	(20,258)	(13,849)
CDS	USD 1,380,000	Fund receives default protection on Avis Budget Car Rental; and pays Fixed 5%	JP Morgan	20/6/2025	(143,166)	(81,005)
CDS	EUR (300,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(21,904)	17,469
CDS	EUR (1,070,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	108,823	(23,364)
CDS	EUR 2,325,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	JP Morgan	20/6/2028	(43,246)	143,372
CDS	USD 7,047,995	Fund receives default protection on CVS Health; and pays Fixed 1%	JP Morgan	20/6/2028	(44,140)	(134,610)
CDS	USD 3,523,997	Fund receives default protection on CVS Health; and pays Fixed 1%	JP Morgan	20/6/2028	(18,989)	(67,305)
CDS	USD 1,175,945	Fund receives default protection on Metlife; and pays Fixed 1%	JP Morgan	20/6/2028	(17,635)	(7,742)
CDS	EUR 7,525,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/6/2028	(80,755)	(101,491)
CDS	USD (35,000)	Fund provides default protection on CMBX.NA.10.BBB-; and receives Fixed 3%	JP Morgan	17/11/2059	(6,079)	(9,242)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 250,000	Fund receives default protection on Staples; and pays Fixed 5%	Morgan Stanley	20/12/2023	1,318	2,401
CDS	USD 3,445,000	Fund receives default protection on Boeing; and pays Fixed 1%	Morgan Stanley	20/12/2024	(14,360)	(24,890)
CDS	USD (282,209)	Fund provides default protection on Mexican; and receives Fixed 1%	Morgan Stanley	20/6/2026	5,677	3,790
CDS	USD 346,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(10,918)	(5,360)
CDS	USD 462,554	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(14,125)	(7,161)
CDS	EUR 680,851	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(11,568)	(12,530)
CDS	EUR 1,117,021	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(18,979)	(20,556)
CDS	EUR (124,635)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	(189)	(30,909)
CDS	EUR (232,425)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	(352)	(57,640)
CDS	USD 4,472,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2028	(56,637)	196,624
CDS	EUR 221,000	Fund receives default protection on Novafives; and pays Fixed 5%	Morgan Stanley	20/6/2028	5,192	8,372
CDS	EUR 2,250,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/6/2028	(17,928)	(30,346)
CDS	USD (2,006,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	(144,825)	(178,343)
CDS	USD (1,000,000)	Fund provides default protection on CMBX.NA.9.BBB; and receives Fixed 3%	Morgan Stanley	17/9/2058	(100,449)	(212,290)
CDS	USD (3,740,500)	Fund provides default protection on CMBX.NA.9.BBB; and receives Fixed 3%	Morgan Stanley	17/9/2058	(375,959)	(794,070)
CDS	USD (598,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(124,284)	(126,949)
CDS	USD 811,501	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Morgan Stanley	20/6/2025	(43,895)	(6,711)
CDS	USD 1,250,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Morgan Stanley	20/6/2025	(50,967)	(13,065)
CDS	USD 33,774	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(293)	99
CDS	USD 3,605,883	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(27,175)	10,624
CDS	USD 646,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	103,751	137,139
CDS	USD 507,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	81,428	107,631
CDS	USD 785,000	Fund receives default protection on Ford Motor; and pays Fixed 5%	Morgan Stanley	20/6/2028	(34,519)	(71,640)
CDS	USD 750,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	(19,185)	(26,278)
CDS	USD 500,000	Fund receives default protection on Beazer Homes USA; and pays Fixed 5%	BNP Paribas	20/6/2024	(12,414)	(17,519)
CDS	USD (490,909)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(51,144)	37,854
CDS	USD 1,888,179	Fund receives default protection on Prudential Financial; and pays Fixed 1%	BNP Paribas	20/6/2028	(19,844)	(11,819)
CDS	USD 5,880,000	Fund receives default protection on CDX.NA.HY.35; and pays Fixed 5%	Bank of America	20/12/2025	(11,001)	(245,341)
CDS	USD 199,964,574	Fund receives default protection on CDX.NA.IG.40; and pays Fixed 1%	Bank of America	20/6/2028	(746,999)	(3,157,915)
CDS	EUR 16,150,000	Fund receives default protection on ITRAXX.EUR.39.V1; and pays Fixed 1%	Bank of America	20/6/2028	(73,325)	(229,856)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 7,045,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	Bank of America	15/6/2028	6,488	6,488
IFS	EUR 4,665,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	Bank of America	15/7/2028	19,947	19,947
IFS	EUR 5,835,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	Bank of America	15/6/2033	(4,776)	(4,776)
IFS	EUR 5,895,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	Bank of America	15/7/2033	(24,973)	(24,973)
IFS	EUR 1,694,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Bank of America	15/5/2038	(8,294)	(8,294)
IFS	EUR 3,145,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Bank of America	15/5/2043	(35,989)	(33,778)
IFS	GBP 2,000,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.423%	Bank of America	15/3/2048	(367,504)	(367,504)
IFS	EUR 6,680,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Bank of America	15/8/2032	(152,787)	(152,787)
IFS	EUR 3,115,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	Bank of America	15/5/2033	33,067	34,084
IFS	GBP 3,395,000	Fund provides default protection UKRPI + 0bps; and receives Fixed 3.5325%	Morgan Stanley	15/11/2046	(543,602)	(543,602)
IRS	BRL 123,899,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(62,334)	(62,334)
IRS	BRL 11,339,500	Fund receives Fixed 11.5625%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	60,578	60,578
IRS	BRL 13,156,807	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	87,639	87,639
IRS	BRL 115,197,000	Fund receives Fixed 10.3164%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	54,805	54,805
IRS	BRL 13,277,676	Fund receives Fixed 11.27%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	53,747	53,747
IRS	BRL 49,606,478	Fund receives Fixed 10.0325%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(88,296)	(88,296)
IRS	BRL 376,541	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(470)	(470)
IRS	BRL 67,465,547	Fund receives Fixed 10.1225%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(83,079)	(83,079)
IRS	BRL 1,570,000	Fund receives Fixed 9.94%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(3,332)	(3,332)
IRS	USD 854,267,523	Fund receives Fixed 4.4005%; and pays Floating USD SOFR 1 Day	Bank of America	13/2/2024	(4,539,343)	(4,539,343)
IRS	USD 427,133,762	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7505%	Bank of America	13/2/2024	3,480,066	3,480,066
IRS	MXN 279,585,258	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	27/2/2024	(547,537)	(547,537)
IRS	MXN 278,683,371	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	1/3/2024	(539,929)	(539,929)
IRS	USD 232,932,853	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(5,173,827)	(5,173,827)
IRS	USD 349,576,239	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(7,803,225)	(7,803,225)
IRS	USD 326,657,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	8/3/2024	3,201,911	3,250,056
IRS	USD 469,854,799	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2024	(11,152,238)	(11,152,238)
IRS	USD 94,081,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	19/3/2024	979,654	986,546
IRS	GBP 458,228,116	Fund receives Fixed 3.22%; and pays Floating GBP SONIA 1 Day	Bank of America	3/4/2024	(8,330,928)	(8,330,928)
IRS	GBP 229,114,058	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 2.47%	Bank of America	3/4/2024	5,383,858	5,383,858

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 630,858,796	Fund receives Fixed 1.75%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/5/2024	(9,917,835)	(9,917,835)
IRS	EUR 315,429,398	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1%	Bank of America	4/5/2024	6,639,695	6,639,695
IRS	USD 70,839,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	28/6/2024	1,071,907	1,082,379
IRS	KRW 33,396,220,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	3/7/2024	12,130	12,130
IRS	USD 410,521,000	Fund receives Fixed 4.4605%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(3,422,443)	(3,422,443)
IRS	USD 186,987,507	Fund receives Fixed 5.3715%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(143,222)	(143,222)
IRS	USD 186,987,506	Fund receives Fixed 5.3745%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(138,560)	(138,560)
IRS	USD 64,256,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.55%	Bank of America	13/7/2024	1,019,332	1,030,011
IRS	USD 94,577,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.57%	Bank of America	16/7/2024	1,503,620	1,502,373
IRS	USD 94,133,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	20/7/2024	1,520,458	1,525,430
IRS	USD 124,214,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	23/7/2024	2,009,727	2,015,758
IRS	USD 91,336,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	12/8/2024	1,555,063	1,546,793
IRS	USD 59,462,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	13/8/2024	1,015,251	1,009,261
IRS	USD 171,433,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53%	Bank of America	27/8/2024	3,010,181	3,038,358
IRS	GBP 120,074,658	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(2,159,795)	(2,159,795)
IRS	COP 39,165,864,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 11.895%	Bank of America	19/10/2024	(29,586)	(29,586)
IRS	USD 388,107,062	Fund receives Fixed 4.592%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2024	(1,865,318)	(1,865,652)
IRS	NZD 39,775,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR 3 Month	Bank of America	20/12/2024	(197,463)	(197,463)
IRS	AUD 34,470,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	Bank of America	20/12/2024	40,965	40,965
IRS	BRL 55,667,679	Fund receives Fixed 11.865%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	134,251	134,251
IRS	BRL 5,584,150	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	35,812	35,812
IRS	BRL 116,287,721	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	756,706	756,706
IRS	BRL 116,035,072	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	829,375	829,375
IRS	JPY 808,310,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(13,255)	(13,255)
IRS	JPY 5,415,350,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(91,647)	(91,647)
IRS	JPY 1,310,133,939	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2%	Bank of America	3/2/2025	(17,856)	(17,856)
IRS	JPY 1,310,133,940	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.205%	Bank of America	3/2/2025	(18,497)	(18,497)
IRS	MXN 205,611,898	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	4/2/2025	(122,417)	(122,417)
IRS	MXN 772,497,615	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	5/2/2025	(397,209)	(397,209)
IRS	MXN 372,215,081	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	5/2/2025	(185,431)	(185,431)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 869,313,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/2/2025	(409,515)	(409,515)
IRS	AUD 29,970,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	109,066	109,066
IRS	NZD 33,330,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR 3 Month	Bank of America	10/2/2025	(168,721)	(168,721)
IRS	USD 233,257,979	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(8,235,320)	(8,235,320)
IRS	USD 233,257,979	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(7,910,463)	(7,910,463)
IRS	USD 434,496,685	Fund receives Fixed 4.031%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2025	(6,755,639)	(6,755,639)
IRS	ZAR 457,077,000	Fund receives Fixed 7.2%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/3/2025	(147,303)	(147,303)
IRS	CZK 973,667,000	Fund receives Floating CZK-PRIBOR-PRBO 3 Month; and pays Fixed 4.615%	Bank of America	19/6/2025	(168,836)	(168,836)
IRS	USD 49,554,240	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.7915%	Bank of America	4/8/2025	51,050	51,050
IRS	GBP 93,270,000	Fund receives Fixed 5.28523%; and pays Floating GBP SONIA 1 Day	Bank of America	7/8/2025	40,225	(6,501)
IRS	GBP 93,280,000	Fund receives Fixed 5.34%; and pays Floating GBP SONIA 1 Day	Bank of America	7/8/2025	49,167	51,866
IRS	EUR 208,790,000	Fund receives Floating EUR ESTR 1 Day; and pays Fixed 3.12083%	Bank of America	9/8/2025	(11,877)	(61,476)
IRS	USD 203,905,866	Fund receives Fixed 4.104%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2025	(2,745,307)	(2,745,307)
IRS	USD 12,104,000	Fund receives Fixed 4.053%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(173,788)	(173,788)
IRS	GBP 9,960,000	Fund receives Fixed 5.795%; and pays Floating GBP SONIA 1 Day	Bank of America	17/8/2025	63,524	63,524
IRS	USD 5,819,000	Fund receives Fixed 4.1115%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(76,912)	(76,912)
IRS	USD 6,052,000	Fund receives Fixed 4.1527%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(75,329)	(75,329)
IRS	USD 5,819,000	Fund receives Fixed 4.1005%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(78,075)	(78,075)
IRS	USD 6,052,000	Fund receives Fixed 4.1327%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(77,557)	(77,557)
IRS	USD 11,639,000	Fund receives Fixed 4.181%; and pays Floating USD SOFR 1 Day	Bank of America	28/8/2025	(138,279)	(138,279)
IRS	JPY 4,428,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.1045%	Bank of America	20/9/2025	25,105	25,105
IRS	USD 415,102,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	6,984,035	6,984,035
IRS	USD 54,507,000	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(1,009,209)	(1,009,209)
IRS	GBP 8,890,000	Fund receives Fixed 3.6%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(117,373)	(117,837)
IRS	GBP 3,710,000	Fund receives Fixed 3.75343%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(51,668)	(42,850)
IRS	GBP 43,050,000	Fund receives Fixed 3.478%; and pays Floating GBP SONIA 1 Day	Bank of America	31/3/2026	(619,983)	(619,983)
IRS	GBP 4,440,000	Fund receives Fixed 3.7%; and pays Floating GBP SONIA 1 Day	Bank of America	31/3/2026	(53,007)	(53,007)
IRS	GBP 161,560,000	Fund receives Fixed 3.46%; and pays Floating GBP SONIA 1 Day	Bank of America	7/4/2026	(2,347,392)	(2,342,060)
IRS	USD 181,181,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	26/5/2026	6,059,245	6,229,769
IRS	JPY 5,871,360,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	68,266	68,266

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 1,324,640,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	13,015	13,015
IRS	JPY 1,324,450,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	10,493	10,493
IRS	JPY 1,324,650,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	10,179	10,179
IRS	JPY 3,973,150,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	28,911	28,911
IRS	JPY 2,026,612,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	14,609	14,609
IRS	JPY 1,947,137,500	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	9,668	9,668
IRS	KRW 20,872,984,725	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(206,410)	(206,410)
IRS	KRW 15,427,858,275	Fund receives Fixed 3.19%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(151,740)	(151,740)
IRS	KRW 8,277,065,211	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(56,633)	(56,633)
IRS	KRW 11,569,578,649	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(67,783)	(67,783)
IRS	KRW 8,278,306,895	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(47,792)	(47,792)
IRS	KRW 8,278,306,894	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(47,350)	(47,350)
IRS	KRW 11,569,578,650	Fund receives Fixed 3.384%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(65,804)	(65,804)
IRS	KRW 11,567,843,300	Fund receives Fixed 3.389%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(64,557)	(64,557)
IRS	BRL 27,019,000	Fund receives Fixed 10.04%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(51,925)	(51,925)
IRS	BRL 3,150,000	Fund receives Fixed 10.11%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(3,717)	(3,717)
IRS	BRL 70,316,840	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(87,716)	(87,716)
IRS	BRL 57,809,236	Fund receives Fixed 9.965%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(105,308)	(105,308)
IRS	BRL 12,186,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.1%	Bank of America	4/1/2027	8,939	8,939
IRS	USD 116,466,427	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(10,287,733)	(10,287,733)
IRS	USD 41,805,000	Fund receives Fixed 3.468%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2027	(123,312)	(123,312)
IRS	GBP 20,240,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(231,250)	(202,634)
IRS	USD 116,003,796	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(5,467,517)	(5,467,517)
IRS	MXN 190,277,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIII 1 Month	Bank of America	20/1/2028	(249,101)	(249,101)
IRS	GBP 20,860,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(201,784)	(195,443)
IRS	GBP 143,664,300	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(1,357,870)	(1,357,870)
IRS	MXN 101,706,000	Fund receives Fixed 8.35%; and pays Floating MXN MXIBTIII 1 Month	Bank of America	28/4/2028	(143,896)	(143,896)
IRS	GBP 10,210,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.638%	Bank of America	26/5/2028	108,255	108,255
IRS	EUR 9,711,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	(3,458)	(3,458)
IRS	GBP 2,150,000	Fund receives Fixed 4.86823%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	5,079	7,105

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 2,160,000	Fund receives Fixed 4.8733%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	7,731	7,731
IRS	GBP 2,100,000	Fund receives Fixed 4.77918%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	7,487	(2,796)
IRS	GBP 2,120,000	Fund receives Fixed 4.9008%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	11,168	11,168
IRS	MXN 414,714,000	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	15/8/2028	209,025	209,025
IRS	CZK 227,669,000	Fund receives Fixed 4.321%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	40,770	40,770
IRS	PLN 32,083,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.7005%	Bank of America	20/9/2028	(407,088)	(407,087)
IRS	USD 64,027,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.92%	Bank of America	16/2/2029	3,228,652	3,391,285
IRS	USD 126,206,600	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(7,928,148)	(8,845,040)
IRS	USD 67,115,000	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(4,263,776)	(4,696,034)
IRS	USD 142,421,500	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(9,187,335)	(10,221,088)
IRS	USD 10,222,322	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	1,111,675	1,111,675
IRS	USD 63,216,532	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	5,879,344	5,891,838
IRS	EUR 8,974,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(170,931)	(170,931)
IRS	USD 53,540,807	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(3,279,642)	(3,279,642)
IRS	USD 54,305,155	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(4,042,329)	(4,042,329)
IRS	USD 54,182,125	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(3,869,785)	(3,869,785)
IRS	USD 87,128,964	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(6,353,855)	(6,353,855)
IRS	USD 53,201,779	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(2,663,401)	(2,663,401)
IRS	AUD 6,960,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(78,067)	(78,067)
IRS	NZD 7,710,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	159,192	159,192
IRS	CAD 607,150	Fund receives Fixed 3.3%; and pays Floating CAD CDOR 3 Month	Bank of America	27/3/2033	(31,620)	(31,576)
IRS	CAD 617,168	Fund receives Fixed 3.35%; and pays Floating CAD CDOR 3 Month	Bank of America	30/3/2033	(28,866)	(30,155)
IRS	EUR 8,090,000	Fund receives Fixed 2.962%; and pays Floating EUR EURIBOR 6 Month	Bank of America	31/3/2033	(64,138)	(63,077)
IRS	CHF 5,050,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.912%	Bank of America	31/3/2033	(101,807)	(96,790)
IRS	CAD 1,825,430	Fund receives Fixed 3.28%; and pays Floating CAD CDOR 3 Month	Bank of America	25/4/2033	(89,622)	(95,711)
IRS	CAD 618,755	Fund receives Fixed 3.442%; and pays Floating CAD CDOR 3 Month	Bank of America	9/5/2033	(25,936)	(25,936)
IRS	CAD 628,587	Fund receives Fixed 3.3625%; and pays Floating CAD CDOR 3 Month	Bank of America	12/5/2033	(29,294)	(29,331)
IRS	CAD 1,883,532	Fund receives Fixed 3.43%; and pays Floating CAD CDOR 3 Month	Bank of America	15/5/2033	(70,711)	(79,937)
IRS	CAD 641,426	Fund receives Fixed 3.77%; and pays Floating CAD CDOR 3 Month	Bank of America	30/5/2033	(13,292)	(13,595)
IRS	CAD 648,653	Fund receives Fixed 3.6829%; and pays Floating CAD CDOR 3 Month	Bank of America	31/5/2033	(17,188)	(17,188)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CAD 599,152	Fund receives Fixed 3.677%; and pays Floating CAD CDOR 3 Month	Bank of America	1/6/2033	(16,069)	(16,069)
IRS	CAD 119,537	Fund receives Fixed 3.921%; and pays Floating CAD CDOR 3 Month	Bank of America	13/6/2033	(1,416)	(1,416)
IRS	GBP 1,610,000	Fund receives Fixed 3.4329%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(23,899)	(23,899)
IRS	GBP 2,120,000	Fund receives Fixed 3.6589%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(9,716)	(9,716)
IRS	MXN 38,177,000	Fund receives Fixed 8.5%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	28/7/2033	(40,544)	(40,544)
IRS	USD 51,841,870	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Bank of America	9/8/2033	(309,060)	(309,060)
IRS	USD 25,362,638	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	1,241,366	1,241,366
IRS	EUR 4,140,000	Fund receives Fixed 2.85708%; and pays Floating EUR ESTR 1 Day	Bank of America	28/8/2033	11,521	10,606
IRS	USD 8,083,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	905,172	889,716
IRS	EUR 560,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.668%	Bank of America	4/2/2048	19,569	19,569
IRS	EUR 3,220,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.8133%	Bank of America	15/8/2048	16,453	16,453
IRS	USD 18,194,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	25/1/2051	2,696,963	2,421,522
IRS	USD 33,463,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	4,962,153	4,453,452
IRS	USD 18,855,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	2,791,919	2,541,496
IRS	USD 10,566,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	1,565,186	1,424,192
IRS	USD 10,880,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	1,611,717	1,466,536
IRS	USD 4,450,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	22/2/2051	839,017	599,750
IRS	USD 16,715,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	3,167,330	2,248,716
IRS	USD 2,732,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	517,738	367,582
IRS	USD 36,909,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	7,084,248	5,014,935
IRS	JPY 19,611,570	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.88%	Bank of America	23/5/2052	17,173	17,173
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.85%	Bank of America	26/5/2052	14,971	14,971
IRS	JPY 16,172,460	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.7915%	Bank of America	27/5/2052	16,537	16,537
IRS	JPY 49,810,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.99%	Bank of America	26/7/2052	34,780	34,780
IRS	JPY 37,745,000	Fund receives Fixed 1.10625%; and pays Floating JPY TONAR 1 Day	Bank of America	12/9/2052	(19,163)	(19,163)
IRS	JPY 37,745,000	Fund receives Fixed 1.13%; and pays Floating JPY TONAR 1 Day	Bank of America	12/9/2052	(17,667)	(17,667)
IRS	EUR 240,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.761%	Bank of America	4/10/2052	(1,045)	(1,045)
IRS	EUR 990,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	97,818	97,818
IRS	CAD 263,099	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.37%	Bank of America	27/3/2053	18,187	18,141
IRS	CAD 267,440	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.4%	Bank of America	30/3/2053	16,640	17,325

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CHF 2,060,000	Fund receives Fixed 1.8565%; and pays Floating CHF SARON 1 Day	Bank of America	31/3/2053	77,987	72,571
IRS	EUR 2,300,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.508%	Bank of America	31/3/2053	108,573	107,791
IRS	CAD 791,019	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.32%	Bank of America	25/4/2053	54,150	58,986
IRS	CAD 268,127	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.4841%	Bank of America	9/5/2053	13,851	13,851
IRS	CAD 272,388	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.375%	Bank of America	12/5/2053	18,266	18,039
IRS	CAD 816,197	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.44%	Bank of America	15/5/2053	43,170	46,785
IRS	CAD 277,951	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.66%	Bank of America	30/5/2053	6,700	7,520
IRS	CAD 281,083	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.5816%	Bank of America	31/5/2053	10,566	10,566
IRS	CAD 260,501	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.5595%	Bank of America	1/6/2053	10,553	10,553
IRS	CAD 51,800	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.7685%	Bank of America	13/6/2053	631	631
IRS	USD 880,417	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8417%	Bank of America	25/8/2053	(1,690)	(1,690)
IRS	USD 65,616,484	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	BNP Paribas	17/2/2025	2,865,847	2,865,847
IRS	GBP 630,000	Fund receives Fixed 5.628%; and pays Floating GBP SONIA 1 Day	Bank of America	19/8/2025	2,469	2,581
IRS	GBP 20,560,000	Fund receives Fixed 5.65%; and pays Floating GBP SONIA 1 Day	Bank of America	22/8/2025	90,666	90,666
IRS	GBP 30,480,000	Fund receives Fixed 5.4%; and pays Floating GBP SONIA 1 Day	Bank of America	23/8/2025	50,036	48,822
IRS	USD 51,465,000	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Goldman Sachs	15/12/2025	(1,010,079)	(1,010,079)
IRS	GBP 32,400,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.75%	Bank of America	26/8/2026	(56,498)	(52,717)
IRS	ZAR 222,097,804	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.22%	Bank of America	20/9/2026	(99,494)	(99,494)
IRS	GBP 25,665,000	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Bank of America	20/6/2028	41,963	41,963
IRS	EUR 41,523,251	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Goldman Sachs	26/8/2031	9,584,771	9,584,771
IRS	USD 11,858,932	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Goldman Sachs	26/5/2032	1,101,552	1,101,552
IRS	USD 50,468,327	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Goldman Sachs	4/10/2032	(1,444,793)	(1,444,793)
IRS	USD 23,973,778	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Goldman Sachs	5/10/2032	(779,973)	(779,973)
IRS	EUR 31,939,000	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Bank of America	19/1/2033	(567,354)	(567,354)
IRS	USD 56,994,117	Fund receives Fixed 3.136%; and pays Floating USD SOFR 1 Day	Goldman Sachs	12/5/2033	(884,612)	(884,612)
IRS	EUR 6,920,000	Fund receives Fixed 2.78%; and pays Floating EUR ESTR 1 Day	Bank of America	1/8/2033	(6,636)	(3,402)
IRS	MXN 18,885,000	Fund receives Fixed 8.58%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	1/8/2033	(14,080)	(14,080)
IRS	EUR 3,580,000	Fund receives Fixed 3%; and pays Floating EUR ESTR 1 Day	Bank of America	17/8/2033	34,578	32,149
IRS	EUR 16,640,000	Fund receives Fixed 3.0313%; and pays Floating EUR ESTR 1 Day	Bank of America	23/8/2033	171,025	171,025
IRS	USD 19,440,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8642%	Bank of America	23/8/2033	(223,238)	(223,238)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 11,130,000	Fund receives Fixed 2.87515%; and pays Floating EUR ESTR 1 Day	Bank of America	25/8/2033	39,082	37,805
IRS	USD 13,020,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.71334%	Bank of America	25/8/2033	(85,853)	(75,872)
IRS	ZAR 113,535,584	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/9/2033	232,552	232,552
IRS	ZAR 56,767,792	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/9/2033	116,475	116,475
IRS	ZAR 56,767,792	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/9/2033	120,760	120,760
IRS	USD 4,780,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.828%	Bank of America	26/8/2035	(95,447)	(94,562)
IRS	BRL 258,795,934	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(8,803)	(8,803)
IRS	BRL 283,000,557	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(9,627)	(9,627)
IRS	COP 75,525,656,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 12.37%	Citibank	18/4/2024	14,552	14,552
IRS	BRL 31,919,188	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	216,120	216,120
IRS	BRL 54,321,000	Fund receives Fixed 11.745%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	339,253	339,253
IRS	BRL 4,732,026	Fund receives Fixed 11.76%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	29,990	29,990
IRS	BRL 60,073,885	Fund receives Fixed 11.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	393,682	393,682
IRS	BRL 52,770,635	Fund receives Fixed 10.1%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(72,583)	(72,583)
IRS	BRL 56,273,050	Fund receives Fixed 9.95%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(107,763)	(107,763)
IRS	MXN 274,683,000	Fund receives Fixed 6.02%; and pays Floating MXN MXIBTIII 1 Month	Citibank	24/3/2026	(1,370,714)	(1,370,714)
IRS	COP 23,767,988,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.2%	Goldman Sachs	28/2/2025	2,092	2,092
IRS	BRL 128,965,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	1,025	1,025
IRS	BRL 81,608,634	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(168,517)	(168,517)
IRS	BRL 140,975,999	Fund receives Fixed 10.05%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(235,186)	(235,186)
IRS	BRL 5,601,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.105%	Goldman Sachs	4/1/2027	4,436	4,436
IRS	MXN 414,800,000	Fund receives Fixed 7.481%; and pays Floating MXN MXIBTIII 1 Month	Goldman Sachs	14/4/2027	(1,329,459)	(1,329,459)
IRS	BRL 60,676,416	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	401,666	401,666
IRS	BRL 4,940,556	Fund receives Fixed 11.775%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	31,711	31,711
IRS	BRL 56,143,465	Fund receives Fixed 10.025%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(81,293)	(81,293)
IRS	BRL 3,140,000	Fund receives Fixed 10.425%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	15	15
IRS	USD 432,055,000	Fund receives Fixed 4.505%; and pays Floating USD SOFR 1 Day	Morgan Stanley	9/3/2024	(2,406,810)	(2,406,810)
IRS	BRL 232,775,572	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	1,196,044	1,196,044
IRS	BRL 8,688,363	Fund receives Fixed 11.83%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	58,343	58,343
IRS	BRL 56,203,890	Fund receives Fixed 9.99%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(93,636)	(93,636)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 279,950,277	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.71%	BNP Paribas	19/11/2026	773,885	773,886
IRS	MXN 144,525,723	Fund receives Floating MXN MXIBTIIE 1 Month; and pays Fixed 7.64%	UBS	18/11/2026	416,261	416,261
TRS	USD (5,757)	Fund receives USD SOFR 1 Day - 100bps; and pays Western Alliance + 0bps	Citibank	6/9/2023	13,817	(289,865)
TRS	USD 2,517	Fund receives S5INDU Performance Shell + 0bps; and pays USD SOFR 1 Day + 38bps	Citibank	20/9/2023	64,988	64,988
TRS	USD 7,877,609	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2023	(60,754)	(68,854)
TRS	USD 10,364,590	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2023	121,098	96,947
TRS	USD 94,891	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 75bps	JP Morgan	20/9/2023	(487,423)	(487,423)
TRS	USD 26,764,109	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2023	313,331	250,341
TRS	USD 12,462,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2023	(16,813)	(28,917)
TRS	USD 20,975,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2023	245,068	196,192
TRS	USD 5,000,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	Morgan Stanley	20/9/2023	7,673	18,984
TRS	USD 34,999,049	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2023	431,220	345,798
TRS	USD 16,433,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	BNP Paribas	20/9/2023	(155,323)	(117,031)
Total (USD underlying exposure - USD 13,880,828,434)					(65,928,357)	(67,771,680)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
10,485,000	Call	OTC USD/JPY	Bank of America	USD 145	1/9/2023	(3,036)	88,121
580,000	Put	OTC EUR/USD	Bank of America	EUR 1.017	12/9/2023	(24,449)	-
8,357,856	Put	OTC USD/CNH	Bank of America	USD 7.1	22/9/2023	(75,443)	1,876
5,888,000	Put	OTC USD/BRL	Bank of America	USD 4.65	27/9/2023	(14,426)	1,412
5,338,000	Put	OTC EUR/BRL	Bank of America	EUR 5.4	6/10/2023	3,300	112,237
8,288,400	Call	OTC USD/CNH	Bank of America	USD 7.35	16/10/2023	(8,039)	9,367
4,972,965	Call	OTC AUD/USD	Bank of America	AUD 0.67	9/11/2023	(6,721)	8,629
10,690,000	Put	OTC USD/INR	Bank of America	USD 82.6	15/11/2023	(9,705)	7,399
8,550,000	Put	OTC USD/INR	Bank of America	USD 82.6	15/11/2023	(11,182)	5,918
4,870,000	Call	OTC USD/JPY	Bank of America	USD 150	1/5/2024	8,942	37,285
12,514,591	Call	OTC USD/NOK	Barclays	USD 10.7	22/9/2023	73,310	134,131
7,350,000	Put	OTC USD/CNH	Barclays	USD 7.1	28/9/2023	(57,198)	3,366
5,844,000	Put	OTC USD/MXN	Barclays	USD 17.2	6/10/2023	75,418	160,875
5,316,000	Put	OTC EUR/USD	Barclays	EUR 1.08	16/10/2023	5,694	40,203
5,670,000	Call	OTC EUR/USD	Barclays	EUR 1.125	20/12/2023	(30,043)	25,800
656,000	Put	OTC USD/JPY	Citibank	USD 125	7/9/2023	(104,304)	-
1,670,000	Put	OTC USD/CNH	Citibank	USD 7.1	25/9/2023	(16,449)	2,589

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
736,000	Put	OTC CNH/USD	Citibank	USD 7.22	26/1/2024	34,149	124,677
5,298,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.105	11/9/2023	(52,673)	2,112
13,271,590	Put	OTC USD/BRL	Goldman Sachs	USD 4.8	19/9/2023	(62,363)	28,773
29,140,000	Call	OTC USD/HKD	Goldman Sachs	USD 7.81	8/11/2023	25,818	69,674
670,000	Put	OTC PLN/EUR	HSBC Bank	EUR 4.66	1/11/2023	74,106	159,104
45,710,000	Call	OTC USD/HKD	HSBC Bank	USD 7.82	10/11/2023	12,163	65,873
545,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.05	16/11/2023	(237)	72,024
201,961,668	Call	OTC USD/CNH	HSBC Bank	USD 8.5	21/8/2024	(241,706)	55,784
71,964,757	Put	OTC EUR/USD	JP Morgan	EUR 1.099	25/9/2023	538,245	1,143,276
25,007,076	Call	OTC AUD/USD	JP Morgan	AUD 0.7	2/10/2023	(14,733)	1,040
8,260,000	Call	OTC EUR/USD	JP Morgan	EUR 1.133	12/10/2023	(59,018)	2,937
19,630,000	Put	OTC USD/CNH	JP Morgan	USD 6.9	18/10/2023	(91,174)	891
12,546,157	Call	OTC USD/JPY	JP Morgan	USD 143	31/10/2023	146,473	280,968
16,589,487	Put	OTC USD/CAD	JP Morgan	USD 1.3	8/11/2023	(23,044)	9,471
62,527,455	Put	OTC USD/MXN	Morgan Stanley	USD 16.6	12/9/2023	(188,887)	134,380
1,170,000	Put	OTC USD/EUR	Morgan Stanley	EUR 1.06	27/9/2023	95,277	248,510
1,424,000	Put	OTC USD/EUR	Morgan Stanley	EUR 1.06	20/10/2023	246,427	483,470
40,131,800	Call	OTC USD/HKD	Morgan Stanley	USD 7.81	13/11/2023	19,083	93,166
4,171,530	Put	OTC USD/NOK	UBS	USD 9.8	22/9/2023	(24,976)	345
604	Put	EURO STOXX 50 Index	Bank of America	EUR 4,000	20/10/2023	(9,762)	13,516
1,187	Put	EURO STOXX 50 Index	Bank of America	EUR 4,100	20/10/2023	(13,891)	39,934
2,277,000	Call	TOPIX Banks Index	BNP Paribas	JPY 239.439	10/11/2023	19,828	168,151
912	Put	EURO STOXX 50 Index	BNP Paribas	EUR 4,125	17/11/2023	14,366	36,518
755	Call	S&P 500 Index	Citibank	USD 4,100	15/9/2023	(68,379)	100
509,721,096	Put	CMS Energy	Goldman Sachs	USD 0.07	27/9/2023	(890,121)	1,891
3,055	Put	NXP Semiconductors	Goldman Sachs	EUR 715	20/10/2023	(21,058)	-
3,793,482	Call	TOPIX Banks Index	Goldman Sachs	JPY 239.3	10/11/2023	27,034	281,894
1,519,518	Call	TOPIX Banks Index	JP Morgan	JPY 239.43	10/11/2023	25,774	112,259
2,043	Call	NASDAQ 100 Index	UBS	USD 15,700	15/9/2023	(92,111)	282,780
58	Call	NVIDIA	Exchange Traded	USD 500	1/9/2023	(26,485)	26,245
116	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 449	1/9/2023	16,779	46,806
116	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 449	1/9/2023	(16,946)	6,438
108	Put	Spirax-Sarco Engineering	Exchange Traded	USD 4,400	1/9/2023	(429,372)	4,050
200	Put	Air Transport Services	Exchange Traded	USD 15	15/9/2023	(5,447)	2,500
156	Put	Air Transport Services	Exchange Traded	USD 12.5	15/9/2023	(8,886)	3,120
200	Put	Ally Financial	Exchange Traded	USD 25	15/9/2023	(7,546)	2,500
874	Put	Ally Financial	Exchange Traded	USD 20	15/9/2023	(153,289)	2,622
623	Call	Barclays	Exchange Traded	GBP 1.6	15/9/2023	(26,560)	1,974
625	Call	Delta Air Lines	Exchange Traded	USD 50	15/9/2023	(83,581)	1,563
27	Call	Eli Lilly	Exchange Traded	USD 480	15/9/2023	150,017	189,810
41	Call	First Solar	Exchange Traded	USD 220	15/9/2023	(32,864)	3,095
827	Call	Ford Motor	Exchange Traded	USD 16	15/9/2023	(42,344)	827
248	Call	General Motors	Exchange Traded	USD 40	15/9/2023	(37,806)	620
246	Call	Las Vegas Sands	Exchange Traded	USD 60	15/9/2023	(62,364)	3,321
103	Call	Las Vegas Sands	Exchange Traded	USD 62.5	15/9/2023	(26,061)	670
575	Call	MGM Resorts International	Exchange Traded	USD 50	15/9/2023	(102,194)	2,587
95	Call	Microsoft	Exchange Traded	USD 360	15/9/2023	(98,628)	2,422
103	Call	Microsoft	Exchange Traded	USD 355	15/9/2023	(120,585)	4,171
102	Put	NVIDIA	Exchange Traded	USD 375	15/9/2023	(48,703)	1,377
400	Put	PG&E	Exchange Traded	USD 13	15/9/2023	(4,692)	1,600

Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
450	Put	PG&E	Exchange Traded	USD 14	15/9/2023	(5,789)	1,125
75	Put	RingCentral	Exchange Traded	USD 25	15/9/2023	(2,323)	750
135	Call	Sabre	Exchange Traded	USD 5	15/9/2023	1,198	3,982
124	Put	Seagate Technology	Exchange Traded	USD 57.5	15/9/2023	(5,324)	372
81	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	15/9/2023	(11,298)	365
682	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	15/9/2023	(475,425)	29,667
500	Put	Stellantis	Exchange Traded	USD 16	15/9/2023	(3,865)	3,750
200	Put	Stellantis	Exchange Traded	USD 17	15/9/2023	(3,546)	1,500
357	Call	Uber Technologies	Exchange Traded	USD 50	15/9/2023	(70,946)	9,103
149	Call	UniCredit	Exchange Traded	EUR 23	15/9/2023	(31,991)	28,492
77	Call	United Rentals	Exchange Traded	USD 460	15/9/2023	16,610	186,725
186	Call	Valero Energy	Exchange Traded	USD 140	15/9/2023	(53,332)	5,673
70	Put	Viasat	Exchange Traded	USD 25	15/9/2023	(4,286)	1,225
33	Put	Viasat	Exchange Traded	USD 22.5	15/9/2023	(692)	330
103	Call	Vinci	Exchange Traded	EUR 110	15/9/2023	(22,798)	894
200	Call	S&P 500 Index	Exchange Traded	USD 25	20/9/2023	(10,946)	2,700
816	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 445	22/9/2023	(37,316)	224,808
45	Put	US Treasury 10 Year Note	Exchange Traded	USD 108.5	22/9/2023	(10,968)	4,570
31	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 461	29/9/2023	(16,913)	6,913
481	Put	3 Month SOFR	Exchange Traded	USD 94.875	13/10/2023	284,569	393,819
721	Put	SOFR 3 Month Index	Exchange Traded	USD 95	13/10/2023	601,640	802,112
1,202	Put	SOFR 3 Month Index	Exchange Traded	USD 95.625	13/10/2023	1,905,505	3,170,275
1,232	Call	Alibaba	Exchange Traded	USD 110	20/10/2023	(226,355)	117,656
132	Put	Ally Financial	Exchange Traded	USD 23	20/10/2023	(3,367)	3,630
143	Call	Apple	Exchange Traded	USD 180	20/10/2023	111,136	166,595
71	Call	Apple	Exchange Traded	USD 185	20/10/2023	35,621	56,977
100	Call	Equitrans Midstream	Exchange Traded	USD 12	20/10/2023	(3,623)	500
286	Call	MGM Resorts International	Exchange Traded	USD 50	20/10/2023	(32,669)	8,723
408	Call	Micron Technology	Exchange Traded	USD 70	20/10/2023	94,748	169,320
520	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 435	20/10/2023	(209,041)	160,940
816	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 463	20/10/2023	32,702	308,040
200	Put	Stellantis	Exchange Traded	USD 16	20/10/2023	(3,046)	3,000
204	Call	Amazon.com	Exchange Traded	USD 150	17/11/2023	5,364	87,210
15	Call	Broadcom	Exchange Traded	USD 900	17/11/2023	34,274	95,550
1,225	Call	Kenvue	Exchange Traded	USD 25	17/11/2023	(24,172)	70,437
77	Call	Lennar	Exchange Traded	USD 135	17/11/2023	(38,399)	11,357
194	Call	T-Mobile US	Exchange Traded	USD 140	17/11/2023	7,010	95,545
308	Put	3 Month SOFR	Exchange Traded	USD 94	15/12/2023	(15,094)	8,662
400	Put	Ford Motor	Exchange Traded	USD 10	15/12/2023	508	7,400
150	Put	Stellantis	Exchange Traded	USD 14	15/12/2023	(2,135)	2,250
124	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 500	15/12/2023	(18,084)	22,198
124	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 600	15/12/2023	(30,753)	117,044
350	Call	Sabre	Exchange Traded	USD 6	19/1/2024	12,172	19,600
200	Call	Sabre	Exchange Traded	USD 7	19/1/2024	2,854	7,500
Total (USD underlying exposure - USD 696,914,194)						(165,863)	11,280,328

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(10,485,000)	Call	OTC USD/JPY	Bank of America	USD 145	1/9/2023	(46,663)	(88,121)
(10,029,427)	Put	OTC USD/CNH	Bank of America	USD 6.95	22/9/2023	29,140	(16)
(5,338,000)	Call	OTC EUR/BRL	Bank of America	EUR 5.7	6/10/2023	40,939	(14,624)
(5,338,000)	Put	OTC EUR/BRL	Bank of America	EUR 5.2	6/10/2023	6,633	(26,373)
(10,104,000)	Put	OTC USD/CNH	Bank of America	USD 7.27	6/10/2023	4,953	(69,230)
(4,171,530)	Put	OTC USD/NOK	Barclays	USD 9.8	22/9/2023	44,249	(345)
(7,350,000)	Call	OTC USD/CNH	Barclays	USD 7.25	28/9/2023	(24,131)	(48,239)
(7,350,000)	Put	OTC USD/CNH	Barclays	USD 6.95	28/9/2023	16,178	(65)
(4,382,000)	Call	OTC USD/MXN	Barclays	USD 18.3	6/10/2023	28,237	(2,437)
(5,844,000)	Put	OTC USD/MXN	Barclays	USD 16.7	6/10/2023	(20,664)	(47,839)
(5,316,000)	Call	OTC EUR/USD	Barclays	EUR 1.115	16/10/2023	12,237	(10,557)
(7,946,000)	Call	OTC EUR/USD	Deutsche Bank	EUR 1.12	11/9/2023	37,237	(154)
(46,570,000)	Put	OTC EUR/USD	Deutsche Bank	EUR 1.06	27/9/2023	57,278	(56,302)
(3,317,897)	Call	OTC USD/BRL	Goldman Sachs	USD 5.05	19/9/2023	25,850	(13,430)
(24,884,231)	Put	OTC USD/BRL	Goldman Sachs	USD 4.68	19/9/2023	47,507	(6,641)
(45,710,000)	Call	OTC USD/HKD	HSBC Bank	USD 7.85	10/11/2023	3,915	(7,513)
(4,965,466)	Call	OTC USD/JPY	JP Morgan	USD 146.5	11/9/2023	7,559	(22,145)
(4,965,466)	Put	OTC USD/JPY	JP Morgan	USD 146.5	11/9/2023	(10,355)	(40,058)
(71,964,757)	Put	OTC EUR/USD	JP Morgan	EUR 1.079	25/9/2023	(121,218)	(354,654)
(19,630,000)	Put	OTC USD/CNH	JP Morgan	USD 6.775	18/10/2023	36,372	(42)
(20,954,425)	Call	OTC USD/JPY	JP Morgan	USD 146.5	31/10/2023	(108,036)	(206,627)
(4,145,897)	Call	OTC USD/JPY	JP Morgan	USD 143	31/10/2023	(29,248)	(92,846)
(5,670,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.125	20/12/2023	68,315	(25,800)
(62,527,455)	Put	OTC USD/MXN	Morgan Stanley	USD 16.2	12/9/2023	87,438	(2,602)
(20,342,900)	Call	OTC EUR/USD	Morgan Stanley	EUR 1.11	20/10/2023	14,404	(41,299)
(12,514,591)	Call	OTC USD/NOK	UBS	USD 10.7	22/9/2023	(57,542)	(134,131)
(2,277,000)	Call	TOPIX Banks Index	BNP Paribas	JPY 262.243	10/11/2023	18,745	(52,176)
(509,721,096)	Call	CMS Energy	Goldman Sachs	USD 0.57	27/9/2023	261,811	-
(509,721,096)	Call	CMS Energy	Goldman Sachs	USD 0.68	27/9/2023	383,504	(126,217)
(3,793,482)	Call	TOPIX Banks Index	Goldman Sachs	JPY 262.09	10/11/2023	31,143	(87,680)
(1,519,518)	Call	TOPIX Banks Index	JP Morgan	JPY 262.232	10/11/2023	(4)	(34,838)
(117)	Put	S&P 500 Index	Exchange Traded	USD 4,300	1/9/2023	195,493	(1,755)
(625)	Call	Delta Air Lines	Exchange Traded	USD 55	15/9/2023	20,482	(625)
(41)	Put	First Solar	Exchange Traded	USD 190	15/9/2023	(20,182)	(33,005)
(827)	Put	Ford Motor	Exchange Traded	USD 13	15/9/2023	(54,358)	(73,190)
(248)	Put	General Motors	Exchange Traded	USD 35	15/9/2023	(20,921)	(42,408)
(246)	Put	Las Vegas Sands	Exchange Traded	USD 50	15/9/2023	15,165	(2,583)
(103)	Put	Las Vegas Sands	Exchange Traded	USD 55	15/9/2023	1,236	(10,352)
(575)	Put	MGM Resorts International	Exchange Traded	USD 41	15/9/2023	17,406	(8,913)
(154)	Call	Microsoft	Exchange Traded	USD 380	15/9/2023	74,269	(847)
(95)	Put	Microsoft	Exchange Traded	USD 320	15/9/2023	27,365	(20,710)
(682)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	15/9/2023	194,846	(8,525)
(357)	Put	Uber Technologies	Exchange Traded	USD 42.5	15/9/2023	38,295	(4,820)
(149)	Put	UniCredit	Exchange Traded	EUR 20	15/9/2023	29,865	(3,193)
(103)	Put	Vinci	Exchange Traded	EUR 100	15/9/2023	9,075	(4,582)
(200)	Call	S&P 500 Index	Exchange Traded	USD 40	20/9/2023	3,354	(800)
(313)	Put	US Treasury 5 Year Note	Exchange Traded	USD 106.5	22/9/2023	119,335	(119,820)
(481)	Put	3 Month SOFR	Exchange Traded	USD 95.125	13/10/2023	(463,987)	(679,412)
(721)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	13/10/2023	(869,908)	(1,234,712)
(1,202)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.375	13/10/2023	(1,617,895)	(2,426,537)

Fixed Income Global Opportunities Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,232)	Call	Alibaba	Exchange Traded	USD 130	20/10/2023	58,852	(24,640)
(214)	Put	Apple	Exchange Traded	USD 160	20/10/2023	31,378	(9,309)
(286)	Put	MGM Resorts International	Exchange Traded	USD 40	20/10/2023	(826)	(14,729)
(408)	Put	Micron Technology	Exchange Traded	USD 52.5	20/10/2023	27,908	(8,364)
(43)	Put	S&P 500 Index	Exchange Traded	USD 4,250	20/10/2023	47,291	(76,110)
(65)	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	27/10/2023	38,493	(32,500)
(204)	Put	Amazon.com	Exchange Traded	USD 115	17/11/2023	13,950	(30,498)
(15)	Put	Broadcom	Exchange Traded	USD 760	17/11/2023	17,742	(13,950)
(1,225)	Put	Kenvue	Exchange Traded	USD 20	17/11/2023	5,840	(21,438)
(77)	Put	Lennar	Exchange Traded	USD 115	17/11/2023	(13,789)	(34,265)
(194)	Put	T-Mobile US	Exchange Traded	USD 115	17/11/2023	(5,909)	(25,317)
(408)	Put	US Treasury 5 Year Note	Exchange Traded	USD 105.5	24/11/2023	83,807	(194,437)
(161)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	(277,075)	(668,633)
(248)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 550	15/12/2023	52,842	(97,537)
Total (USD underlying exposure - USD 611,200,649)						(1,374,778)	(7,541,517)

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 201,353,051	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 8/3/2024; and pays Floating USD SOFR annually from 8/9/2024	Morgan Stanley	6/9/2023	(1,479,752)	315,140
USD 102,651,282	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed semi-annually from 14/3/2024; and pays Floating USD SOFR annually from 14/9/2024	Citibank	12/9/2023	(671,945)	14,792
USD 30,539,807	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 15/3/2024; and pays Floating USD SOFR annually from 15/9/2024	Citibank	13/9/2023	(234,276)	3,323
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	Goldman Sachs	20/9/2023	(11,285)	8,440
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	BNP Paribas	20/9/2023	(15,660)	4,040
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	Goldman Sachs	20/9/2023	(24,206)	3,045
USD 5,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Barclays	20/9/2023	(14,453)	5,697
EUR 115,560,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.39.V1 quarterly from 20/6/2028; and pays 1% Fixed	Morgan Stanley	20/9/2023	(134,580)	77,654
USD 30,467,706	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.81% Fixed semi-annually from 25/3/2024; and pays Floating USD SOFR annually from 25/9/2024	Morgan Stanley	21/9/2023	(568,798)	35
USD 13,001,291	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.8% Fixed semi-annually from 26/3/2024; and pays Floating USD SOFR annually from 26/9/2024	Morgan Stanley	22/9/2023	(322,406)	19
USD 58,253,923	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 23/4/2024; and pays Floating USD SOFR annually from 23/10/2024	Goldman Sachs	19/10/2023	(245,022)	10,324

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 50,109,750	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 26/4/2024; and pays Floating USD SOFR annually from 26/10/2024	Citibank	24/10/2023	(902,682)	27,499
USD 50,109,750	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 4.55% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	(1,222,936)	55,363
USD 50,109,751	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 1/5/2024; and pays Floating USD SOFR annually from 1/11/2024	JP Morgan	30/10/2023	(900,122)	18,307
USD 50,109,751	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 4.4% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	(923,479)	112,766
USD 20,371,341	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/11/2024; and pays 3.65% Fixed semi-annually from 3/5/2024	Citibank	1/11/2023	109,729	377,913
USD 20,221,990	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(295,904)	15,127
USD 20,221,990	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(221,420)	7,472
USD 15,212,544	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(600,728)	26,583
JPY 1,290,600,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	61,354	134,784
JPY 800,172,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	38,332	83,566
JPY 490,428,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	23,536	51,218
USD 224,135,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 24/7/2024; and pays Floating USD SOFR annually from 24/1/2025	Citibank	22/1/2024	(280,794)	276,181
USD 224,135,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed semi-annually from 26/7/2024; and pays Floating USD SOFR annually from 26/1/2025	Citibank	24/1/2024	(229,201)	309,844
USD 811,582,172	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed semi-annually from 14/8/2024; and pays Floating USD SOFR annually from 14/2/2025	Citibank	12/2/2024	(719,558)	1,246,258
EUR 116,920,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/10/2024; and pays 3.37% Fixed annually from 29/7/2025	Citibank	25/7/2024	(56,832)	491,420
EUR 104,380,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 9/11/2024; and pays Floating EUR EURIBOR semi-annually from 9/8/2024	JP Morgan	7/8/2024	(28,606)	315,587
EUR 104,300,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 29/8/2025; and pays Floating EUR EURIBOR semi-annually from 29/11/2024	JP Morgan	27/8/2024	(30,694)	341,276
USD 6,601,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.235% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR annually from 17/6/2027	Barclays	15/6/2026	(75,301)	241,712
USD 6,601,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/6/2027; and pays 3.235% Fixed semi-annually from 17/12/2026	Barclays	15/6/2026	103,081	420,094
USD 8,059,300	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/7/2027; and pays 3.211% Fixed semi-annually from 22/1/2027	Barclays	20/7/2026	128,278	524,594

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 8,059,300	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.211% Fixed semi-annually from 22/1/2027; and pays Floating USD SOFR annually from 22/7/2027	Barclays	20/7/2026	(103,989)	292,327
USD 15,473,900	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/7/2027; and pays 3.225% Fixed semi-annually from 22/1/2027	Barclays	20/7/2026	237,987	998,336
USD 15,473,900	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.225% Fixed semi-annually from 22/1/2027; and pays Floating USD SOFR annually from 22/7/2027	Barclays	20/7/2026	(192,025)	568,324
USD 15,359,200	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.582% Fixed semi-annually from 5/2/2027; and pays Floating USD SOFR annually from 5/8/2027	Barclays	3/8/2026	(27,670)	765,633
USD 15,359,200	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/8/2027; and pays 3.582% Fixed semi-annually from 5/2/2027	Barclays	3/8/2026	(3,720)	789,582
USD 54,131,518	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/8/2027; and pays 3.63% Fixed semi-annually from 13/2/2027	Barclays	11/8/2026	(127,916)	2,703,162
USD 54,131,518	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.63% Fixed semi-annually from 13/2/2027; and pays Floating USD SOFR annually from 13/8/2027	Barclays	11/8/2026	(22,821)	2,808,257
Total (USD underlying exposure - USD 886,158,173)				(9,986,484)	14,445,694

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (11,639,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.39% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	JP Morgan	5/9/2023	(60,189)	(91,963)
USD (11,639,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.605% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Barclays	5/9/2023	(12,566)	(46,028)
USD (302,029,576)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/9/2024; and pays 3.6% Fixed semi-annually from 8/3/2024	Morgan Stanley	6/9/2023	1,049,022	(1,250)
USD (102,651,282)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/9/2024; and pays 3.3% Fixed semi-annually from 14/3/2024	Citibank	12/9/2023	272,850	(202)
USD (30,539,807)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/9/2024; and pays 3.1% Fixed semi-annually from 15/3/2024	Citibank	13/9/2023	58,019	(7)
USD (5,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Goldman Sachs	20/9/2023	2,827	(1,048)
USD (5,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Barclays	20/9/2023	1,379	(1,371)
EUR (8,510,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2028; and pays 5% Fixed	Morgan Stanley	20/9/2023	(43,114)	(189,969)
USD (51,107,377)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.93% Fixed semi-annually from 4/4/2024; and pays Floating USD SOFR annually from 4/10/2024	Goldman Sachs	2/10/2023	20,011	(353,073)
USD (70,648,773)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Goldman Sachs	13/10/2023	(1,337,933)	(2,069,148)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (306,144,689)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Citibank	13/10/2023	(2,198,915)	(2,849,472)
USD (156,170,183)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed semi-annually from 18/4/2024; and pays Floating USD SOFR annually from 18/10/2024	Goldman Sachs	16/10/2023	(1,538,095)	(1,979,276)
USD (140,135,656)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 19/4/2024; and pays Floating USD SOFR annually from 19/10/2024	Citibank	17/10/2023	(863,708)	(1,305,135)
USD (29,126,961)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed annually from 23/4/2024; and pays Floating USD SOFR annually from 23/10/2024	Goldman Sachs	19/10/2023	(48,795)	(151,710)
USD (58,253,923)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/10/2024; and pays 2.45% Fixed annually from 23/4/2024	Goldman Sachs	19/10/2023	157,326	(2,873)
USD (200,439,002)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 3.09% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	902,763	(6,939)
USD (103,025,626)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed semi-annually from 30/4/2024; and pays Floating USD SOFR annually from 31/10/2024	Goldman Sachs	27/10/2023	197,352	(255,961)
USD (101,856,705)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Citibank	1/11/2023	74,697	(129,017)
USD (20,371,341)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Goldman Sachs	1/11/2023	158,713	(112,226)
USD (408,714,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.8% Fixed semi-annually from 10/5/2024; and pays Floating USD SOFR annually from 10/11/2024	Goldman Sachs	8/11/2023	(198,206)	(1,068,767)
USD (307,263,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.85% Fixed semi-annually from 14/5/2024; and pays Floating USD SOFR annually from 14/11/2024	JP Morgan	10/11/2023	(222,658)	(683,553)
USD (60,850,161)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	20,630	(186,684)
USD (152,125,451)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	522,618	(8,755)
USD (96,200,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(728,388)	(1,334,448)
USD (16,827,243)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 15/6/2024; and pays Floating USD SOFR annually from 15/12/2024	JP Morgan	13/12/2023	(92,243)	(210,034)
USD (16,827,243)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/6/2024; and pays 2.9% Fixed semi-annually from 15/12/2024	JP Morgan	13/12/2023	124,082	(14,743)
USD (26,051,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	466,631	(7,497)
USD (26,051,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(199,941)	(707,935)
JPY (1,290,600,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 24/12/2024; and pays Floating JPY TONAR annually from 24/12/2024	Morgan Stanley	20/12/2023	(21,748)	(62,543)
JPY (800,172,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(13,646)	(38,777)

Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
JPY (490,428,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(8,388)	(23,766)
USD (51,658,246)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 9/7/2024; and pays Floating USD SOFR annually from 9/1/2025	Citibank	5/1/2024	115,477	(206,870)
USD (96,200,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	504,138	(44,202)
USD (224,135,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/1/2025; and pays 3.8% Fixed semi-annually from 24/7/2024	Citibank	22/1/2024	143,462	(91,880)
USD (224,135,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/1/2025; and pays 3.85% Fixed semi-annually from 26/7/2024	Citibank	24/1/2024	106,352	(104,335)
USD (811,582,172)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2025; and pays 3.75% Fixed semi-annually from 14/8/2024	Citibank	12/2/2024	252,209	(480,002)
USD (149,988,494)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 1/10/2024; and pays Floating USD SOFR annually from 1/4/2025	JP Morgan	27/3/2024	(983,860)	(2,530,241)
USD (132,310,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.495% Fixed semi-annually from 29/1/2025; and pays Floating USD SOFR annually from 29/7/2025	JP Morgan	25/7/2024	4,496	(542,606)
EUR (104,380,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 9/11/2024; and pays 2% Fixed annually from 9/8/2025	JP Morgan	7/8/2024	13,024	(102,854)
USD (3,340,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2025; and pays 3.7% Fixed semi-annually from 16/2/2025	Nomura	14/8/2024	3,533	(117,625)
USD (3,340,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed semi-annually from 16/2/2025; and pays Floating USD SOFR annually from 16/8/2025	Nomura	14/8/2024	15,163	(105,995)
EUR (104,300,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/11/2024; and pays 2% Fixed annually from 29/8/2025	JP Morgan	27/8/2024	(11,564)	(115,265)
USD (31,835,228)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/9/2026; and pays 3.585% Fixed semi-annually from 3/3/2026	Bank of America	29/8/2025	8,238	(1,427,133)
USD (31,835,228)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.585% Fixed semi-annually from 3/3/2026; and pays Floating USD SOFR annually from 3/9/2026	Bank of America	29/8/2025	1,682	(1,433,688)
Total (USD underlying exposure - USD 1,421,963,896)				(3,387,263)	(21,196,866)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Bermuda			
(1,756,000)	Luye Pharma	HSBC Bank	51,496
			51,496
Cayman Islands			
(182,600)	iQIYI	Bank of America	112,299
			112,299

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Italy			
40,271	Lottomatica	HSBC Bank	(1,005)
			(1,005)
Japan			
(38,000)	Tokyu	HSBC Bank	1,820
			1,820

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Fixed Income Global Opportunities Fund continued

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
South Korea			
2,450	SK Hynix	HSBC Bank	(153)
			(153)
Total (USD underlying exposure - USD 2,669,175)			164,457

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 268,810,000	Fannie Mae or Freddie Mac 3% TBA	231,659,963	3.20
USD 562,060,453	Fannie Mae or Freddie Mac 3.5% TBA	502,148,260	6.95
USD (159,858,900)	Fannie Mae or Freddie Mac 4% TBA	(147,551,659)	(2.04)
USD (81,270,396)	Fannie Mae or Freddie Mac 4.5% TBA	(77,073,786)	(1.07)
USD 266,003,792	Fannie Mae or Freddie Mac 5.5% TBA	262,784,492	3.64
USD 23,975,000	Fannie Mae or Freddie Mac 6.5% TBA	24,346,173	0.34
USD (87,311,880)	Fannie Mae or Freddie Mac 5% TBA	(84,680,449)	(1.17)
Total TBA (USD underlying exposure - USD 1,330,244,781)		711,632,994	9.85

Future Consumer Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				96,617	JD Sports Fashion	179,244	1.38
				5,887	Unilever	304,215	2.35
						690,382	5.33
COMMON STOCKS (SHARES)				United States			
Brazil				551	Adobe	307,304	2.38
78,038	Locaweb Servicos de Internet	115,628	0.89	1,667	Airbnb	219,260	1.70
Cayman Islands				4,853	Amazon.com	668,549	5.16
3,303	Sea	126,076	0.97	10,818	Comcast	511,259	3.95
7,500	Tencent	310,787	2.40	1,974	Dollar Tree	239,565	1.85
				226	Equinix*	178,355	1.38
				1,346	Etsy	99,887	0.77
China				1,717	Mastercard	711,662	5.50
800	Kweichow Moutai	203,097	1.57	6,408	Match	300,728	2.32
France				170	MercadoLibre	229,840	1.78
1,537	EssilorLuxottica*	293,291	2.27	1,067	Meta Platforms	318,670	2.46
212	Kering	114,648	0.89	3,264	NIKE	334,723	2.59
786	L'Oreal	349,975	2.70	10,956	Pinterest	306,658	2.37
				2,322	ROBLOX	66,037	0.51
Germany				1,629	TJX	150,878	1.16
5,926	Beiersdorf	781,170	6.04	2,639	T-Mobile US*	362,308	2.80
5,424	CTS Eventim	338,373	2.61	3,031	Uber Technologies	141,790	1.10
3,861	Symrise	404,906	3.13	1,637	Visa	404,290	3.12
				2,919	Walt Disney	246,393	1.91
				683	Zebra Technologies	190,352	1.47
India				1,671	Zoetis	322,520	2.49
6,815	Reliance Industries	392,544	3.03			6,311,028	48.77
Japan				Total Common Stocks (Shares)			
8,900	Recruit	317,868	2.46			12,742,783	98.47
7,100	Sony	589,987	4.56	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						12,742,783	98.47
Netherlands				Total Portfolio			
24,747	Davide Campari-Milano	326,486	2.52			12,742,783	98.47
753	Ferrari†	241,494	1.87	Other Net Assets			
4,518	Heineken	444,788	3.44			198,448	1.53
						1,012,768	7.83
Spain				Total Net Assets (USD)			
10,121	Cellnex Telecom	390,255	3.02			12,941,231	100.00
United Kingdom							
7,773	CVS	206,923	1.60				

*All or a portion of this security represents a security on loan.

Future Consumer Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Communications	30.58
Consumer Non-cyclical	27.44
Consumer Cyclical	16.91
Financials	10.00
Technology	4.36
Basic Materials	3.13
Energy	3.03
Industrial	3.02
Other Net Assets	1.53
	<hr/>
	100.00

Future Of Transport Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Australia				Netherlands			
9,949,862	Lynas Rare Earths*	46,339,835	2.53	69,197	ASML	46,088,515	2.52
5,902,173	Pilbara Minerals*	17,854,075	0.98	191,334	NXP Semiconductors	39,466,464	2.16
		64,193,910	3.51	1,431,266	STMicroelectronics	68,224,254	3.73
				153,779,233 8.41			
Canada				South Korea			
335,097	Canadian National Railway*	38,031,195	2.08	155,913	LG Chem	68,770,402	3.76
228,215	Canadian Pacific Kansas City	18,198,392	1.00	146,742	Samsung SDI	68,166,890	3.73
1,127,816	Sigma Lithium	33,846,377	1.85	136,937,292 7.49			
		90,075,964	4.93	Switzerland			
				483,665	TE Connectivity	64,283,915	3.52
Chile				United Kingdom			
951,262	Sociedad Quimica y Minera de Chile	59,187,522	3.24	4,933,297	Auto Trader	38,084,996	2.08
				1,661,467	Sensata Technologies	63,019,443	3.45
				101,104,439 5.53			
China				United States			
2,180,000	BYD	68,321,505	3.74	150,527	AGCO	19,728,069	1.08
1,421,110	Contemporary Amperex Technology	46,205,815	2.53	344,642	Albemarle*	68,532,062	3.75
1,391,680	JL Mag Rare-Earth	1,824,112	0.10	371,694	Analog Devices	67,696,628	3.70
8,021,612	Shanghai Putailai New Energy Technology	36,076,212	1.97	178,955	ANSYS	56,818,212	3.11
		152,427,644	8.34	233,252	Cadence Design Systems	56,321,028	3.08
				603,416	Darling Ingredients	38,015,208	2.08
France				96,063	Deere	39,771,043	2.17
1,597,810	Dassault Systemes	63,620,783	3.48	509,612	General Motors	17,092,387	0.93
477,069	McPhy Energy	3,511,874	0.19	289,443	Mobileye Global*	10,182,605	0.56
365,562	Schneider Electric	63,252,120	3.46	401,369	ON Semiconductor	39,815,805	2.18
403,971	Vinci	45,424,003	2.49	69,749	Rogers	10,047,343	0.55
		175,808,780	9.62	224,329	Texas Instruments	38,003,576	2.08
				286,562	Union Pacific	63,762,910	3.49
				525,786,876 28.76			
Germany				Total Common Stocks (Shares)			
1,901,661	Infineon Technologies*	68,415,646	3.74	1,759,070,206 96.22			
Ireland				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
199,746	Eaton	46,183,273	2.52	1,759,070,206 96.22			
Japan				Total Portfolio			
336,200	Nidec*	17,555,875	0.96	1,759,070,206 96.22			
424,400	Rohm	35,338,845	1.93	Other Net Assets			
		52,894,720	2.89	69,050,513 3.78			
Jersey				Total Net Assets (USD)			
667,429	Aptiv	67,990,992	3.72	1,828,120,719 100.00			

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	119,513,812	USD	16,557,757	BNY Mellon	15/9/2023	(121,118)
USD	1,620,625	CNY	11,779,835	BNY Mellon	15/9/2023	560
Net unrealised depreciation						(120,558)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Future Of Transport Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	331,531,952	USD	363,677,762	BNY Mellon	15/9/2023	(3,790,119)
USD	34,617,632	EUR	31,714,978	BNY Mellon	15/9/2023	190,186
Net unrealised depreciation						(3,599,933)
GBP Hedged Share Class						
GBP	10,305,176	USD	13,110,292	BNY Mellon	15/9/2023	(46,278)
USD	1,366,627	GBP	1,076,237	BNY Mellon	15/9/2023	2,266
Net unrealised depreciation						(44,012)
SGD Hedged Share Class						
USD	5,746	SGD	7,779	BNY Mellon	5/9/2023	(9)
SGD	9,869,614	USD	7,331,168	BNY Mellon	15/9/2023	(25,954)
USD	747,286	SGD	1,010,906	BNY Mellon	15/9/2023	(956)
Net unrealised depreciation						(26,919)
Total net unrealised depreciation (USD underlying exposure - USD 434,597,193)						(3,791,422)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Technology	31.71
Industrial	26.51
Basic Materials	18.63
Consumer Cyclical	11.48
Communications	5.81
Consumer Non-cyclical	2.08
Other Net Assets	3.78
	100.00

Global Allocation Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				8,883	George Weston	992,926	0.01
FUNDS				196,385	Lions Gate Entertainment	1,520,020	0.01
Ireland				10,698	Loblaw	940,068	0.01
150,000	iShares JP Morgan EM Local Government Bond UCITS ETF [~]	6,676,500	0.05	65,012	Metro [*]	3,332,155	0.02
1,474,946	iShares S&P 500 Industrials Sector UCITS ETF [~]	13,160,206	0.09	147,133	Pembina Pipeline [*]	4,612,392	0.03
Total Funds				92,053	Rogers Communications [*]	3,792,057	0.03
				78,188	Royal Bank of Canada	7,123,196	0.05
				34,104	Shopify	2,211,825	0.02
				929,135	Suncor Energy [*]	31,613,144	0.22
				161,385	Teck Resources	6,750,735	0.05
				42,052	TELUS	745,080	0.00
						193,720,964	1.34
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				Cayman Islands			
Australia				522,600	Alibaba	6,010,284	0.04
63,078	AGL Energy [*]	453,125	0.00	96,800	ASMPY	969,484	0.01
274,257	BHP	7,967,622	0.05	263,350	Baidu	4,680,747	0.03
17,503	CSL	3,101,173	0.02	262,500	CK Asset	1,449,227	0.01
300,913	Endeavour [*]	1,072,043	0.01	107,600	JD Health International [*]	580,326	0.00
711,593	Medibank Pvt	1,687,024	0.01	79,278	JD.com	1,301,930	0.01
367,508	Metcash [*]	887,941	0.01	64,680	Lavoro (Wts 27/12/2027)	50,450	0.00
332,908	Origin Energy	1,878,239	0.01	187,600	Li Auto	3,865,389	0.03
270,012	Qantas Airways	1,033,663	0.01	168,430	Meituan	2,759,571	0.02
595,950	South32	1,312,494	0.01	4,194,945	Microport Cardioflow Medtech	1,000,200	0.01
				513,000	SITC International	956,277	0.01
				701,900	Tencent	29,085,575	0.20
				53,900	Trip.com	2,126,318	0.02
				473,000	Want Want China	313,002	0.00
				1,532,000	WH	789,150	0.01
						55,937,930	0.40
				China			
Belgium				2,930,000	Agricultural Bank of China	1,004,937	0.01
34,352	KBC	2,263,782	0.02	10,100	Anhui Gujing Distillery	168,003	0.00
7,287	UCB	654,300	0.00	1,188,000	BYD	37,232,086	0.26
				4,307,000	China Construction Bank	2,306,446	0.01
				365,500	China Merchants Bank	1,444,668	0.01
				7,510,000	China Tower	727,734	0.01
				170,600	COSCO SHIPPING Energy Transportation	310,700	0.00
				270,200	Dongfang Electric	623,194	0.00
				3,307,000	Industrial & Commercial Bank of China	1,517,944	0.01
				103,700	JA Solar Technology	396,678	0.00
				1,659,900	LONGi Green Energy Technology	6,057,486	0.04
Bermuda				321,840	Ningbo Deye Technology	4,079,097	0.03
359,304	Bunge [*]	41,208,576	0.29	117,400	Nongfu Spring [*]	659,376	0.01
7,440	Credicorp	1,065,296	0.01	2,316,000	PetroChina [*]	1,671,376	0.01
162,700	Hongkong Land	577,585	0.00	144,450	Pharmaron Beijing [*]	337,045	0.00
151,362	Invesco	2,395,304	0.02	270,000	Shanghai Fosun Pharmaceutical	635,499	0.00
132,000	Orient Overseas International	1,770,552	0.01	35,100	Shanxi Xinghuacun Fen Wine Factory	1,167,772	0.01
				566,568	Trina Solar	2,646,192	0.02
						62,986,233	0.43
Brazil							
2,356,691	Ambev	6,725,431	0.04				
117,988	Bradespar	544,818	0.00				
1,455,060	Cia Energetica de Minas Gerais	3,688,718	0.03				
3,381,184	Cielo	2,594,136	0.02				
134,498	Cosan	490,565	0.00				
567,764	Embraer	2,228,725	0.02				
42,672	Engie Brasil Energia	367,146	0.00				
511,132	Lojas Renner	1,668,212	0.01				
138,628	Petroreconcavo	651,942	0.01				
204,853	Telefonica Brasil	1,754,220	0.01				
120,978	Transmissora Alianca de Energia Eletrica	848,372	0.01				
						21,562,285	0.15
Canada							
279,043	Barrick Gold	4,564,576	0.03				
59,886	Brookfield [*]	2,050,194	0.01				
594,289	Cameco	22,113,494	0.15				
63,259	Canadian National Railway	7,179,460	0.05				
2,661,062	Enbridge [*]	94,179,642	0.65				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Curacao				849,909	Telefonica Deutschland*	1,628,898	0.01
165,799	Schlumberger	9,755,613	0.07	40,938	United Internet*	787,043	0.01
Denmark				33,039	Volkswagen	4,071,333	0.03
1,688	AP Moller - Maersk*	3,097,837	0.02	120,519	Zalando	3,798,477	0.03
26,348	DSV	4,981,188	0.04			324,404,141	2.24
189,102	Novo Nordisk	35,180,523	0.24	Guernsey			
11,472	Novozymes*	497,902	0.00	480,079	Genius Sports*	3,202,127	0.02
		43,757,450	0.30	Hong Kong			
Finland				3,460,600	AIA	31,415,968	0.22
32,678	Elisa*	1,611,731	0.01	146,500	BOC Hong Kong	407,205	0.00
32,347	Kesko	634,162	0.01	21,500	BYD Electronic International	99,646	0.00
71,207	Kone	3,279,504	0.02	66,800	Hang Seng Bank	851,717	0.01
		5,525,397	0.04	826,000	Lenovo	934,163	0.01
France				221,500	MTR	924,920	0.00
344,387	Accor	12,412,355	0.09			34,633,619	0.24
1,274,816	BNP Paribas	83,055,487	0.57	India			
144,479	Bollore	847,243	0.01	29,061	Bajaj Auto	1,619,612	0.01
62,608	Carrefour	1,202,974	0.01	19,433	Eicher Motors	783,224	0.01
960,680	Cie de Saint-Gobain	62,568,379	0.43	81,264	HCL Technologies	1,150,597	0.01
106,802	Dassault Systemes	4,252,587	0.03	439,628	Indian Oil	473,157	0.00
260,016	EssilorLuxottica*	49,616,296	0.34	53,648	Kotak Mahindra Bank	1,139,723	0.01
4,908	Hermes International	10,209,985	0.07	17,896	Tata Consultancy Services	725,643	0.00
75,466	Kering*	40,811,329	0.28			5,891,956	0.04
68,690	La Francaise des Jeux SAEM	2,495,093	0.02	Indonesia			
21,440	L'Oreal	9,546,407	0.07	3,776,800	Bank Central Asia	2,275,255	0.02
81,308	LVMH Moet Hennessy Louis Vuitton*	70,042,493	0.48	Ireland			
3,542	Remy Cointreau*	555,296	0.00	48,003	Allegion	5,479,062	0.04
317,167	Sanofi	34,242,269	0.24	6,644	Aon	2,229,461	0.02
13,755	Schneider Electric	2,379,987	0.02	27,705	Johnson Controls International	1,642,906	0.01
33,787	SCOR*	1,055,723	0.01	77,274	Kingspan	6,522,601	0.04
101,275	Societe Generale*	2,894,731	0.02	19,320	Linde	7,511,809	0.05
7,892	Teleperformance*	1,096,414	0.01	63,858	Seagate Technology	4,477,084	0.03
332,221	TotalEnergies	20,970,492	0.14	7,881	Trane Technologies	1,624,432	0.01
335,990	Vinci	37,779,967	0.26	33,039	Willis Towers Watson	6,899,534	0.05
		448,035,507	3.10			36,386,889	0.25
Germany				Israel			
604,248	Bayer	33,381,929	0.23	186,456	Nice*	36,897,778	0.26
90,709	Bayerische Motoren Werke	9,607,203	0.07	Italy			
10,881	Brenntag*	886,813	0.01	306,459	Enel*	2,073,415	0.02
11,111	Carl Zeiss Meditec	1,121,581	0.01	105,441	FinecoBank Banca Fineco	1,458,571	0.01
1,097,322	Commerzbank	12,149,402	0.08	11,386,019	Intesa Sanpaolo*	30,771,839	0.21
30,505	Continental	2,279,008	0.01	359,871	Snam*	1,868,257	0.01
151,017	Dr Ing hc F Porsche*	16,704,015	0.11	1,085,116	UniCredit*	26,789,266	0.19
50,846	Fresenius	1,639,508	0.01			62,961,348	0.44
79,385	LANXESS*	2,517,532	0.02	Japan			
676,218	Mercedes-Benz	49,822,816	0.34	6,700	AGC	234,389	0.00
34,612	Merck	6,267,449	0.04	50,400	Alfresa*	860,030	0.01
636,022	SAP	89,692,573	0.62	84,300	Aozora Bank*	1,650,759	0.01
49,622	SAP	7,000,176	0.05	348,200	Astellas Pharma	5,275,831	0.04
16,405	Scout24	1,132,698	0.01	15,800	Bank of Kyoto	910,456	0.01
485,115	Siemens	73,337,875	0.51	115,100	BayCurrent Consulting*	3,947,839	0.03
62,723	Symrise	6,577,812	0.04	700	Capcom	29,422	0.00
				47,900	Coca-Cola Bottlers Japan	622,204	0.00

* All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
10,900	East Japan Railway*	613,929	0.00	2,439,600	Toyota Motor*	41,980,057	0.29
1,329,500	FANUC	37,777,801	0.26	10,000	Yakult Honsha*	522,322	0.00
19,000	Heiwa	288,988	0.00	223,900	ZOZO*	4,457,166	0.03
924,700	Honda Motor*	29,755,157	0.21			543,213,627	3.76
256,052	Hoya	28,302,288	0.20		Jersey		
23,800	Ito En	701,681	0.01	297,414	Aptiv	30,297,564	0.21
2,466,600	Japan Airlines	50,646,697	0.35	67,045	Experian	2,365,261	0.02
330,100	Japan Post Bank*	2,639,129	0.02	13,937	Ferguson*	2,283,491	0.02
14,000	Jeol*	445,418	0.00	7,005,143	Glencore	37,398,413	0.26
41,300	Kakaku.com*	490,271	0.00			72,344,729	0.51
25,900	Kamigumi*	581,600	0.00		Liberia		
66,700	Kawasaki Heavy Industries*	1,706,348	0.01	52,049	Royal Caribbean Cruises*	5,165,863	0.04
135,500	Kawasaki Kisen Kaisha*	4,529,801	0.03		Luxembourg		
33,600	Kewpie*	557,835	0.00	40,249	ArcelorMittal	1,076,415	0.01
139,319	Keyence	57,689,354	0.40		Mexico		
465,900	Komatsu*	13,229,006	0.09	158,614	Fomento Economico Mexicano	1,864,548	0.01
197,300	Kose*	16,320,738	0.11	53,742	Grupo Aeroportuario del Sureste	1,557,268	0.01
13,300	Kyocera	680,493	0.01	231,625	Grupo Financiero Banorte	2,049,063	0.02
260,800	Lixil*	3,255,651	0.02	1,831,992	Wal-Mart de Mexico	7,479,911	0.05
27,300	Mani	354,430	0.00			12,950,790	0.09
303,400	Mazda Motor*	3,181,284	0.02		Netherlands		
35,700	Medipal*	609,920	0.00	291,137	ABN AMRO Bank*	4,341,601	0.03
34,100	MEIJI*	852,063	0.01	16,263	Adyen	13,746,802	0.10
46,400	Mitsubishi Heavy Industries	2,625,487	0.02	154,386	ASML	102,828,467	0.71
667,400	Mitsubishi Motors*	2,615,169	0.02	31,782	BE Semiconductor Industries*	3,703,338	0.03
8,881,700	Mitsubishi UFJ Financial*	70,704,799	0.49	315,555	CNH Industrial	4,377,071	0.03
793,400	Mitsui*	29,487,528	0.20	55,667	Ferrari	17,852,953	0.12
118,400	Mitsui OSK Lines*	3,269,560	0.02	6,586,334	ING Groep*	94,567,671	0.65
22,900	Money Forward*	859,406	0.00	120,519	Koninklijke Vopak	4,339,809	0.03
29,900	NET One Systems	584,068	0.00	70,943	LyondellBasell Industries	7,051,025	0.05
154,200	Nihon M&A Center*	854,692	0.01	15,374	NXP Semiconductors	3,171,195	0.02
126,100	Nintendo*	5,407,060	0.04	170,215	STMicroelectronics	8,113,650	0.06
270,000	Nippon Yusen	7,178,818	0.05			264,093,582	1.83
175,800	Nomura Research Institute*	5,033,855	0.04		Norway		
5,100	Oracle Japan	354,877	0.00	279,829	Equinor	8,634,883	0.06
13,100	Otsuka	582,153	0.00		Saudi Arabia		
207,400	Rakus	3,364,548	0.02	10,393	Dr Sulaiman Al Habib Medical Services	673,351	0.01
78,000	Santen Pharmaceutical	722,870	0.01	51,208	Saudi Arabian Oil	476,495	0.00
112,400	Sega Sammy*	2,236,772	0.02	144,560	Saudi Telecom	1,534,001	0.01
55,600	SG*	800,400	0.01			2,683,847	0.02
6,600	Shimano*	966,371	0.01		Singapore		
109,200	Shin-Etsu Chemical*	3,480,982	0.03	21,100	DBS*	519,807	0.00
99,100	Shiseido	4,011,328	0.03	1,971,100	Genting Singapore	1,275,945	0.01
57,200	Skylark	797,407	0.01	227,100	Keppel	1,165,982	0.01
70,800	SMC*	34,199,863	0.24	388,100	NETLINK NBN TRUST	248,356	0.00
80,100	SoftBank*	915,241	0.01	96,100	Oversea-Chinese Banking	892,241	0.01
39,900	Stanley Electric*	698,465	0.00	9,519,143	Seatrium	1,021,130	0.01
18,300	Suzuken*	540,655	0.00	227,900	Singapore Airlines*	1,158,288	0.01
564,700	Systemex	29,947,594	0.21	394,400	Singapore Technologies Engineering	1,111,673	0.00
158,700	Takeda Pharmaceutical*	4,894,938	0.03				
100,800	Terumo*	3,043,553	0.02				
40,300	Tokyo Electron*	5,948,977	0.04				
50,700	TOTO*	1,385,834	0.01				

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
777,700	Singapore Telecommunications	1,369,318	0.01	2,313	Geberit	1,201,009	0.01
346,000	Wilmar International	967,572	0.01	17,437	Kuehne + Nagel International*	5,249,604	0.04
		9,730,312	0.07	50,518	Lonza	28,118,652	0.19
	South Africa			1,082,954	Nestle*	130,880,118	0.91
17,944	Anglo American Platinum*	628,814	0.00	134,695	Novartis	13,664,570	0.09
17,039	Capitec Bank	1,439,872	0.01	83,557	Roche	24,800,999	0.17
64,510	Kumba Iron Ore*	1,417,915	0.01	1,934	Swisscom*	1,181,147	0.01
		3,486,601	0.02	290,037	TE Connectivity	38,548,818	0.27
	South Korea			838,996	Transocean*	6,896,547	0.05
142,824	Amorepacific	14,468,798	0.10			366,405,294	2.53
10,204	DB Insurance	630,729	0.00		Taiwan		
16,282	Fila	466,872	0.00	312,000	ASE Technology	1,156,044	0.01
71,077	GS Engineering & Construction	781,350	0.01	695,000	Chunghwa Telecom	2,531,516	0.02
22,132	Hana Financial	662,244	0.01	631,000	Compal Electronics	632,060	0.00
558,543	HD Hyundai Infracore	4,449,750	0.03	1,748,000	Eva Airways	1,728,980	0.01
6,739	HD Korea Shipbuilding & Offshore Engineering	630,690	0.00	423,000	Far Eastone Telecommunications	937,741	0.01
28,565	Hyundai Marine & Fire Insurance	653,748	0.00	117,000	Lite-On Technology	503,320	0.01
129,009	KB Financial	5,280,414	0.04	64,000	MediaTek	1,416,795	0.01
27,958	Meritz Financial	1,157,028	0.01	488,000	Quanta Computer	3,884,505	0.03
22,304	NCSOFT	4,243,961	0.03	291,000	Taiwan Mobile	851,622	0.00
13,569	Samsung C&T	1,074,843	0.01	3,081,000	Taiwan Semiconductor Manufacturing	53,113,139	0.37
123,576	Samsung Electronics	6,254,764	0.05	536,000	Wistron	1,969,194	0.01
18,520	Samsung Fire & Marine Insurance	3,453,891	0.02	29,000	Wiwynn	1,420,563	0.01
283,260	SK Hynix	26,102,567	0.18			70,145,479	0.49
		70,311,649	0.49		United Kingdom		
	Spain			63,393	Anglo American	1,704,438	0.01
7,049	Aena SME	1,113,517	0.01	243,045	AstraZeneca	16,723,926	0.11
1,810,699	Cellnex Telecom	69,818,658	0.48	307,436	AstraZeneca	41,910,623	0.29
36,117	Endesa*	758,033	0.01	605,628	Auto Trader	4,675,441	0.03
83,093	Industria de Diseno Textil	3,204,880	0.02	9,982,733	BAE Systems	128,039,739	0.89
		74,895,088	0.52	12,619,428	Barclays	23,774,768	0.16
	Sweden			546,271	BP	3,396,270	0.02
567,746	Assa Abloy	12,890,968	0.09	71,393	British American Tobacco	2,395,570	0.02
80,810	Atlas Copco*	1,078,529	0.01	95,935	Burberry	2,690,057	0.02
74,763	Epiroc	1,443,280	0.01	1,111,214	Compass	28,338,278	0.20
24,961	Getinge	437,134	0.00	563,725	Direct Line Insurance	1,161,592	0.01
35,192	Industrivarden	926,798	0.01	385,936	Dowlais*	558,213	0.00
579,291	Nibe Industrier	4,355,339	0.03	144,124	GSK	2,557,418	0.02
127,369	SKF	2,092,803	0.01	25,763	Hikma Pharmaceuticals	718,486	0.00
762,363	Telefonaktiebolaget LM Ericsson	3,938,567	0.03	436,055	Kingfisher	1,296,787	0.01
1,802,376	Telia*	3,661,176	0.02	331,651	Legal & General*	927,020	0.01
		30,824,594	0.21	9,036,287	Lloyds Banking	4,874,611	0.03
	Switzerland			83,312	London Stock Exchange	8,626,262	0.06
653,085	Alcon	54,866,857	0.38	44,434	National Grid	561,916	0.00
530	Barry Callebaut*	929,531	0.01	1,004,155	NatWest	2,960,805	0.02
261,334	Chubb	52,867,868	0.36	163,418	Pearson	1,752,133	0.01
2,828	Cie Financiere Richemont (Wts 22/11/2023)	2,674	0.00	892,855	RELX	29,223,790	0.20
198,920	Clariant	3,315,299	0.02	526,074	Shell*	32,706,021	0.23
88,031	Coca-Cola HBC	2,572,207	0.02	2,840,288	Shell*	88,317,421	0.61
4,645	DSM-Firmenich*	429,573	0.00	102,061	Spirax-Sarco Engineering	13,151,236	0.09
4,237	Flughafen Zurich*	879,821	0.00				

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
85,213	Standard Chartered [†]	775,586	0.01	16,654	Clorox	2,602,188	0.02
1,565,419	Unilever	80,894,204	0.56	23,784	CME	4,816,974	0.03
		524,712,611	3.62	85,038	Coca-Cola	5,132,894	0.04
	United States			75,238	Colgate-Palmolive	5,560,840	0.04
64,979	3M	6,994,989	0.05	691,806	Comcast	32,694,752	0.23
624,922	Abbott Laboratories	65,241,857	0.45	430,078	ConocoPhillips	51,106,169	0.35
119,520	AbbVie	17,761,867	0.12	47,292	Constellation Brands	12,310,581	0.09
88,011	Activision Blizzard	8,097,012	0.05	112,513	Costco Wholesale	61,218,323	0.42
22,265	Adobe	12,417,636	0.09	106,727	Crowdstrike	17,156,365	0.11
340,210	Advanced Micro Devices	36,538,554	0.25	15,138	Crown [*]	1,406,926	0.01
169,728	Air Products and Chemicals	50,197,056	0.35	4,087	Cummins	947,775	0.01
158,358	Albemarle [*]	31,489,488	0.22	107,261	CVS Health	7,142,510	0.05
53,622	Allstate	5,839,972	0.04	249,206	Datadog	23,903,840	0.17
1,818,994	Alphabet	250,711,943	1.73	46,589	Deere	19,288,312	0.13
1,363,958	Amazon.com	187,898,855	1.30	20,895	Dell Technologies	1,175,135	0.01
60,461	American Airlines [*]	892,404	0.01	865,047	Delta Air Lines	37,153,769	0.25
37,868	American International	2,212,627	0.01	163,747	Dexcom	16,867,578	0.12
248,256	American Tower [†]	45,314,168	0.31	34,628	DR Horton	4,107,227	0.03
9,759	Amgen	2,507,966	0.01	47,925	Duke Energy [*]	4,317,563	0.03
68,773	ANSYS	21,835,427	0.15	372,647	Dynatrace	18,047,294	0.13
25,128	APA	1,099,601	0.01	57,932	eBay	2,597,671	0.02
1,465,863	Apple [†]	275,670,196	1.91	36,447	Edison International [*]	2,557,122	0.02
222,776	Applied Materials	33,850,813	0.23	355,759	Edwards Lifesciences	27,596,226	0.19
579,723	Archer-Daniels-Midland	46,569,148	0.33	25,910	Electronic Arts	3,123,710	0.02
15,208	Assurant	2,114,368	0.01	128,209	Element Solutions [*]	2,666,747	0.02
461,453	Astra Space	122,055	0.00	110,903	Eli Lilly	60,885,747	0.42
155,036	AT&T	2,296,083	0.02	50,722	EOG Resources	6,490,894	0.04
58,775	Atlas Energy Solutions	1,247,793	0.01	130,945	EQT [*]	5,616,231	0.04
21,477	Atlassian	4,416,316	0.03	22,290	Equitrans Midstream [*]	215,321	0.00
40,626	Autodesk	9,033,597	0.06	109,375	Equity Residential	7,133,437	0.05
1,803	AutoZone	4,612,363	0.03	31,564	Estee Lauder	5,211,532	0.04
17,835	Ball [*]	969,867	0.01	114,734	Eversource Energy	7,410,669	0.05
16,068	Berkshire Hathaway	5,806,012	0.04	92,280	EVgo (Wts 15/9/2025)	53,476	0.00
11,914	Boeing	2,737,361	0.02	11,983	Expedia	1,302,552	0.01
6,099	Booking	18,921,538	0.13	27,984	Exxon Mobil	3,101,747	0.02
477,407	Booz Allen Hamilton	54,830,194	0.38	226,251	F5	36,937,738	0.26
1,468,614	Boston Scientific	79,980,718	0.55	4,048	FactSet Research Systems	1,763,147	0.01
126,908	Cadence Design Systems	30,643,206	0.21	4,785	Fair Isaac	4,352,532	0.03
73,972	California Resources [*]	4,114,323	0.03	55,441	Fastenal	3,218,905	0.02
20,223	Campbell Soup [*]	856,849	0.01		Fidelity National Information Services	5,863,617	0.05
77,170	Cano Health (Wts 3/6/2026)	3,936	0.00	104,131	First Citizens BancShares	2,556,187	0.02
100,904	Cano Health (Wts 6/7/2025)	5,146	0.00	1,875	First Solar	4,306,641	0.03
18,994	Cencora	3,375,804	0.02	22,836	Floor & Decor	11,205,136	0.08
77,713	Centene	4,892,033	0.03	110,909	Ford Motor	7,653,795	0.05
452,611	CF Industries	34,801,260	0.24	629,942	Ford Motor	7,653,795	0.05
69,823	Charter Communications [*]	30,576,190	0.21	395,642	Fortinet	24,233,073	0.17
11,965	Chesapeake Energy [*]	1,054,715	0.01	1,034,860	Fortive [*]	81,940,215	0.57
28,253	Chevron	4,543,082	0.03	982,950	Freeport-McMoRan	39,612,885	0.27
4,185	Chipotle Mexican Grill	8,127,270	0.06	37,660	General Mills [*]	2,562,763	0.02
29,253	Cigna	8,227,406	0.06	490,401	General Motors	16,448,050	0.11
9,339	Cintas	4,725,720	0.03	89,054	Gilead Sciences	6,842,910	0.04
33,614	Citigroup	1,395,989	0.01	19,240	Goldman Sachs	6,353,240	0.05
387,410	Citigroup Capital XIII	11,335,616	0.08	182,670	Green Plains [*]	5,693,824	0.04

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
40,053	Halliburton	1,557,261	0.01	16,165	McKesson	6,774,752	0.05
69,306	Hartford Financial Services	4,983,101	0.03	3,261	MercadoLibre	4,408,872	0.03
19,944	HCA Healthcare	5,581,927	0.04	664,263	Merck	73,009,146	0.50
273,470	Healthpeak Properties	5,659,461	0.04	37,620	Meritage Homes*	5,201,341	0.04
3,217	Hershey	696,255	0.00	39,583	Meta Platforms	11,821,858	0.08
89,191	Hewlett Packard Enterprise	1,541,666	0.01	99,706	MetLife	6,318,369	0.04
208,391	Hilton Worldwide	31,283,657	0.22	4,441	Mettler-Toledo International	5,438,537	0.04
79,631	Hippo (Wts 2/8/2026)	1,513	0.00	174,928	MGM Resorts International*	7,721,322	0.06
179,100	Humana	84,490,425	0.58	31,962	Microchip Technology	2,634,308	0.02
7,829	Illinois Tool Works*	1,952,240	0.02	488,526	Micron Technology	34,323,837	0.24
158,732	Informatica*	3,317,499	0.02	1,073,701	Microsoft†	353,312,051	2.44
236,452	Ingersoll Rand	16,527,995	0.11	1,755,970	Mirion Technologies	15,066,222	0.11
30,530	Innovid (Wts 31/12/2027)	2,137	0.00	196,836	Mirion Technologies*	1,688,853	0.01
7,326	Insulet	1,438,021	0.01	18,715	Moderna	2,149,418	0.01
21,452	International Flavors & Fragrances	1,523,736	0.01	13,766	Moody's	4,649,467	0.03
79,417	International Paper	2,772,447	0.02	68,519	Morgan Stanley*	5,848,097	0.04
41,837	Intuit	22,635,072	0.16	78,649	Mr Cooper*	4,454,679	0.03
129,207	Intuitive Surgical†	41,366,913	0.29	3,933	MSCI	2,144,193	0.02
265,743	Johnson & Johnson	42,978,615	0.30	106,851	Nasdaq	5,659,897	0.04
477,655	JPMorgan Chase	70,602,186	0.49	3,921	Netflix	1,707,595	0.01
19,322	Kellogg	1,182,120	0.01	72,100	New York Community Bancorp*	879,620	0.01
1,008,529	Kenvue	23,377,702	0.16	1,065,811	NextEra Energy	71,974,217	0.50
146,156	Keurig Dr Pepper	4,941,534	0.03	102,318	NIKE	10,492,711	0.07
60,554	Keysight Technologies	8,059,132	0.06	13,078	Nucor	2,242,223	0.02
27,945	Kimberly-Clark	3,625,025	0.03	154,780	NVIDIA	76,955,068	0.53
137,330	Kinder Morgan	2,384,736	0.02	309	NVR	1,962,156	0.01
52,150	KLA	26,155,832	0.18	155,458	Offerpad Solutions (Wts 1/9/2026)	3,109	0.00
13,782	Kraft Heinz	456,873	0.00	11,670	Omnicom*	941,769	0.01
36,256	Kroger	1,681,916	0.01	705	O'Reilly Automotive	664,907	0.00
6,277	Lam Research	4,362,954	0.03	120,628	Otis Worldwide	10,442,766	0.07
93,167	Las Vegas Sands	5,156,794	0.04	9,549	PACCAR	793,617	0.01
68,942	Lennar	8,197,893	0.06	98,165	Palo Alto Networks*	23,726,481	0.16
88,538	Liberty Media-Liberty Live	2,970,450	0.02	94,598	Park Hotels & Resorts*	1,223,152	0.01
92,150	Liberty Media-Liberty Live*	3,064,909	0.02	23,665	Paycom Software	7,004,840	0.05
354,155	Liberty Media-Liberty SiriusXM	8,687,422	0.06	431,980	Peloton Interactive	2,730,114	0.02
368,601	Liberty Media-Liberty SiriusXM*	8,912,772	0.06	83,248	PepsiCo	14,895,565	0.10
178,087	Lightning Emotors (Wts 15/12/2025)	3,778	0.00	595,560	Pfizer	21,380,604	0.15
101,820	Lincoln National	2,623,901	0.02	27,250	Phillips 66	3,084,428	0.02
21,926	Lowe's*	5,064,687	0.03	224,852	Progressive*	30,168,393	0.21
316,560	LPL Financial	74,002,232	0.51	41,926	Public Service Enterprise	2,596,058	0.02
3,921	Lululemon Athletica	1,495,469	0.01	148,080	Rockwell Automation*	46,230,575	0.31
62,659	M/I Homes*	6,119,905	0.04	179,877	Rollins	7,175,294	0.05
102,878	Marathon Oil	2,717,008	0.02	41,610	RXO*	769,369	0.00
45,057	Marathon Petroleum	6,382,774	0.04	49,449	S&P Global	19,446,314	0.14
21,092	MarketAxess	5,101,733	0.04	269,022	Salesforce	60,971,146	0.42
612,669	Marsh & McLennan	120,401,712	0.83	5,911	Sarcos Technology & Robotics	6,502	0.00
49,863	Marvell Technology	2,916,487	0.02	338,691	Sarcos Technology & Robotics (Wts 15/6/2027)	8,501	0.00
91,939	Masco	5,457,499	0.04	167,667	Sarcos Technology & Robotics (Wts 24/9/2026)	4,209	0.00
39,394	Masimo*	4,521,840	0.03	36,365	Sealed Air	1,355,687	0.01
289,998	Mastercard	120,198,371	0.83	1,151,360	Sempra	82,114,995	0.57
139,947	McDonald's	39,589,607	0.27	2,186	ServiceNow	1,295,599	0.01

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
534,112	Sonder	267,056	0.00		Australia		
28,679	Southern Copper	2,333,897	0.02	AUD 328,974,000	Australia Government Bond 1% 21/11/2031	169,183,417	1.17
303,988	Starbucks	30,088,732	0.21		Austria		
607,300	Sun Country	8,927,310	0.06	EUR 6,339,000	Benteler International 9.375% 15/5/2028	7,017,184	0.05
12,396	Symbotic	493,113	0.00	USD 978,000	Klabn Austria 3.2% 12/1/2031	783,847	0.00
57,001	Synchrony Financial	1,853,103	0.01	USD 1,331,000	Suzano Austria 3.125% 15/1/2032	1,049,946	0.01
76,926	Tapestry	2,556,251	0.02			8,850,977	0.06
356,024	Tesla	91,580,053	0.64		Bahamas		
16,123	Texas Capital Bancshares	1,002,689	0.01	USD 528,000	Intercorp Peru 3.875% 15/8/2029	448,171	0.01
3,114	Texas Instruments	527,543	0.00		Bahrain		
128,393	Thermo Fisher Scientific	72,150,446	0.50	USD 1,102,000	Bahrain Government International Bond 5.45% 16/9/2032*	991,618	0.01
379,250	TJX	35,126,135	0.24	USD 850,000	Bahrain Government International Bond 7.5% 20/9/2047*	785,073	0.00
36,382	Travelers	5,884,425	0.04			1,776,691	0.01
258,300	Uber Technologies	12,083,274	0.08		Belgium		
693,382	United Airlines	34,599,762	0.23	GBP 900,000	Anheuser-Busch InBev 4% 24/9/2025	1,106,740	0.01
276,223	United Parcel Service	47,532,454	0.33	GBP 900,000	KBC 1.25% 21/9/2027	982,674	0.00
115,781	United States Steel*	3,573,002	0.02			2,089,414	0.01
252,390	UnitedHealth	123,671,100	0.85		Bermuda		
261,825	Valero Energy	33,880,155	0.23	USD 453,000	Inkia Energy 5.875% 9/11/2027	436,468	0.00
84,920	VeriSign	17,858,676	0.12	USD 1,020,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	897,483	0.01
67,409	Verisk Analytics	16,338,593	0.11			1,333,951	0.01
2,363	Vertex Pharmaceuticals	821,284	0.01		Brazil		
132,293	Visa*	32,672,402	0.23	USD 1,105,000	Banco do Brasil 6.25% 18/4/2030*	1,097,431	0.01
146,549	Vulcan Materials	31,947,682	0.22	USD 789,000	Banco Votorantim 4.5% 24/9/2024	772,920	0.00
108,523	Walgreens Boots Alliance*	2,784,700	0.02	BRL 404,357,000	Brazil Letras do Tesouro Nacional 0% 1/7/2024	75,235,235	0.52
251,518	Walmart	40,723,279	0.28	BRL 109,247,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	22,010,371	0.15
556,689	Walt Disney	46,990,118	0.33	BRL 238,448,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	48,115,124	0.34
41,987	WEC Energy	3,584,430	0.02	USD 1,305,000	BRF 4.875% 24/1/2030	1,129,302	0.01
187,458	Wells Fargo	7,811,375	0.05			148,360,383	1.03
3,520	Wells Fargo	4,075,280	0.03		British Virgin Islands		
32,645	Western Digital	1,483,062	0.01	USD 514,000	Fortune Star BVI 6.85% 2/7/2024*	469,346	0.00
109,802	Williams*	3,830,443	0.03	USD 900,000	HKT Capital No 6 3% 18/1/2032*	746,060	0.01
59,784	Xcel Energy	3,466,276	0.02	USD 352,000	New Metro Global 4.5% 2/5/2026*	95,311	0.00
12,043	Yum China	648,154	0.00	USD 585,000	RKPF Overseas 2020 A 5.2% 12/1/2026	214,590	0.00
7,564	Yum! Brands	986,648	0.01	USD 261,078	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	254,652	0.00
117,940	Zoetis	22,763,599	0.16	USD 417,000	Studio City Finance 5% 15/1/2029*	313,732	0.00
78,600	Zscaler	11,958,204	0.08			2,093,691	0.01
		4,830,847,846	33.39				
Total Common / Preferred Stocks (Shares) & Warrants				8,308,786,421	57.48		
BONDS							
	Argentina						
USD 21,885,365	Argentine Republic Government International Bond 0.75% 9/7/2030	7,391,344	0.05				
USD 2,291,190	Argentine Republic Government International Bond 1% 9/7/2029	748,589	0.00				
USD 26,992,679	Argentine Republic Government International Bond 3.625% 9/7/2035*	8,098,749	0.06				
USD 8,980,835	Argentine Republic Government International Bond 4.25% 9/1/2038	3,166,238	0.02				
		19,404,920	0.13				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Canada				USD 399,000	Fantasia 9.25% 28/7/2023***	19,950	0.00
CAD 104,431,000	Canadian Government Bond 0.25% 1/3/2026	69,676,547	0.48	USD 319,000	Fantasia 9.875% 19/10/2023	15,950	0.00
USD 2,405,000	First Quantum Minerals 6.875% 1/3/2026	2,366,772	0.02	USD 352,000	Fantasia 10.875% 9/1/2023***	17,600	0.00
USD 3,466,000	First Quantum Minerals 6.875% 15/10/2027	3,376,958	0.02	USD 2,470,000	Fantasia 11.75% 17/4/2022***	123,500	0.00
USD 3,092,000	First Quantum Minerals 7.5% 1/4/2025	3,090,099	0.03	USD 956,000	Fantasia 11.875% 1/6/2023***	47,800	0.00
USD 470,000	First Quantum Minerals 8.625% 1/6/2031	478,828	0.00	USD 250,000	Goldentree Loan Management US CLO 1 6.608% 20/4/2034	248,203	0.00
USD 638,000	Garda World Security 7.75% 15/2/2028	637,049	0.00	USD 400,000	Goldentree Loan Management US CLO 3 6.888% 20/4/2030	393,247	0.00
USD 6,195,000	Rogers Communications 2.95% 15/3/2025	5,913,364	0.04	USD 1,082,000	IHS 5.625% 29/11/2026	934,350	0.01
USD 1,632,000	Rogers Communications 3.8% 15/3/2032	1,392,394	0.01	USD 778,000	IHS 6.25% 29/11/2028	626,131	0.00
GBP 900,000	Toronto-Dominion Bank/The 2.875% 5/4/2027 [†]	1,024,269	0.01	USD 658,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	661,981	0.01
		87,956,280	0.61	USD 450,000	Madison Park Funding XIII 7.082% 19/4/2030	448,760	0.00
Cayman Islands				USD 418,056	Madison Park Funding XLI 6.957% 22/4/2027	416,141	0.00
USD 828,928	AGL CLO 5 6.988% 20/7/2034	805,681	0.01	USD 275,277	Madison Park Funding XXVI 6.831% 29/7/2030	274,562	0.00
USD 1,153,674	AGL CLO 5 7.288% 20/7/2034	1,140,214	0.01	USD 652,000	MAF Global 6.375% 20/3/2026	634,601	0.00
USD 725,000	AIMCO CLO Series 2017-A 6.638% 20/4/2034	718,258	0.01	USD 758,000	Melco Resorts Finance 5.375% 4/12/2029	634,833	0.01
USD 278,501	AIMCO CLO Series 2018-A 6.97% 17/4/2031	276,288	0.00	USD 200,000	MGM China 5.25% 18/6/2025	192,417	0.00
USD 318,000	Allegro CLO IV 7.12% 15/1/2030	315,081	0.00	USD 378,000	MGM China 5.875% 15/5/2026	361,891	0.00
USD 250,000	Allegro CLO XI 7.432% 19/1/2033	247,472	0.00	USD 250,000	Neuberger Berman Loan Advisers CLO 29 6.982% 19/10/2031	245,089	0.00
USD 1,081,525	Apidos CLO XV 6.598% 20/4/2031	1,077,510	0.01	USD 292,000	Neuberger Berman Loan Advisers CLO 37 7.038% 20/7/2031	289,691	0.00
USD 250,000	Apidos CLO XXXI 7.12% 15/4/2031	247,955	0.00	USD 236,204	Palmer Square CLO 2018-1 6.602% 18/4/2031	235,319	0.00
USD 400,000	Atrium XIII 7.107% 21/11/2030	396,929	0.00	USD 370,796	Park Avenue Institutional Advisers CLO 2016-1 7.439% 23/8/2031	365,823	0.00
USD 279,432	BlueMountain CLO 2014-2 7.338% 20/10/2030	272,650	0.00	USD 653,058	Pikes Peak CLO 1 6.787% 24/7/2031	648,934	0.01
USD 250,000	Canyon CLO 2020-3 7.27% 15/1/2034	247,281	0.00	USD 400,000	Pikes Peak CLO 8 6.758% 20/7/2034	397,753	0.00
USD 250,000	CARLYLE US CLO 2018-1 7.088% 20/4/2031	247,193	0.00	USD 241,914	Rockford Tower CLO 2018-1 6.741% 20/5/2031	241,128	0.00
USD 541,794	Catskill Park CLO 6.938% 20/4/2029	544,734	0.01	USD 402,000	Sands China 4.3% 8/1/2026 [†]	376,594	0.00
USD 692,352	Chenango Park CLO 7.12% 15/4/2030	685,759	0.01	USD 590,000	Sands China 4.875% 18/6/2030	515,619	0.00
USD 387,293	CIFC Funding 2017-III 7.388% 20/7/2030	385,388	0.00	USD 640,000	Sands China 5.65% 8/8/2028	602,736	0.01
USD 250,000	CIFC Funding 2018-II 6.628% 20/4/2031	248,937	0.00	USD 2,006,000	Seagate HDD Cayman 8.25% 15/12/2029	2,107,800	0.01
USD 405,000	CK Hutchison International 23 4.75% 21/4/2028	394,806	0.00	USD 2,591,000	Seagate HDD Cayman 8.5% 15/7/2031	2,716,161	0.02
USD 405,000	CK Hutchison International 23 4.875% 21/4/2033	390,460	0.00	USD 4,030,000	Seagate HDD Cayman 9.625% 1/12/2032	4,468,001	0.03
USD 204,845	Clear Creek CLO 6.788% 20/10/2030	204,050	0.00	USD 3,669,000	Shelf Drilling North Sea 10.25% 31/10/2025	3,684,113	0.02
USD 692,561	Cook Park CLO 6.97% 17/4/2030	683,921	0.01	USD 1,148,550	Transocean 8.75% 15/2/2030	1,180,305	0.01
USD 1,305,000	DP World Salaam 6% 1/10/2025	1,299,692	0.01	USD 1,126,000	Transocean Titan Financing 8.375% 1/2/2028	1,158,374	0.01
USD 350,000	Fantasia 7.95% 5/7/2022***	16,779	0.00	USD 1,075,805	Trinitas CLO XIV 7.613% 25/1/2034	1,063,443	0.01

[†]All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 627,088	Trinitas CLO XIV 8.613% 25/1/2034	625,800	0.01		Dominican Republic		
USD 249,139	Voya CLO 2013-3 6.721% 18/10/2031	247,990	0.00	USD 978,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	956,572	0.01
USD 822,000	Wynn Macau 5.625% 26/8/2028	722,090	0.01	USD 1,861,000	Dominican Republic International Bond 4.5% 30/1/2030	1,627,370	0.01
		38,791,718	0.26	USD 3,004,000	Dominican Republic International Bond 4.875% 23/9/2032	2,548,413	0.02
	Chile			USD 1,631,000	Dominican Republic International Bond 5.95% 25/1/2027	1,596,725	0.01
USD 1,782,000	Chile Government International Bond 4.34% 7/3/2042*	1,532,573	0.01	USD 1,161,000	Dominican Republic International Bond 6.875% 29/1/2026	1,170,392	0.01
USD 913,000	Empresa Nacional del Petroleo 3.75% 5/8/2026*	858,891	0.01	USD 515,000	Dominican Republic International Bond 7.05% 3/2/2031*	511,722	0.00
USD 725,000	Empresa Nacional del Petroleo 6.15% 10/5/2033*	717,627	0.00			8,411,194	0.06
USD 907,000	Engie Energia Chile 3.4% 28/1/2030*	760,220	0.01		Egypt		
		3,869,311	0.03	USD 978,000	Egypt Government International Bond 7.5% 16/2/2061	495,782	0.01
	Colombia			USD 864,000	Egypt Government International Bond 8.5% 31/1/2047	460,551	0.00
USD 3,588,000	Colombia Government International Bond 3.125% 15/4/2031*	2,767,245	0.02			956,333	0.01
EUR 479,000	Colombia Government International Bond 3.875% 22/3/2026	500,593	0.00		France		
USD 1,424,000	Colombia Government International Bond 3.875% 25/4/2027	1,314,153	0.01	GBP 900,000	BNP Paribas 1.875% 14/12/2027*	954,029	0.00
USD 2,315,000	Colombia Government International Bond 4.5% 28/1/2026*	2,234,183	0.02	EUR 2,900,000	BNP Paribas 2.125% 23/1/2027	2,980,655	0.02
USD 1,655,000	Colombia Government International Bond 8% 20/4/2033*	1,712,859	0.01	GBP 900,000	BNP Paribas 3.375% 23/1/2026	1,069,487	0.01
USD 1,784,000	Ecopetrol 4.125% 16/1/2025	1,728,607	0.01	EUR 5,512,000	Chrome Holdco 5% 31/5/2029	4,723,684	0.03
USD 890,000	Ecopetrol 5.875% 28/5/2045	622,462	0.01	EUR 9,782,000	Forvia 2.75% 15/2/2027	9,689,609	0.07
USD 1,403,000	Ecopetrol 8.875% 13/1/2033	1,420,537	0.01	EUR 21,789,000	Picard Groupe 3.875% 1/7/2026*	21,835,204	0.15
USD 709,000	Promigas / Gases del Pacifico 3.75% 16/10/2029*	598,042	0.00	GBP 900,000	Societe Generale 1.875% 3/10/2024*	1,087,990	0.01
USD 1,693,000	SURA Asset Management 4.875% 17/4/2024*	1,674,385	0.01	GBP 900,000	TotalEnergies Capital International 1.66% 22/7/2026	1,031,294	0.01
		14,573,066	0.10			43,371,952	0.30
	Costa Rica				Germany		
USD 748,000	Costa Rica Government International Bond 6.55% 3/4/2034	754,698	0.01	EUR 14,568,000	Adler Pelzer 9.5% 1/4/2027	14,481,931	0.10
	Cote d'Ivoire (Ivory Coast)			EUR 6,140,000	APCOA Parking 8.663% 15/1/2027	6,625,924	0.05
EUR 504,000	Ivory Coast Government International Bond 5.875% 17/10/2031	458,458	0.00	EUR 365,895,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	373,653,691	2.59
USD 3,040,000	Ivory Coast Government International Bond 6.375% 3/3/2028	2,881,282	0.02	EUR 266,280,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033*	285,148,098	1.97
		3,339,740	0.02	EUR 5,377,000	Douglas 6% 8/4/2026	5,586,691	0.04
	Czech Republic			EUR 1	Kirk Beauty SUN 8.25% 1/10/2026	1	0.00
CZK 403,320,000	Czech Republic Government Bond 2.75% 23/7/2029	16,646,356	0.12	EUR 9,782,000	TK Elevator Midco 4.375% 15/7/2027*	9,691,095	0.07
CZK 415,750,000	Czech Republic Government Bond 5% 30/9/2030	19,483,396	0.13	EUR 4,900,000	Volkswagen Bank 2.5% 31/7/2026	5,054,035	0.03
		36,129,752	0.25	EUR 3,163,000	Volkswagen Financial Services 0.875% 31/1/2028	2,969,332	0.02
						703,210,798	4.87
					Guatemala		
				USD 1,554,000	Guatemala Government Bond 3.7% 7/10/2033	1,257,318	0.01
				USD 579,000	Guatemala Government Bond 4.65% 7/10/2041	456,310	0.00
				USD 851,000	Guatemala Government Bond 5.25% 10/8/2029	810,816	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,505,000	Guatemala Government Bond 5.25% 10/8/2029*	1,433,934	0.01	EUR 410,000	OAK Hill European Credit Partners V Designated Activity 5.546% 21/1/2035	433,742	0.00
USD 725,000	Guatemala Government Bond 6.6% 13/6/2036	728,262	0.00	EUR 280,000	OAK Hill European Credit Partners VI 4.905% 20/1/2032	296,058	0.00
		4,686,640	0.03	EUR 472,000	OCP Euro CLO 2017-2 5.013% 15/1/2032	502,047	0.01
	Hong Kong			USD 512,813	Prodigy Finance CM2021-1 7.929% 25/7/2051	508,566	0.01
USD 700,000	AIA 2.7% 7/4/2026*	609,542	0.01	USD 298,886	Prodigy Finance CM2021-1 9.179% 25/7/2051	297,426	0.00
USD 500,000	AIA 4.95% 4/4/2033	490,407	0.00	USD 442,484	Prodigy Finance CM2021-1 11.329% 25/7/2051	444,580	0.00
USD 645,000	Bank of East Asia 5.825% 21/10/2025	498,163	0.00	EUR 250,000	Voya Euro CLO II 5.333% 15/7/2035	263,215	0.00
USD 306,000	Yanlord Land HK 5.125% 20/5/2026	175,185	0.00			4,773,312	0.03
		1,773,297	0.01		Isle of Man		
	Hungary			USD 1,469,000	AngloGold Ashanti 3.75% 1/10/2030	1,221,914	0.01
USD 1,729,000	Hungary Government International Bond 5.25% 16/6/2029	1,692,553	0.01	USD 1,070,000	Gohl Capital 4.25% 24/1/2027	997,079	0.01
USD 290,000	Hungary Government International Bond 5.375% 25/3/2024*	289,504	0.00			2,218,993	0.02
		1,982,057	0.01		Israel		
	India			USD 730,000	Bank Leumi Le-Israel 7.129% 18/7/2033	722,609	0.00
USD 210,000	GMR Hyderabad International Airport 4.25% 27/10/2027	187,529	0.00	USD 1,641,000	Energian Israel Finance 8.5% 30/9/2033*	1,663,563	0.01
USD 470,000	Indian Railway Finance 3.249% 13/2/2030*	407,878	0.00	USD 1,303,000	Leviathan Bond 6.75% 30/6/2030*	1,223,478	0.01
USD 300,000	Power Finance 4.5% 18/6/2029	279,174	0.00			3,609,650	0.02
USD 700,000	REC 2.75% 13/1/2027	633,318	0.01		Italy		
USD 300,000	REC 5.625% 11/4/2028	296,380	0.00	EUR 13,130,000	Azzurra Aeroporti 2.125% 30/5/2024	13,882,004	0.09
		1,804,279	0.01	EUR 2,005,000	Castor 6% 15/2/2029	1,871,891	0.01
	Indonesia			EUR 6,400,000	Castor 8.776% 15/2/2029	6,567,512	0.05
USD 820,000	Bank Negara Indonesia Persero 3.75% 30/3/2026*	763,686	0.01	EUR 13,500,000	Forno d'Asolo 9.098% 30/4/2027	13,218,702	0.09
USD 1,743,000	Freeport Indonesia 4.763% 14/4/2027*	1,681,821	0.01	EUR 6,765,000	Marcolin 6.125% 15/11/2026	6,775,198	0.05
USD 3,400,000	Indonesia Government International Bond 4.65% 20/9/2032*	3,289,238	0.02	EUR 6,914,000	Shiba Bidco 4.5% 31/10/2028*	6,712,848	0.05
IDR 388,189,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	27,055,981	0.19			49,028,155	0.34
IDR 294,964,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	22,009,581	0.15		Japan		
USD 510,000	Pertamina Geothermal Energy 5.15% 27/4/2028	504,263	0.00	EUR 1,737,000	Nissan Motor 2.652% 17/3/2026*	1,789,748	0.01
USD 1,813,000	Pertamina Persero 3.65% 30/7/2029*	1,660,874	0.01	USD 1,505,000	Rakuten 10.25% 30/11/2024*	1,519,952	0.01
USD 905,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027*	885,742	0.01	EUR 2,758,000	Takeda Pharmaceutical 2.25% 21/11/2026	2,850,272	0.02
		57,851,186	0.40			6,159,972	0.04
	Ireland				Jersey		
EUR 116,000	Avoca CLO XV 4.713% 15/4/2031	121,400	0.00	USD 1,632,000	Aptiv / Aptiv 3.25% 1/3/2032	1,384,252	0.01
EUR 1,524,000	Dell Bank International 0.5% 27/10/2026	1,479,794	0.01	EUR 3,187,000	Kane Bidco 5% 15/2/2027	3,297,663	0.02
EUR 404,000	Harvest CLO XVIII 4.863% 15/10/2030	426,484	0.00	GBP 5,786,000	Kane Bidco 6.5% 15/2/2027	6,709,933	0.04
						11,391,848	0.07
					Jordan		
				USD 670,000	Jordan Government International Bond 4.95% 7/7/2025	654,205	0.00
					Luxembourg		
				USD 570,000	Atento Luxco 1.8% 10/2/2026	5,700	0.00
				EUR 4,738,000	Becton Dickinson Euro Finance 3.553% 13/9/2029	5,065,814	0.04

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Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 17,000,000	BK LC Lux Finco1 5.25% 30/4/2029*	17,869,259	0.12	USD 305,000	Mexico Government International Bond 6.338% 4/5/2053*	304,085	0.00
USD 11,206,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	10,636,893	0.08	USD 310,000	Mexico Government International Bond 6.35% 9/2/2035	321,965	0.00
EUR 7,733,000	Herens Midco 5.25% 15/5/2029	4,516,399	0.03	EUR 343,000	Petroleos Mexicanos 3.75% 21/2/2024	366,859	0.00
USD 1,014,000	Kenbourne Invest 6.875% 26/11/2024	853,991	0.00	USD 792,000	Petroleos Mexicanos 4.25% 15/1/2025*	749,553	0.01
USD 1,286,081	MC Brazil Downstream Trading 7.25% 30/6/2031*	835,232	0.01	USD 1,957,000	Petroleos Mexicanos 5.95% 28/1/2031	1,417,944	0.01
USD 629,996	MC Brazil Downstream Trading 7.25% 30/6/2031	409,145	0.00	USD 1,631,000	Petroleos Mexicanos 6.5% 13/3/2027*	1,432,671	0.01
USD 573,000	MHP Lux 6.25% 19/9/2029	317,665	0.00	USD 2,251,000	Petroleos Mexicanos 6.7% 16/2/2032	1,704,232	0.01
USD 400,000	MHP Lux 6.95% 3/4/2026	234,272	0.00	USD 1,747,000	Petroleos Mexicanos 8.75% 2/6/2029*	1,563,146	0.01
USD 1,174,500	Millicom International Cellular 5.125% 15/1/2028*	1,057,784	0.01	USD 1,205,000	Trust Fibra Uno 4.869% 15/1/2030	1,052,893	0.01
USD 1,438,000	Puma International Financing 5% 24/1/2026	1,324,125	0.01			307,693,828	2.13
USD 202,000	Puma International Financing 5.125% 6/10/2024	200,180	0.00		Morocco		
EUR 5,376,000	Sani/Ikos Finacial 1 5.625% 15/12/2026	5,381,188	0.04	USD 758,000	Morocco Government International Bond 5.95% 8/3/2028	759,069	0.01
		48,707,647	0.34		Netherlands		
	Malaysia			USD 590,000	Braskem Netherlands Finance 7.25% 13/2/2033*	561,392	0.00
USD 600,000	CIMB Bank 2.125% 20/7/2027	536,358	0.00	USD 652,000	Braskem Netherlands Finance 8.5% 23/1/2081	652,688	0.00
USD 730,000	Dua Capital 2.78% 11/5/2031	616,857	0.00	GBP 900,000	Cooperatieve Rabobank 1.875% 12/7/2028*	981,725	0.00
USD 885,000	Khazanah Capital 4.876% 1/6/2033	863,149	0.01	EUR 6,550,000	Dufry One 2.5% 15/10/2024*	6,964,619	0.05
USD 895,000	Khazanah Global Sukuk 4.687% 1/6/2028	881,526	0.01	USD 1,210,000	Embraer Netherlands Finance 7% 28/7/2030	1,225,367	0.01
USD 800,000	TNB Global Ventures Capital 4.851% 1/11/2028	784,552	0.01	USD 470,000	Greenko Dutch 3.85% 29/3/2026*	425,453	0.00
		3,682,442	0.03	EUR 2,800,000	ING Groep 2.125% 23/5/2026	2,926,965	0.02
	Mauritius			GBP 900,000	ING Groep 3% 18/2/2026	1,060,434	0.01
USD 223,000	CA Magnum 5.375% 31/10/2026	200,308	0.00	USD 829,000	MEGlobal 2.625% 28/4/2028*	732,152	0.01
USD 630,000	Diamond II 7.95% 28/7/2026	620,643	0.00	USD 934,000	MEGlobal 2.625% 28/4/2028*	824,885	0.01
USD 360,000	HTA 7% 18/12/2025	341,647	0.00	USD 862,000	MEGlobal 4.25% 3/11/2026	827,934	0.01
USD 652,000	India Green Energy 5.375% 29/4/2024	642,220	0.01	EUR 2,863,000	Mercedes-Benz International Finance 1.375% 26/6/2026*	2,935,985	0.02
USD 262,000	India Green Power 4% 22/2/2027	232,090	0.00	USD 652,000	Metinvest 7.65% 1/10/2027	406,027	0.00
		2,036,908	0.01	USD 840,000	Minejesa Capital 4.625% 10/8/2030*	761,548	0.01
	Mexico			USD 1,632,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	1,431,770	0.01
USD 815,000	Banco Mercantil del Norte 5.875% 24/1/2027	719,686	0.01	USD 3,738,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	3,596,405	0.02
USD 1,378,000	Braskem Idesa SAPI 6.99% 20/2/2032*	822,438	0.00	USD 2,992,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	2,843,926	0.02
USD 1,722,000	Comision Federal de Electricidad 4.875% 15/1/2024	1,711,728	0.01	EUR 6,048,000	Sigma Holdco 5.75% 15/5/2026*	5,669,351	0.04
MXN 2,613,200,000	Mexican Bonos 5.75% 5/3/2026	141,314,742	0.98	EUR 1,656,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	1,545,728	0.01
MXN 645,539,900	Mexican Bonos 7.5% 26/5/2033	34,107,684	0.24	EUR 23,281,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	23,152,926	0.16
MXN 891,090,700	Mexican Bonos 7.75% 29/5/2031	48,475,551	0.33	EUR 5,532,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	6,161,118	0.04
MXN 3,074,136,800	Mexico Cetes 0% 30/5/2024	16,908,722	0.12				
MXN 9,485,316,300	Mexico Cetes 0% 25/7/2024	51,399,968	0.36				
USD 2,175,000	Mexico Government International Bond 2.659% 24/5/2031	1,801,052	0.01				
USD 1,601,000	Mexico Government International Bond 3.75% 11/1/2028	1,518,909	0.01				

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,893,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	3,292,718	0.02		Philippines		
USD 700,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	742,598	0.01	USD 800,000	Philippine Government International Bond 2.65% 10/12/2045	519,192	0.00
USD 1,644,000	Trivium Packaging Finance 5.5% 15/8/2026	1,553,781	0.01	USD 756,000	Rizal Commercial Banking 6.5% 27/8/2025	692,526	0.00
GBP 400,000	Volkswagen Financial Services 1.875% 3/12/2024	480,422	0.00			1,211,718	0.00
GBP 400,000	Volkswagen Financial Services 4.25% 9/10/2025	486,991	0.01		Poland		
EUR 25,365,000	Ziggo 2.875% 15/1/2030*	22,806,623	0.16	EUR 920,000	Republic of Poland Government International Bond 4.25% 14/2/2043	975,706	0.01
		95,051,531	0.66	USD 692,000	Republic of Poland Government International Bond 4.875% 4/10/2033*	671,887	0.00
	Nigeria			USD 1,058,000	Republic of Poland Government International Bond 5.5% 4/4/2053	1,031,116	0.01
USD 1,575,000	Nigeria Government International Bond 7.625% 28/11/2047*	1,081,789	0.01			2,678,709	0.02
USD 1,050,000	Nigeria Government International Bond 8.375% 24/3/2029	925,323	0.00		Romania		
		2,007,112	0.01	EUR 1,044,000	Romanian Government International Bond 2.124% 16/7/2031*	862,906	0.01
	Oman			EUR 1,880,000	Romanian Government International Bond 2.5% 8/2/2030	1,707,614	0.01
USD 1,631,000	Oman Government International Bond 6.5% 8/3/2047*	1,535,203	0.01	EUR 1,787,000	Romanian Government International Bond 2.875% 11/3/2029*	1,711,144	0.01
USD 1,957,000	Oman Government International Bond 6.75% 17/1/2048*	1,892,488	0.01	USD 1,722,000	Romanian Government International Bond 5.25% 25/11/2027	1,692,330	0.01
USD 781,000	Oman Sovereign Sukuk 4.397% 1/6/2024*	769,101	0.01			5,973,994	0.04
USD 652,000	OQ SAOC 5.125% 6/5/2028	624,427	0.00		Saudi Arabia		
		4,821,219	0.03	USD 2,008,000	Saudi Government International Bond 4.5% 17/4/2030*	1,959,838	0.01
	Panama			USD 1,523,000	Saudi Government International Bond 5% 18/1/2053*	1,356,041	0.01
USD 652,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	489,313	0.00			3,315,879	0.02
USD 2,115,000	Panama Government International Bond 3.16% 23/1/2030*	1,840,610	0.01		Senegal		
USD 794,000	Panama Government International Bond 3.875% 17/3/2028	747,539	0.01	USD 1,022,000	Senegal Government International Bond 6.25% 23/5/2033*	838,357	0.01
USD 1,802,000	Panama Government International Bond 6.4% 14/2/2035	1,850,490	0.01		Singapore		
USD 1,445,000	Panama Government International Bond 6.853% 28/3/2054	1,472,166	0.01	USD 250,000	ABJA Investment 5.45% 24/1/2028	245,602	0.00
		6,400,118	0.04	USD 500,000	BOC Aviation 3.5% 18/9/2027*	466,845	0.00
	Paraguay			USD 745,000	Continuum Energy Aura 9.5% 24/2/2027	740,820	0.00
USD 1,381,000	Paraguay Government International Bond 5.6% 13/3/2048	1,186,804	0.01	USD 500,000	DBS 3.3% 27/2/2025	474,533	0.00
	Peru			USD 836,784	LLPL Capital 6.875% 4/2/2039*	742,960	0.01
USD 1,732,000	Financiera de Desarrollo 4.75% 15/7/2025*	1,698,685	0.01	USD 1,882,000	Pfizer Investment Enterprises 4.75% 19/5/2033	1,853,839	0.01
USD 3,061,000	Peruvian Government International Bond 1.862% 1/12/2032*	2,311,361	0.02	USD 656,000	Theta Capital 8.125% 22/1/2025	529,746	0.01
USD 1,606,000	Peruvian Government International Bond 2.783% 23/1/2031	1,363,486	0.01	USD 200,000	TML 4.35% 9/6/2026	184,562	0.00
		5,373,532	0.04			5,238,907	0.03
					South Africa		
				ZAR 238,000,884	Republic of South Africa Government Bond 8% 31/1/2030	11,365,670	0.08

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
ZAR 24,577,105	Republic of South Africa Government Bond 8.25% 31/3/2032	1,111,333	0.01	EUR 1,660,000	Verisure 7.125% 1/2/2028*	1,824,728	0.01
ZAR 99,876,273	Republic of South Africa Government Bond 8.75% 31/1/2044*	3,868,651	0.02	EUR 3,262,000	Verisure 9.25% 15/10/2027	3,773,804	0.03
ZAR 566,637,510	Republic of South Africa Government Bond 9% 31/1/2040*	23,105,021	0.16	EUR 9,192,000	Verisure Midholding 5.25% 15/2/2029*	8,711,754	0.06
ZAR 518,166,988	Republic of South Africa Government Bond 10.5% 21/12/2026	28,854,860	0.20			32,632,158	0.23
USD 1,419,000	Republic of South Africa Government International Bond 4.85% 30/9/2029*	1,252,225	0.01	Switzerland			
USD 2,265,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,506,769	0.01	USD 3,048,000	Credit Suisse 2.95% 9/4/2025	2,893,688	0.02
USD 1,370,000	Republic of South Africa Government International Bond 5.875% 20/4/2032*	1,215,724	0.01	USD 3,025,000	Credit Suisse 5% 9/7/2027	2,939,206	0.02
		72,280,253	0.50	USD 2,777,000	Credit Suisse 7.95% 9/1/2025	2,831,047	0.02
	South Korea			EUR 5,840,000	UBS 0.65% 14/1/2028	5,607,684	0.04
USD 1,410,000	GS Caltex 5.375% 7/8/2028	1,399,947	0.01			14,271,625	0.10
USD 200,000	Korea National Oil 4.75% 3/4/2026*	196,756	0.00	Thailand			
USD 200,000	Korea National Oil 4.875% 3/4/2028	197,562	0.00	USD 372,000	Bangkok Bank 3.733% 25/9/2034	316,390	0.00
USD 730,000	LG Chem 2.375% 7/7/2031*	587,474	0.01	USD 500,000	Bangkok Bank 5% 23/9/2025*	473,500	0.00
USD 467,000	POSCO 5.625% 17/1/2026*	467,432	0.00	USD 550,000	GC Treasury Center 2.98% 18/3/2031	437,660	0.00
USD 504,000	POSCO 5.75% 17/1/2028	507,684	0.00	USD 564,000	Kasikornbank 3.343% 2/10/2031	506,097	0.01
USD 200,000	POSCO 5.875% 17/1/2033	206,239	0.00	USD 262,000	Krung Thai Bank 4.4% 25/3/2026	238,420	0.00
USD 750,000	SK Hynix 2.375% 19/1/2031	581,539	0.01	USD 600,000	Minor International 2.7% 19/4/2026	547,770	0.01
USD 1,900,000	SK Hynix 6.375% 17/1/2028	1,922,743	0.01	USD 201,000	Muang Thai Life Assurance 3.552% 27/1/2037	178,608	0.00
		6,067,376	0.04			2,698,445	0.02
	Spain			Ukraine			
USD 777,333	AI Candelaria Spain 7.5% 15/12/2028*	722,360	0.00	USD 2,397,000	Ukraine Government International Bond 7.253% 15/3/2035	649,132	0.01
GBP 3,100,000	Banco Santander 3.125% 6/10/2026	3,636,338	0.03	USD 978,000	Ukraine Government International Bond 7.75% 1/9/2025	317,850	0.00
EUR 2,700,000	Banco Santander 3.625% 27/9/2026	2,894,917	0.02	USD 1,370,000	Ukraine Government International Bond 7.75% 1/9/2026	399,355	0.00
EUR 188,861,000	Spain Government Bond 2.55% 31/10/2032	191,276,710	1.32	USD 1,079,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	798,460	0.01
EUR 18,049,000	Spain Government Bond 2.9% 31/10/2046	16,497,879	0.12			2,164,797	0.02
EUR 165,320,000	Spain Government Bond 3.15% 30/4/2033	174,903,280	1.21	United Arab Emirates			
EUR 13,935,000	Spain Government Bond 3.45% 30/7/2066	13,211,390	0.09	USD 341,000	Abu Dhabi National Energy 4.696% 24/4/2033	335,032	0.00
EUR 18,712,000	Spain Government Bond 3.9% 30/7/2039	20,361,384	0.14	USD 1,002,000	MDGH GMTN RSC 4.375% 22/11/2033	947,391	0.01
GBP 1,800,000	Telefonica Emisiones 5.375% 2/2/2026	2,252,801	0.02			1,282,423	0.01
		425,757,059	2.95	United Kingdom			
	Sweden			EUR 3,106,000	Barclays 0.877% 28/1/2028	2,987,188	0.02
GBP 900,000	Swedbank 1.375% 8/12/2027	974,361	0.01	GBP 900,000	Barclays 3% 8/5/2026	1,043,698	0.01
EUR 16,053,000	Verisure 3.25% 15/2/2027*	15,705,094	0.11	GBP 900,000	Barclays 3.25% 12/2/2027	1,024,514	0.01
EUR 1,603,000	Verisure 3.875% 15/7/2026	1,642,417	0.01	EUR 11,535,000	BCP V Modular Services Finance 6.75% 30/11/2029	9,316,675	0.07
				GBP 8,806,000	BCP V Modular Services Finance II 6.125% 30/11/2028	9,181,507	0.06
				GBP 1,643,000	BG Energy Capital 5.125% 1/12/2025	2,057,830	0.01
				GBP 4,935,000	Boparan Finance 7.625% 30/11/2025	4,214,036	0.03
				EUR 3,586,000	BP Capital Markets 2.519% 7/4/2028	3,693,092	0.03
				GBP 9,803,000	Deuce Finco 5.5% 15/6/2027	10,694,543	0.07

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,000,000	HSBC 1.75% 24/7/2027	1,114,570	0.01	EUR 9,782,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	8,815,156	0.06
EUR 2,773,000	HSBC 3.019% 15/6/2027	2,895,567	0.02	USD 5,690,000	AREIT 2022-CRE7 7.556% 17/6/2039	5,692,237	0.04
EUR 3,233,000	INEOS Finance 3.375% 31/3/2026*	3,316,936	0.02	USD 305,000	Arsenal AIC Parent 8% 1/10/2030	311,091	0.00
EUR 3,111,000	INEOS Finance 6.625% 15/5/2028*	3,350,844	0.02	GBP 1,770,000	AT&T 2.9% 4/12/2026	2,032,327	0.01
USD 6,536,000	INEOS Finance 6.75% 15/5/2028*	6,248,216	0.05	GBP 900,000	AT&T 5.5% 15/3/2027*	1,112,370	0.01
GBP 900,000	Informa 3.125% 5/7/2026	1,051,949	0.00	USD 842,000	Azul Investments 5.875% 26/10/2024	774,640	0.01
GBP 4,843,000	Inspired Entertainment Financing 7.875% 1/6/2026	5,858,175	0.04	USD 756,000	Azul Secured Finance 11.93% 28/8/2028*	752,866	0.01
GBP 1,800,000	Lloyds Banking 2.25% 16/10/2024	2,186,590	0.01	USD 460,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	409,741	0.00
GBP 5,895,000	Marks & Spencer 3.75% 19/5/2026*	6,925,115	0.05	USD 1,210,000	BANK 2017-BNK9 3.538% 15/11/2054	1,112,828	0.01
EUR 4,020,000	National Grid 0.163% 20/1/2028*	3,706,789	0.02	USD 783,000	Bank of America 1.898% 23/7/2031	618,706	0.00
GBP 900,000	NatWest 2.875% 19/9/2026	1,054,898	0.01	USD 2,317,000	Bank of America 1.922% 24/10/2031	1,816,090	0.01
GBP 900,000	NatWest 3.125% 28/3/2027	1,045,274	0.01	EUR 2,844,000	Bank of America 1.949% 27/10/2026	2,939,246	0.02
GBP 18,068,000	Punch Finance 6.125% 30/6/2026*	20,010,909	0.14	USD 3,641,000	Bank of America 2.496% 13/2/2031	3,028,660	0.02
GBP 900,000	Santander UK 3.625% 14/1/2026	1,063,016	0.01	USD 2,552,000	Bank of America 2.592% 29/4/2031	2,124,558	0.01
GBP 83,525,396	United Kingdom Gilt 0.5% 22/10/2061	31,308,473	0.22	USD 189,655	Bayview Commercial Asset Trust 2005-3 6.129% 25/11/2035	173,068	0.00
GBP 160,970,000	United Kingdom Gilt 1.25% 22/7/2027*	180,620,103	1.25	USD 209,101	Bayview Commercial Asset Trust 2006-3 5.769% 25/10/2036	194,651	0.00
USD 1,161,000	Vedanta Resources Finance II 8.95% 11/3/2025	761,558	0.01	USD 2,951,000	BBCMS 2018-TALL Mortgage Trust 6.629% 15/3/2037	2,252,295	0.02
USD 500,000	Vedanta Resources Finance II 13.875% 21/1/2024*	430,375	0.00	EUR 2,217,000	Becton Dickinson 0.034% 13/8/2025*	2,232,814	0.02
GBP 9,782,000	Virgin Media Secured Finance 5% 15/4/2027	11,327,539	0.08	USD 3,692,000	Becton Dickinson 3.7% 6/6/2027	3,493,155	0.02
		328,489,979	2.28	USD 610,912	BHMS 2018-ATLS 6.857% 15/7/2035	600,449	0.00
	United States			USD 1,715,558	BHMS 2018-ATLS 7.507% 15/7/2035	1,648,765	0.01
USD 2,640,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	2,328,909	0.02	USD 2,648,000	Big River Steel / BRS Finance 6.625% 31/1/2029	2,636,468	0.02
EUR 2,771,000	AbbVie 1.375% 17/5/2024	2,950,299	0.02	USD 4,247,000	Broadcom 1.95% 15/2/2028	3,682,664	0.03
USD 9,155,000	AbbVie 2.6% 21/11/2024	8,827,840	0.06	USD 1,870,000	Broadcom 2.45% 15/2/2031	1,508,360	0.01
USD 988,959	AccessLex Institute 5.953% 25/5/2036	961,461	0.01	USD 1,605,000	Broadcom 4.15% 15/11/2030	1,467,767	0.01
USD 1,206,000	Affinity Interactive 6.875% 15/12/2027	1,070,637	0.01	USD 2,289,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	2,173,310	0.01
USD 425,000	Alexander Funding Trust II 7.467% 31/7/2028	429,662	0.00	USD 2,281,200	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	2,058,903	0.01
USD 1,769,000	Allegiant Travel 7.25% 15/8/2027	1,733,275	0.01	USD 5,393,000	Calumet Specialty Products Partners / Calumet Finance 9.75% 15/7/2028	5,373,358	0.04
USD 11,736,000	Allegiant Travel 8.5% 5/2/2024	11,762,054	0.08	USD 860,545	CAMB Commercial Mortgage Trust 2019-LIFE 7.575% 15/12/2037	849,869	0.01
EUR 7,005,000	American Tower 0.45% 15/1/2027	6,679,904	0.05	USD 1,986,000	Carrols Restaurant 5.875% 1/7/2029	1,710,939	0.01
USD 6,695,000	American Tower 5.25% 15/7/2028	6,590,216	0.05				
USD 1,632,000	Amgen 2% 15/1/2032	1,281,036	0.01				
USD 1,605,000	Amgen 2.3% 25/2/2031	1,325,714	0.01				
USD 4,943,000	Amgen 3.35% 22/2/2032	4,315,730	0.03				
USD 9,986,000	Amgen 5.15% 2/3/2028	9,968,629	0.07				
GBP 900,000	Amgen 5.5% 7/12/2026*	1,135,152	0.01				
USD 970,000	Amkor Technology 6.625% 15/9/2027	970,940	0.01				

*All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 527,428	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	426,692	0.00	USD 2,034,000	Emerald Debt Merger Sub 6.625% 15/12/2030	2,001,582	0.01
USD 1,661,000	CDI Escrow Issuer 5.75% 1/4/2030	1,552,099	0.01	USD 655,000	EQM Midstream Partners 7.5% 1/6/2027	661,357	0.00
USD 670,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	679,048	0.00	USD 700,000	EQM Midstream Partners 7.5% 1/6/2030	718,691	0.00
EUR 2,840,000	Citigroup 1.25% 6/7/2026	2,922,547	0.02	USD 3,245,000	Equinix 1% 15/9/2025	2,959,600	0.02
GBP 1,372,000	Citigroup 1.75% 23/10/2026	1,538,160	0.01	USD 3,387,000	Equinix 1.55% 15/3/2028	2,858,997	0.02
USD 2,148,000	Citigroup 2.561% 1/5/2032	1,730,854	0.01	USD 2,335,000	Equinix 2.9% 18/11/2026	2,156,997	0.01
USD 3,264,000	Citigroup 2.572% 3/6/2031	2,697,681	0.02	USD 11,876,000	EquipmentShare.com 9% 15/5/2028	11,812,530	0.08
USD 2,979,000	Citigroup 2.666% 29/1/2031	2,497,590	0.02	USD 1,055,346	Fannie Mae-Aces 3.866% 25/9/2030	995,763	0.01
USD 802,000	Citigroup 3.98% 20/3/2030	737,209	0.01	EUR 2,958,000	Fidelity National Information Services 1.5% 21/5/2027	2,945,996	0.02
USD 1,223,900	Citigroup CCommercial Mortgage Trust 2018-C6 4.412% 10/11/2051	1,154,155	0.01	USD 35,443,780	Freddie Mac Multifamily Structured Pass Through Certificates 0.941% 25/5/2029	1,220,241	0.01
USD 6,657,000	Civitas Resources 8.375% 1/7/2028	6,843,419	0.05	USD 31,539,450	Freddie Mac Multifamily Structured Pass Through Certificates 1.132% 25/10/2030	1,756,634	0.01
USD 3,330,000	Cloud Software 6.5% 31/3/2029	2,978,560	0.02	USD 4,873,647	Freddie Mac Multifamily Structured Pass Through Certificates 1.528% 25/7/2030	360,140	0.00
EUR 1,666,000	Comcast 0.25% 14/9/2029	1,481,746	0.01	USD 22,579,134	Freddie Mac Multifamily Structured Pass Through Certificates 1.644% 25/1/2030	1,723,621	0.01
USD 2,220,256	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	2,154,477	0.02	USD 9,628,434	Freddie Mac Multifamily Structured Pass Through Certificates 1.697% 25/4/2030	776,541	0.01
USD 1,270,000	Concentrix 6.6% 2/8/2028	1,243,544	0.01	USD 5,508,048	Freddie Mac Multifamily Structured Pass Through Certificates 1.813% 25/4/2030	465,644	0.00
USD 2,580,000	Concentrix 6.65% 2/8/2026	2,581,773	0.02	USD 1,530,711	Freddie Mac STACR REMIC Trust 2022-DNA1 8.688% 25/1/2042	1,521,151	0.01
EUR 8,101,000	Coty 3.875% 15/4/2026*	8,549,461	0.06	USD 2,204,000	Freedom Mortgage 8.125% 15/11/2024	2,195,856	0.02
USD 644,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	642,198	0.00	USD 1,102,000	Freedom Mortgage 8.25% 15/4/2025	1,085,740	0.01
USD 2,696,000	Crown Castle 2.9% 15/3/2027	2,473,245	0.02	USD 3,945,000	Frontier Communications 5.875% 15/10/2027*	3,594,929	0.02
USD 402,545	CSAIL 2016-C5 Commercial Mortgage Trust 4.798% 15/11/2048	362,059	0.00	USD 5,945,000	Frontier Communications 8.625% 15/3/2031	5,708,053	0.04
USD 4,695,000	CSC 5.25% 1/6/2024	4,459,794	0.03	USD 7,070,000	Frontier Communications 8.75% 15/5/2030	6,863,538	0.05
USD 5,958,000	CSC 5.5% 15/4/2027	5,141,846	0.04	USD 6,385,000	Frontier Florida 6.86% 1/2/2028	5,955,481	0.04
USD 771,000	DAE Funding 1.55% 1/8/2024	737,747	0.01	USD 3,810,000	Frontier North 6.73% 15/2/2028	3,475,349	0.02
USD 390,000	DAE Funding 2.625% 20/3/2025*	367,023	0.00	USD 6,367,781	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	6,399,632	0.05
USD 593,946	DBGS 2018-BIOD Mortgage Trust 6.409% 15/5/2035	592,015	0.00	USD 254,000	Full House Resorts 8.25% 15/2/2028*	226,223	0.00
USD 1,200,964	DBGS 2018-BIOD Mortgage Trust 6.906% 15/5/2035	1,178,059	0.01	USD 823,000	GCI 4.75% 15/10/2028	714,878	0.01
USD 5,354,649	DBGS 2018-BIOD Mortgage Trust 7.606% 15/5/2035	5,219,043	0.04	USD 662,000	Gen Digital 6.75% 30/9/2027	662,350	0.00
USD 1,341,475	DBWF 2018-GLKS Mortgage Trust 6.811% 19/12/2030	1,330,248	0.01	USD 4,602,000	Gen Digital 7.125% 30/9/2030	4,642,746	0.04
USD 1,010,000	DBWF 2018-GLKS Mortgage Trust 7.211% 19/12/2030	999,874	0.01	EUR 4,691,000	General Mills 0.125% 15/11/2025	4,698,851	0.03
USD 2,204,000	Dell International / EMC 4% 15/7/2024	2,171,451	0.01	EUR 3,663,000	General Mills 0.45% 15/1/2026	3,667,807	0.03
USD 2,884,000	Dell International / EMC 5.25% 1/2/2028	2,874,596	0.02	USD 3,325,000	General Motors Financial 5.4% 6/4/2026	3,285,772	0.02
USD 3,327,000	DISH Network 0% 15/12/2025	2,158,859	0.02				
EUR 2,798,000	Duke Energy 3.1% 15/6/2028	2,888,106	0.02				
USD 3,652,000	Earthstone Energy 8% 15/4/2027*	3,728,345	0.03				
USD 8,288,000	Elevance Health 3.65% 1/12/2027	7,813,173	0.05				
USD 2,968,000	Elevance Health 4.9% 8/2/2026	2,927,326	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,377,000	Global Payments 4.875% 17/3/2031	1,494,405	0.01	USD 6,196,000	Morgan Stanley Bank 4.754% 21/4/2026	6,108,558	0.04
EUR 3,236,000	Goldman Sachs 0.25% 26/1/2028*	2,975,936	0.02	USD 395,094	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.468% 15/5/2048	337,984	0.00
USD 3,244,000	Goldman Sachs 1.093% 9/12/2026	2,910,176	0.02	USD 2,057,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	1,920,011	0.01
USD 3,264,000	Goldman Sachs 1.992% 27/1/2032	2,544,031	0.02	USD 1,299,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	1,121,315	0.01
USD 2,407,000	Goldman Sachs 2.615% 22/4/2032	1,949,570	0.01	EUR 1,984,000	Nasdaq 4.5% 15/2/2032	2,190,158	0.02
GBP 900,000	Goldman Sachs 7.25% 10/4/2028*	1,187,029	0.01	USD 3,024,000	Nationstar Mortgage 5.125% 15/12/2030	2,554,728	0.02
USD 3,602,965	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	2,753,806	0.02	USD 3,475,000	Nationstar Mortgage 5.5% 15/8/2028	3,161,816	0.02
USD 11,074,000	GoTo 5.5% 1/9/2027	6,488,079	0.04	USD 428,000	Nationstar Mortgage 6% 15/1/2027	408,059	0.00
USD 667,000	GraTech Global Enterprises 9.875% 15/12/2028	647,244	0.00	EUR 5,362,000	Netflix 3.625% 15/5/2027*	5,743,972	0.04
USD 4,197,000	HCA 3.5% 1/9/2030	3,668,003	0.03	USD 2,974,000	Netflix 4.875% 15/4/2028	2,927,415	0.02
USD 5,133,000	HCA 5.375% 1/2/2025	5,099,319	0.04	USD 1,384,000	New Home 8.25% 15/10/2027	1,325,533	0.01
USD 4,011,000	HCA 5.625% 1/9/2028	4,000,578	0.03	USD 3,562,000	Northern States Power 4.5% 1/6/2052	3,079,680	0.02
USD 546,920	Hudson Yards 2016-10HY Mortgage Trust 3.076% 10/8/2038	449,649	0.00	USD 2,805,000	NRG Energy 7% 15/3/2033	2,771,284	0.02
USD 1,684,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	1,567,875	0.01	USD 1,968,000	Olympus Water US 7.125% 1/10/2027*	1,841,453	0.01
EUR 2,721,000	International Business Machines 3.375% 6/2/2027	2,920,202	0.02	USD 11,580,000	Olympus Water US 9.75% 15/11/2028	11,675,442	0.08
USD 772,280	JP Morgan Chase Commercial Mortgage Trust 2018-WPT 8.055% 5/7/2033	651,596	0.00	USD 2,070,000	Oncor Electric Delivery 4.1% 15/11/2048	1,698,321	0.01
GBP 2,250,000	JPMorgan Chase 0.991% 28/4/2026	2,632,462	0.02	USD 5,974,000	ONEOK Partners 4.9% 15/3/2025	5,878,754	0.04
EUR 2,960,000	JPMorgan Chase 1.09% 11/3/2027	2,974,253	0.02	USD 4,065,000	Oracle 2.3% 25/3/2028	3,576,406	0.02
USD 3,264,000	JPMorgan Chase 1.764% 19/11/2031	2,555,470	0.02	USD 5,808,000	Oracle 2.875% 25/3/2031	4,908,741	0.04
GBP 549,000	Kraft Heinz Foods 4.125% 1/7/2027	658,327	0.01	USD 2,571,000	Oracle 2.95% 1/4/2030	2,227,320	0.02
USD 1,333,000	Level 3 Financing 3.4% 1/3/2027	1,220,443	0.01	USD 133,000	Pacific Gas and Electric 3.25% 16/2/2024	131,375	0.00
USD 2,048,000	Lightning eMotors 7.5% 15/5/2024	921,600	0.01	USD 3,248,000	Pacific Gas and Electric 3.3% 1/12/2027	2,892,602	0.02
USD 10,668,000	Lions Gate Capital 5.5% 15/4/2029	6,456,850	0.04	USD 1,265,000	Pacific Gas and Electric 6.1% 15/1/2029	1,249,732	0.01
USD 1,632,000	Lowe's 2.625% 1/4/2031	1,370,350	0.01	USD 1,632,000	Pacific Gas and Electric 6.4% 15/6/2033	1,615,297	0.01
USD 7,438,000	Lowe's 4.8% 1/4/2026	7,347,950	0.05	USD 545,000	Palomino Funding Trust I 7.233% 17/5/2028	552,012	0.00
USD 13,761,000	Mauser Packaging Solutions 7.875% 15/8/2026	13,535,747	0.09	USD 3,600,000	Paramount Global 6.375% 30/3/2062	2,977,740	0.02
USD 1,752,000	Medline Borrower 3.875% 1/4/2029	1,526,813	0.01	USD 2,957,000	Penske Truck Leasing / PTL Finance 5.75% 24/5/2026	2,935,157	0.02
EUR 3,595,000	Morgan Stanley 1.342% 23/10/2026*	3,659,722	0.03	USD 557,000	Periama 5.95% 19/4/2026*	531,244	0.00
USD 866,000	Morgan Stanley 2.239% 21/7/2032	681,292	0.00	USD 8,963,000	Pitney Bowes 6.875% 15/3/2027*	6,797,539	0.05
USD 327,000	Morgan Stanley 2.699% 22/1/2031	275,267	0.00	EUR 2,739,000	PPG Industries 1.875% 1/6/2025	2,866,646	0.02
USD 4,538,000	Morgan Stanley 3.62% 17/4/2025*	4,468,347	0.03	EUR 1,884,000	Procter & Gamble 4.875% 11/5/2027*	2,147,617	0.02
				USD 1,025,000	Prologis 2.25% 15/1/2032	823,230	0.01
				USD 1,357,000	Rain Carbon 12.25% 1/9/2029	1,403,125	0.01
				USD 6,812,000	Rand Parent 8.5% 15/2/2030*	6,503,172	0.05

* All or a portion of this security represents a security on loan.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 9,475,028	Ready Capital Mortgage Financing 2022-FL10 7.867% 25/10/2039	9,481,628	0.07	USD 72,000,000	United States Treasury Bill 0% 28/9/2023	71,714,542	0.50
USD 3,745,000	Regal Rexnord 6.05% 15/2/2026	3,726,594	0.03	USD 18,000,000	United States Treasury Bill 0% 3/10/2023 [*]	17,915,146	0.12
USD 4,173,000	RingCentral 8.5% 15/8/2030	4,116,936	0.03	USD 50,000,000	United States Treasury Bill 0% 5/10/2023	49,750,352	0.34
USD 5,325,000	Sabre GBLB 7.375% 1/9/2025	5,239,326	0.03	USD 118,000,000	United States Treasury Bill 0% 10/10/2023	117,325,680	0.81
USD 728,000	Sabre GBLB 9.25% 15/4/2025	717,893	0.00	USD 100,000,000	United States Treasury Bill 0% 12/10/2023	99,396,104	0.69
USD 3,656,000	Sabre GBLB 11.25% 15/12/2027	3,487,683	0.02	USD 1,186,000	United States Treasury Bill 0% 14/11/2023	1,173,161	0.01
USD 326,000	Sasol Financing USA 4.375% 18/9/2026	292,147	0.00	USD 18,591,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	18,560,540	0.13
USD 1,272,000	Sasol Financing USA 6.5% 27/9/2028 [*]	1,154,664	0.02	USD 111,120,200	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024 ^{*,†}	131,528,176	0.91
USD 1,796,000	Sasol Financing USA 8.75% 3/5/2029 [*]	1,762,325	0.01	USD 178,516,800	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2024 [*]	230,262,646	1.59
USD 558,000	Service Properties Trust 4.35% 1/10/2024	537,279	0.00	USD 61,108,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	57,608,859	0.40
USD 1,723,000	Service Properties Trust 4.5% 15/3/2025	1,633,856	0.01	USD 22,961,000	United States Treasury Note/Bond 2.375% 15/2/2042 ^{*,†}	17,077,244	0.12
USD 2,654,000	Service Properties Trust 7.5% 15/9/2025	2,635,240	0.02	USD 55,520,200	United States Treasury Note/Bond 3.25% 15/5/2042 [†]	47,402,539	0.33
USD 562,000	SierraCol Energy Andina 6% 15/6/2028	424,681	0.00	USD 27,945,800	United States Treasury Note/Bond 3.375% 15/8/2042 [†]	24,253,898	0.17
USD 860,000	SK Battery America 2.125% 26/1/2026	771,411	0.01	USD 219,770,000	United States Treasury Note/Bond 4% 30/6/2028 ^{*,†}	216,894,103	1.50
USD 7,349,990	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	7,778,304	0.05	USD 292,652,100	United States Treasury Note/Bond 4% 31/7/2028 [*]	290,525,801	2.01
USD 7,193,108	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	5,984,472	0.04	USD 43,135,600	United States Treasury Note/Bond 4% 15/11/2052 ^{*,†}	41,649,444	0.29
USD 1,499,000	Southern California Edison 1.1% 1/4/2024	1,458,033	0.01	USD 4,006,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	3,992,792	0.03
USD 3,584,000	Southern California Edison 5.3% 1/3/2028	3,593,986	0.03	USD 2,381,000	USB Capital IX 6.59% 2/10/2023	1,794,226	0.01
USD 6,575,000	Spirit AeroSystems 7.5% 15/4/2025 [*]	6,497,468	0.04	GBP 900,000	Verizon Communications 1.125% 3/11/2028 [*]	903,057	0.01
USD 715,000	Spirit AeroSystems 9.375% 30/11/2029	744,729	0.01	USD 7,003,000	Verizon Communications 2.55% 21/3/2031	5,762,606	0.04
USD 5,513,000	Sprint 7.875% 15/9/2023	5,509,334	0.04	GBP 238,000	Verizon Communications 4.073% 18/6/2024	297,718	0.00
USD 1,360,625	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	1,346,808	0.01	EUR 2,587,000	Verizon Communications 4.25% 31/10/2030	2,835,561	0.02
USD 324,000	Steel Dynamics 5% 15/12/2026	317,887	0.00	USD 395,000	Viasat 5.625% 15/9/2025	373,062	0.00
USD 526,000	Stem 0.5% 1/12/2028	321,148	0.00	USD 3,568,000	Viasat 5.625% 15/4/2027	3,188,731	0.02
USD 4,256,000	Tenneco 8% 17/11/2028	3,502,092	0.02	USD 1,550,000	Vistra Operations 5.125% 13/5/2025	1,510,824	0.01
EUR 2,978,000	Thermo Fisher Scientific 1.375% 12/9/2028	2,902,688	0.02	USD 7,002,000	Vistra Operations 5.625% 15/2/2027	6,746,716	0.05
USD 3,787,000	T-Mobile USA 2.7% 15/3/2032	3,084,392	0.02	USD 3,286,000	VMware 1.4% 15/8/2026	2,909,765	0.02
USD 2,434,000	T-Mobile USA 3.5% 15/4/2031	2,126,114	0.01	USD 1,632,000	VMware 2.2% 15/8/2031	1,272,809	0.01
USD 2,579,000	T-Mobile USA 4.95% 15/3/2028	2,540,518	0.02	USD 1,350,000	VNDO Trust 2016-350P 4.033% 10/1/2035	1,180,037	0.01
USD 2,919,915	Topaz Solar Farms 5.75% 30/9/2039	2,763,685	0.02	EUR 2,955,000	Wells Fargo 1.375% 26/10/2026	2,947,013	0.02
USD 217,000,000	United States Treasury Bill 0% 5/9/2023	216,873,958	1.50	EUR 4,515,000	Wells Fargo 1.5% 24/5/2027	4,458,955	0.03
USD 94,000,000	United States Treasury Bill 0.00% 12/9/2023	93,849,532	0.65				
USD 50,000,000	United States Treasury Bill 0% 19/9/2023	49,868,219	0.34				
USD 116,000,000	United States Treasury Bill 0% 21/9/2023	115,660,055	0.80				

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.
^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,938,000	Wells Fargo 4.808% 25/7/2028	5,758,568	0.04	CERTIFICATES OF DEPOSIT			
USD 2,000,000	Wells Fargo Commercial Mortgage Trust 2015-C28 3.872% 15/5/2048	1,877,353	0.01	United States			
USD 796,545	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	660,664	0.00	USD 22,730,000	Citibank (New York Branch) 5% 21/9/2023	22,721,561	0.16
USD 1,318,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,114,821	0.01	Total Certificates of Deposit			
USD 2,226,000	Welltower 4% 1/6/2025	2,157,191	0.01	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
USD 175,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	172,781	0.00	13,975,824,644 96.68			
USD 9,250,000	Xerox 5% 15/8/2025	8,828,061	0.06	Other Transferable Securities			
		2,550,837,981	17.65	COMMON / PREFERRED STOCKS (SHARES) & WARRANTS			
Uruguay				Australia			
USD 1,774,000	Uruguay Government International Bond 5.75% 28/10/2034 [†]	1,905,728	0.01	9,488,465	Quintis Pty**	61	0.00
Total Bonds				Cayman Islands			
		5,376,205,649	37.18	609	Marco Polo Investment**	-	0.00
COMMERCIAL PAPER				India			
France				2,463	Think & Learn Pvt**	1,860,851	0.01
USD 12,174,000	Societe Generale 0% 6/3/2024	11,813,984	0.08	3,482	Think & Learn Pvt**	2,630,727	0.02
Germany				4,491,578 0.03			
USD 33,182,000	Bayer 0% 1/9/2023	33,171,944	0.23	United Kingdom			
Switzerland				413,408	10X Future Technologies**	7,955,180	0.06
USD 8,710,000	UBS (London Branch) 0% 18/6/2024	8,307,701	0.06	United States			
USD 8,710,000	UBS (London Branch) 0% 25/6/2024	8,298,307	0.06	63,622	Aiven**	5,370,333	0.04
		16,606,008	0.12	21,376	Breeze Aviation**	6,730,234	0.05
United States				188,149	ByteDance**	32,679,567	0.23
USD 16,241,000	3M 0% 7/9/2023	16,221,958	0.11	45,635	Caresyntax**	4,360,424	0.03
USD 31,041,000	AT&T 0% 19/12/2023	30,501,484	0.21	6,574	Caresyntax**	526,906	0.00
USD 5,475,000	AT&T 0% 20/12/2023	5,378,949	0.04	5,179	Caresyntax (Wts 21/6/2033)**	494,802	0.00
USD 33,182,000	AT&T 0% 23/1/2024	32,416,289	0.22	488,757	Databricks**	26,104,511	0.18
USD 42,335,000	AT&T 0% 21/2/2024	41,156,206	0.28	136,950	Databricks**	7,314,499	0.05
USD 6,130,000	Enel Finance America 0% 6/9/2023	6,123,498	0.04	1,209,710	Deep Instinct**	8,528,455	0.06
USD 9,580,000	General Motors 0% 22/1/2024	9,354,040	0.06	82,654	Deep Instinct (Wts 20/9/2032)**	491,791	0.00
USD 7,052,000	General Motors 0% 25/1/2024	6,882,109	0.05	1,172,341	Deep Instinct Series D-4**	8,265,004	0.06
USD 10,895,000	General Motors Financial 0% 10/10/2023	10,824,124	0.08	24,969	Epic Games**	16,342,710	0.11
USD 5,748,000	HSBC USA 0% 20/11/2023	5,675,048	0.04	941,683	eXo Imaging**	2,467,209	0.02
USD 5,750,000	HSBC USA 0% 24/6/2024	5,462,455	0.04	420,195	Fanatics**	30,527,167	0.21
USD 9,025,000	HSBC USA 0% 1/7/2024	8,562,424	0.06	157,436	Farmer's Business Network**	3,838,290	0.03
USD 8,630,000	HSBC USA 0% 12/8/2024	8,123,787	0.06	23,814	Farmer's Business Network**	580,585	0.00
		186,682,371	1.29	25,662	FLYR (Wts 31/12/2049)**	348,233	0.00
Total Commercial Paper		248,274,307	1.72	235,953	GM Cruise**	4,990,406	0.03
				144,403	Hawkeye 360 (Wts 7/7/2033)**	651,257	0.01
				22,921	Hawkeye 360 ATM (Wts 7/7/2033)**	52,718	0.00
				57,303	Hawkeye 360 MGR (Wts 7/7/2033)**	258,437	0.00
				448,109	Hawkeye 360 Series D1**	4,041,943	0.03
				6,145,462	Included Health**	7,067,281	0.05
				3,924,026	JumpCloud**	10,202,468	0.07
				258,097	JumpCloud**	671,052	0.00
				216,912	Latch (Wts 4/6/2026)	-	0.00
				592,242	Lessen**	5,300,566	0.04

[†]All or a portion of this security represents a security on loan.
^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

Global Allocation Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
206,148	Lessen Series C**	1,845,025	0.01				
760,471	Loadsmart**	8,502,066	0.06				
95,378	Loadsmart**	1,066,326	0.01				
107,909	Lookout**	280,563	0.00				
1,919,121	Lookout Series F**	8,827,957	0.06				
231,287	Mountain Digital**	2,444,703	0.02				
561,098	Mythic**	6	0.00				
4,980	NCB Warrant**	-	0.00				
24,103	Neon Payments**	12,397,860	0.09				
652,238	NMC Health**	-	0.00				
750,669	Noodle**	3,903,479	0.03				
129,448	Psiquantum**	3,650,434	0.03				
261,161	Relativity Space**	4,147,237	0.03				
3,662	Salt Pay**	2,124,253	0.01				
134,315	SambaNova Systems**	10,660,582	0.07				
46,362	SambaNova Systems**	3,679,752	0.03				
167,805	Snorkel AI**	1,579,045	0.01				
46,853	Snorkel AI**	440,887	0.00				
337,227	Source Global**	9,557,013	0.06				
24,317	Source Global**	923,560	0.01				
1,121,246	Ursa Major Technologies**	3,576,775	0.02				
137,361	Ursa Major Technologies Series D**	454,665	0.00				
1,197,196	Verge Genomics**	7,733,886	0.05				
178,954	Versa Networks (Wts 7/10/2032)**	493,913	0.01				
1,451,933	Versa Networks Series E**	4,500,992	0.03				
		280,997,827	1.94				
Total Common / Preferred Stocks (Shares) & Warrants		293,444,646	2.03				
				BONDS			
				Australia			
	USD 19,413,818	Quintis Australia 7.5% 1/10/2026**		12,436,492	0.09		
	USD 17,943,829	Quintis Australia 0% 1/10/2028**		2	0.00		
					12,436,494	0.09	
				Cayman Islands			
	CNY 103,700,000	Fresh Express Delivery 0% 18/10/2010**,*		-	0.00		
				India			
	USD 19,051,000	REI Agro 5.5% 13/11/2014**,*		2	0.00		
				International			
	EUR 8,182,400	Natra Foods 0% 13/10/2029**		8,600,479	0.06		
				United States			
	USD 2,090,000	Calpine Escrow 0% 31/12/2049**		-	0.00		
	USD 4,863,154	FLYR 10% 20/1/2027**		4,498,418	0.03		
	USD 9,949,610	FLYR 8% 10/8/2027**		9,742,658	0.07		
	USD 15,179,097	Lessen 0% 5/1/2028**		14,230,403	0.10		
	USD 10,933,346	Pioneer Midco 10.5% 18/11/2030**		10,769,346	0.07		
					39,240,825	0.27	
				Total Bonds	60,277,800	0.42	
				Total Other Transferable Securities	353,722,446	2.45	
				Total Portfolio	14,329,547,090	99.13	
				Other Net Assets	125,729,806	0.87	
				Total Net Assets (USD)	14,455,276,896	100.00	

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	342,358,442	USD	232,514,105	Barclays	20/9/2023	(10,620,251)
BRL	175,263,019	USD	35,364,071	Citigroup	14/9/2023	151,211
BRL	434,725,908	USD	86,981,714	Barclays	20/9/2023	1,024,965
CAD	136,011,631	USD	101,830,472	JP Morgan	20/9/2023	(1,269,158)
CHF	229,688,160	USD	254,959,207	HSBC Bank	20/9/2023	5,554,054
CNH	73,105,000	USD	10,347,781	Citigroup	14/9/2023	(294,270)
CNH	299,818,594	USD	42,310,321	Barclays	20/9/2023	(1,066,019)
CNH	256,565,678	USD	36,307,834	Bank of America	20/9/2023	(1,013,584)
CNH	148,095,000	USD	20,557,863	JP Morgan	14/9/2023	(191,614)
CNH	265,171,065	USD	36,721,814	JP Morgan	20/9/2023	(243,772)
CNH	264,904,600	USD	37,255,149	State Street	20/9/2023	(813,762)
COP	55,837,798,000	USD	13,742,424	Bank of America	14/9/2023	(189,595)
CZK	709,533,768	USD	32,408,359	HSBC Bank	14/9/2023	(421,019)
CZK	388,002,782	USD	18,129,421	UBS	14/9/2023	(637,403)
DKK	378,702,264	USD	54,969,062	BNP Paribas	20/9/2023	219,320
EUR	399,411,768	USD	431,643,898	Citigroup	20/9/2023	2,031,781
EUR	79,888,203	USD	88,182,008	JP Morgan	20/9/2023	(1,440,522)
EUR	18,390,000	USD	20,431,382	Citibank	14/9/2023	(469,577)
EUR	64,322,488	USD	70,881,401	HSBC Bank	20/9/2023	(1,040,948)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP	24,272,196	EUR	28,108,341	HSBC Bank	20/9/2023	251,248
GBP	37,645,271	USD	47,114,069	JP Morgan	20/9/2023	610,432
HUF	9,109,764,911	USD	25,836,708	JP Morgan	14/9/2023	98,690
HUF	5,520,114,152	USD	15,712,666	Goldman Sachs	20/9/2023	(16,472)
IDR	231,054,423,828	USD	15,449,462	Citigroup	20/9/2023	(281,610)
IDR	307,679,865,000	USD	20,525,675	JP Morgan	14/9/2023	(325,863)
INR	4,112,737,000	USD	49,648,400	Citigroup	14/9/2023	29,434
JPY	13,346,394,198	EUR	89,761,645	JP Morgan	20/9/2023	(5,910,989)
JPY	134,065,777,511	USD	974,591,472	UBS	20/9/2023	(54,953,698)
JPY	4,193,150,318	USD	29,848,204	JP Morgan	20/9/2023	(1,084,865)
KRW	74,148,133,571	USD	56,601,197	UBS	20/9/2023	(494,139)
KRW	13,344,080,000	USD	10,230,327	Citigroup	14/9/2023	(133,592)
MXN	518,410,474	USD	29,538,692	State Street	20/9/2023	1,352,084
MXN	1,378,410,156	USD	78,107,956	JP Morgan	20/9/2023	4,028,035
MXN	18,390,114	USD	1,049,614	Morgan Stanley	20/9/2023	46,207
MYR	36,803,160	USD	8,151,319	Barclays	14/9/2023	(213,900)
NOK	741,622,471	CHF	62,231,601	Goldman Sachs	20/9/2023	(904,789)
NOK	108,370,078	USD	9,855,709	Deutsche Bank	14/9/2023	324,181
NZD	12,625,121	USD	7,713,696	JP Morgan	20/9/2023	(204,628)
PLN	61,210,000	USD	14,687,463	Bank of America	14/9/2023	164,427
PLN	94,943,874	USD	22,824,802	Barclays	20/9/2023	204,557
SGD	13,869,490	USD	10,329,617	JP Morgan	14/9/2023	(64,288)
SGD	37,493,709	USD	27,998,635	JP Morgan	20/9/2023	(240,579)
THB	894,222,200	USD	25,889,467	HSBC Bank	14/9/2023	(327,682)
THB	703,665,000	USD	20,410,185	Citigroup	14/9/2023	(295,573)
TWD	1,613,158,500	USD	52,520,218	State Street	20/9/2023	(1,857,572)
USD	130,737,035	HKD	1,020,337,188	UBS	20/9/2023	539,804
USD	24,992,725	CZK	551,019,440	Deutsche Bank	14/9/2023	151,558
USD	89,447,767	MXN	1,580,080,930	JP Morgan	14/9/2023	(4,803,498)
USD	24,692,737	ZAR	476,550,643	State Street	14/9/2023	(646,865)
USD	17,884,337	IDR	266,222,658,292	UBS	14/9/2023	406,275
USD	46,145,257	INR	3,819,835,139	Citigroup	20/9/2023	6,030
USD	1,836,244	EUR	1,696,498	State Street	14/9/2023	(5,254)
USD	19,874,482	SEK	213,859,133	Deutsche Bank	20/9/2023	255,486
USD	30,318,705	NOK	326,441,556	Deutsche Bank	20/9/2023	(351,852)
USD	66,244,835	CNH	470,298,580	BNP Paribas	20/9/2023	1,548,592
USD	475,818	EUR	438,375	Royal Bank of Canada	14/9/2023	(25)
USD	507,156	EUR	464,812	Citigroup	14/9/2023	2,616
USD	36,882,838	MXN	644,626,024	Goldman Sachs	20/9/2023	(1,528,804)
USD	44,323,303	ZAR	840,338,982	Citigroup	14/9/2023	(359,996)
USD	9,344,257	IDR	139,703,177,381	Morgan Stanley	14/9/2023	172,457
USD	180,773,545	AUD	262,728,302	Bank of America	20/9/2023	10,490,624
USD	94,361,190	BRL	460,831,743	Morgan Stanley	20/9/2023	1,069,599
USD	188,606,890	GBP	147,852,501	Deutsche Bank	20/9/2023	1,168,025
USD	1,088,863,677	EUR	992,660,030	Barclays	20/9/2023	11,047,381
USD	235,196,879	JPY	32,596,993,885	Morgan Stanley	20/9/2023	11,594,499
USD	12,993,007	BRL	63,509,688	HSBC Bank	14/9/2023	123,409
USD	7,511,759	ZAR	139,081,633	Société Générale	20/9/2023	120,288
USD	88,110,110	MXN	1,543,431,583	Citigroup	20/9/2023	(3,859,093)
USD	37,095,897	BRL	178,485,713	Goldman Sachs	20/9/2023	962,935
USD	103,865,023	EUR	93,746,426	JP Morgan	20/9/2023	2,076,472
USD	10,274,039	SGD	13,869,490	Citigroup	14/9/2023	8,709
USD	46,227,632	INR	3,802,685,000	Barclays	14/9/2023	294,923
USD	36,887,003	JPY	5,257,264,790	Citigroup	20/9/2023	824,263
USD	66,240,699	GBP	51,538,539	JP Morgan	20/9/2023	903,114
USD	44,601,794	GBP	34,113,967	Citigroup	20/9/2023	1,354,077
USD	29,837,765	EUR	26,459,191	Bank of America	20/9/2023	1,108,748
USD	29,709,094	NOK	298,071,341	Bank of America	20/9/2023	1,704,038
USD	10,758,236	NOK	108,370,078	Barclays	14/9/2023	578,346
USD	103,950,587	MXN	1,771,422,798	HSBC Bank	20/9/2023	(1,604,039)
USD	33,034,625	CZK	725,472,783	Barclays	14/9/2023	328,720

Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	12,002,031	HUF	4,202,283,000	Bank of America	14/9/2023	38,178
USD	20,775,095	BRL	99,436,459	JP Morgan	14/9/2023	625,299
USD	373,946	EUR	336,528	Morgan Stanley	14/9/2023	8,655
ZAR	722,340,081	USD	38,508,579	Morgan Stanley	20/9/2023	(119,931)
ZAR	182,326,000	USD	10,121,575	HSBC Bank	14/9/2023	(426,764)
BRL	18,177,000	USD	3,714,747	Barclays	14/9/2023	(31,361)
CLP	4,873,925,000	USD	5,621,597	BNP Paribas	14/9/2023	75,997
CLP	3,229,345,000	USD	3,732,190	Barclays	14/9/2023	42,898
CLP	3,229,345,000	USD	3,741,132	JP Morgan	14/9/2023	33,957
COP	39,017,305,000	USD	8,889,794	BNP Paribas	17/5/2024	95,459
COP	30,779,837,000	USD	7,433,131	Citigroup	14/9/2023	37,685
COP	30,756,444,000	USD	7,402,095	BNP Paribas	29/9/2023	25,612
HUF	1,982,864,000	USD	5,615,747	Citigroup	14/9/2023	29,445
IDR	199,747,050,676	USD	13,027,265	Deutsche Bank	14/9/2023	86,537
INR	2,429,474,500	USD	29,281,361	JP Morgan	20/9/2023	63,905
INR	770,819,000	USD	9,333,079	BNP Paribas	14/9/2023	(22,341)
SEK	859,500,000	USD	79,036,883	UBS	20/9/2023	(188,125)
USD	29,960,488	IDR	455,597,560,240	Morgan Stanley	20/9/2023	52,226
USD	11,587,710	IDR	176,654,645,000	Citigroup	14/9/2023	(10,028)
USD	10,156,538	BRL	49,635,000	Goldman Sachs	14/9/2023	98,506
USD	13,420,500	PLN	54,854,000	JP Morgan	14/9/2023	110,820
USD	14,777,041	MXN	256,165,500	Citigroup	14/9/2023	(503,139)
USD	18,371,256	MXN	313,605,794	Barclays	14/9/2023	(335,219)
USD	17,101,040	CNH	123,974,000	Citigroup	14/9/2023	51,948
USD	10,165,124	EUR	9,290,000	Goldman Sachs	14/9/2023	81,102
USD	10,165,640	CNH	73,910,000	JP Morgan	14/9/2023	1,425
USD	10,024,761	COP	40,575,220,000	Citigroup	14/9/2023	176,431
USD	9,336,517	COP	39,017,305,000	BNP Paribas	17/10/2023	(38,803)
USD	5,692,755	THB	201,700,000	BNP Paribas	14/9/2023	(72,940)
USD	43,561,630	JPY	6,344,799,327	Royal Bank of Canada	20/9/2023	38,837
USD	25,989,992	BRL	129,040,545	Citigroup	14/9/2023	(158,773)
USD	49,847,229	JPY	7,250,608,449	Barclays	20/9/2023	110,946
ZAR	328,749,000	USD	17,427,248	Citigroup	14/9/2023	53,305
Net unrealised depreciation						(35,217,796)
AUD Hedged Share Class						
AUD	271,883,860	USD	177,066,646	BNY Mellon	15/9/2023	(881,761)
USD	6,292,130	AUD	9,758,716	BNY Mellon	15/9/2023	(31,641)
Net unrealised depreciation						(913,402)
CHF Hedged Share Class						
CHF	27,663,274	USD	31,673,211	BNY Mellon	15/9/2023	(314,063)
USD	1,060,227	CHF	929,498	BNY Mellon	15/9/2023	6,551
Net unrealised depreciation						(307,512)
CNH Hedged Share Class						
CNY	226,979,016	USD	31,442,335	BNY Mellon	15/9/2023	(226,095)
USD	3,648,668	CNY	26,360,827	BNY Mellon	15/9/2023	23,288
Net unrealised depreciation						(202,807)
EUR Hedged Share Class						
EUR	1,687,048,350	USD	1,850,973,592	BNY Mellon	15/9/2023	(19,633,013)
USD	68,176,842	EUR	62,480,681	BNY Mellon	15/9/2023	352,424
Net unrealised depreciation						(19,280,589)
GBP Hedged Share Class						
GBP	114,920,136	USD	146,219,045	BNY Mellon	15/9/2023	(533,216)
USD	6,237,980	GBP	4,905,498	BNY Mellon	15/9/2023	19,212
Net unrealised depreciation						(514,004)
HKD Hedged Share Class						
HKD	227,917,464	USD	29,197,710	BNY Mellon	15/9/2023	(121,974)
USD	5,094,268	HKD	39,915,123	BNY Mellon	15/9/2023	2,252
Net unrealised depreciation						(119,722)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY Hedged Share Class						
JPY	3,384,849,727	USD	23,755,069	BNY Mellon	15/9/2023	(553,936)
USD	778,500	JPY	112,869,772	BNY Mellon	15/9/2023	4,869
Net unrealised depreciation						(549,067)
PLN Hedged Share Class						
PLN	38,315,487	USD	9,432,003	BNY Mellon	15/9/2023	(135,796)
USD	328,435	PLN	1,344,839	BNY Mellon	15/9/2023	2,145
Net unrealised depreciation						(133,651)
SGD Hedged Share Class						
SGD	89,964,376	USD	66,832,427	BNY Mellon	15/9/2023	(243,278)
USD	2,296,124	SGD	3,110,614	BNY Mellon	15/9/2023	(6,259)
Net unrealised depreciation						(249,537)
ZAR Hedged Share Class						
USD	158	ZAR	3,023	BNY Mellon	15/9/2023	(2)
ZAR	90,902	USD	4,821	BNY Mellon	15/9/2023	12
Net unrealised appreciation						10
Total net unrealised depreciation (USD underlying exposure - USD 9,451,760,978)						(57,488,077)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
2,019	EUR	Euro BOBL	September 2023	254,164,226	(175,284)
(69)	EUR	Euro BUXL	September 2023	9,990,978	206,617
(625)	EUR	Euro-BTP	September 2023	78,597,501	(212,801)
358	EUR	Euro-OAT	September 2023	49,603,891	(438,904)
536	JPY	Nikkei 225 Index	September 2023	119,775,330	915,213
(288)	JPY	Japanese 10 Year Bond (OSE)	September 2023	289,566,612	1,219,132
87	CAD	S&P/TSX 60 Index	September 2023	15,737,532	292,152
39	EUR	Dax Index	September 2023	16,988,615	(196,755)
92	EUR	EURO STOXX 50 Index	September 2023	4,328,975	(9,482)
(916)	GBP	FTSE 100 Index	September 2023	87,064,332	1,419,527
437	USD	MSCI Emerging Markets Index	September 2023	21,528,805	(475,497)
(1,561)	USD	NASDAQ 100 E-Mini Index	September 2023	485,986,130	(12,090,665)
(165)	USD	Russell 2000 E-Mini Index	September 2023	15,808,650	(246,675)
2,947	USD	S&P 500 E-Mini Index	September 2023	668,342,762	15,678,683
1,657	EUR	EURO STOXX Banks Index	September 2023	10,125,851	777,529
(85)	USD	US Long Bond (CBT)	December 2023	10,332,812	(107,588)
432	USD	US Treasury 10 Year Note (CBT)	December 2023	47,904,750	263,977
(153)	USD	US Ultra 10 Year Note	December 2023	17,745,609	(182,154)
(2,076)	USD	US Ultra Bond (CBT)	December 2023	268,777,125	(6,227,116)
514	GBP	Long Gilt	December 2023	62,114,368	521,055
(467)	USD	US Treasury 5 Year Note (CBT)	December 2023	49,877,789	(240,784)
Total				2,584,362,643	690,180

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 305,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(8,538)	7,910

Global Allocation Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 605,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(4,354)	24,255
CDS	USD 764,388	Fund receives default protection on General Electric; and pays Fixed 1%	Barclays	20/6/2027	(24,104)	(11,834)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	44,586	131,895
CDS	USD 985,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(27,596)	(15,765)
CDS	USD 540,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	58,394	182,624
CDS	USD 990,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(49,119)	107,270
CDS	USD 220,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	22,612	74,402
CDS	USD 320,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	30,620	108,221
CDS	USD 380,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(11,080)	27,114
CDS	USD 615,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(49,441)	66,637
CDS	USD 70,511,631	Fund receives default protection on CDX.NA.IG.37; and pays Fixed 1%	Goldman Sachs	20/12/2026	23,029	(1,080,643)
CDS	USD (15,189,391)	Fund provides default protection on CDX.NA.HY.39.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	583,922	503,805
CDS	USD (36,892,177)	Fund provides default protection on CDX.NA.IG.39.V1; and receives Fixed 1%	Goldman Sachs	20/12/2027	505,183	564,748
CDS	EUR (15,833,329)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Goldman Sachs	20/12/2027	1,410,892	844,816
CDS	USD 4,340,000	Fund receives default protection on CDX.NA.HY.40.V1; and pays Fixed 5%	Goldman Sachs	20/6/2028	(88,346)	(128,413)
CDS	USD 390,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	44,537	131,895
CDS	USD 630,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(18,555)	44,952
CDS	USD 1,580,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	6,191	73,594
CDS	USD 342,657	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	2,002	15,960
CDS	USD 318,672	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	1,863	14,843
CDS	USD 3,260,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/6/2028	(88,844)	(16,574)
CDS	USD 3,255,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	JP Morgan	20/6/2028	(53,181)	(5,954)
CDS	EUR 9,900,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(450,892)	(110,929)
CDS	EUR 5,840,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(258,681)	(65,437)
CDS	USD 764,389	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(24,104)	(11,834)
CDS	USD 1,021,223	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(31,184)	(15,811)
CDS	USD 1,260,000	Fund receives default protection on Ford Motor; and pays Fixed 5%	Morgan Stanley	20/12/2027	(85,560)	(113,492)
CDS	USD 570,000	Fund receives default protection on Ford Motor; and pays Fixed 5%	Morgan Stanley	20/6/2028	(25,065)	(52,019)
CDS	USD (33,871,714)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Goldman Sachs	20/12/2024	(325,304)	312,769
IFS	EUR 11,180,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	15/8/2032	(255,712)	(255,712)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 154,497,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(77,728)	(77,728)
IRS	BRL 22,044,207	Fund receives Fixed 11.5625%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	117,764	117,764
IRS	BRL 33,551,158	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	223,489	223,489
IRS	BRL 22,095,109	Fund receives Fixed 11.27%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	89,439	89,439
IRS	BRL 113,105,027	Fund receives Fixed 9.965%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(206,038)	(206,038)
IRS	BRL 701,231,454	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(23,854)	(23,854)
IRS	BRL 17,029,082	Fund receives Fixed 11.76%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	107,926	107,926
IRS	BRL 110,099,446	Fund receives Fixed 9.95%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(210,841)	(210,841)
IRS	BRL 165,268,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	1,313	1,313
IRS	KRW 27,526,486,255	Fund receives Fixed 3.3725%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	20/9/2026	(163,329)	(163,329)
IRS	KRW 27,526,486,256	Fund receives Fixed 3.384%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	20/9/2026	(156,561)	(156,561)
IRS	KRW 27,522,357,489	Fund receives Fixed 3.391%; and pays Floating KRW KORIBOR 3 Month	Goldman Sachs	20/9/2026	(152,419)	(152,419)
IRS	ZAR 592,884,931	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.22%	Goldman Sachs	20/9/2026	(265,598)	(265,598)
IRS	BRL 141,437,775	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(292,061)	(292,061)
IRS	GBP 51,315,000	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	20/6/2028	83,902	83,902
IRS	EUR 60,014,000	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/1/2033	(1,066,070)	(1,066,070)
IRS	MXN 775,152,164	Fund receives Fixed 8.17%; and pays Floating MXN MXIBTIIE 1 Month	Goldman Sachs	10/6/2033	(1,821,757)	(1,821,757)
IRS	USD 99,369,997	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Goldman Sachs	9/8/2033	(592,403)	(592,403)
IRS	ZAR 225,749,716	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	462,398	462,398
IRS	ZAR 112,874,858	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	231,595	231,595
IRS	ZAR 112,874,857	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	240,114	240,114
IRS	USD 13,573,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.613%	Goldman Sachs	2/5/2042	2,051,741	2,082,647
IRS	BRL 17,779,514	Fund receives Fixed 11.775%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	114,119	114,119
IRS	BRL 109,845,909	Fund receives Fixed 10.025%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(159,051)	(159,051)
IRS	BRL 31,266,700	Fund receives Fixed 11.83%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	209,958	209,958
IRS	BRL 109,964,132	Fund receives Fixed 9.99%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(183,201)	(183,201)
TRS	USD 15,259,000	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2023	(108,739)	(144,651)
TRS	USD 15,915,247	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2023	(122,742)	(139,106)
TRS	USD 166,890	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 75bps	JP Morgan	20/9/2023	(857,258)	(857,258)
TRS	USD 8,152,304	Fund receives USD SOFR 1 Day + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	JP Morgan	20/9/2023	72,909	91,905

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
TRS	USD 25,000,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2023	(33,727)	(58,008)
TRS	USD 10,000,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	Morgan Stanley	20/9/2023	15,346	37,968
Total (USD underlying exposure - USD 1,116,503,228)					(1,617,193)	(1,122,104)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
36,612,000	Put	OTC USD/INR	Citibank	USD 82	9/10/2023	(30,443)	45,893
145,392,721	Put	OTC EUR/USD	JP Morgan	EUR 1.099	25/9/2023	1,087,434	2,309,796
120,773,063	Put	OTC USD/MXN	Morgan Stanley	USD 16.6	12/9/2023	(364,840)	259,557
2,820,300	Put	OTC USD/EUR	Morgan Stanley	EUR 1.06	20/10/2023	488,060	957,535
80,640,000	Call	OTC USD/HKD	Morgan Stanley	USD 7.81	13/11/2023	38,344	187,206
1,992,995	Call	TOPIX Banks Index	BNP Paribas	JPY 239.439	10/11/2023	17,355	147,178
3,320,329	Call	TOPIX Banks Index	Goldman Sachs	JPY 239.3	10/11/2023	23,662	246,734
1,329,992	Call	TOPIX Banks Index	JP Morgan	JPY 239.43	10/11/2023	22,559	98,257
6,555	Call	NASDAQ 100 Index	UBS	USD 15,700	15/9/2023	(295,539)	907,303
416	Call	Advanced Micro Devices	Exchange Traded	USD 115	15/9/2023	(232,917)	42,432
697	Call	Advanced Micro Devices	Exchange Traded	USD 130	15/9/2023	(664,749)	5,925
358	Put	Air Transport Services	Exchange Traded	USD 15	15/9/2023	(9,800)	4,475
270	Put	Air Transport Services	Exchange Traded	USD 12.5	15/9/2023	(15,480)	5,400
330	Call	Albemarle	Exchange Traded	USD 220	15/9/2023	(195,402)	14,850
1,239	Call	Alibaba	Exchange Traded	USD 100	15/9/2023	(542,023)	89,827
564	Put	Ally Financial	Exchange Traded	USD 25	15/9/2023	(21,279)	7,050
1,496	Call	Alphabet	Exchange Traded	USD 125	15/9/2023	1,357,277	1,974,720
1,672	Call	Alphabet	Exchange Traded	USD 130	15/9/2023	819,083	1,417,020
1,330	Call	Amazon.com	Exchange Traded	USD 135	15/9/2023	(167,884)	615,125
1,384	Call	Amazon.com	Exchange Traded	USD 145	15/9/2023	(477,025)	86,500
1,842	Call	Apple	Exchange Traded	USD 195	15/9/2023	(839,453)	144,597
832	Call	Apple	Exchange Traded	USD 200	15/9/2023	(335,022)	22,880
1,958	Call	Apple	Exchange Traded	USD 205	15/9/2023	(520,297)	22,517
522	Call	Applied Materials	Exchange Traded	USD 140	15/9/2023	370,353	657,720
1,288	Call	Archer-Daniels-Midland	Exchange Traded	USD 82.5	15/9/2023	(170,311)	51,520
4,313	Call	Barclays	Exchange Traded	GBP 1.6	15/9/2023	(183,872)	13,668
493	Put	CrowdStrike	Exchange Traded	USD 140	15/9/2023	(260,664)	9,121
4,326	Call	Delta Air Lines	Exchange Traded	USD 50	15/9/2023	(578,512)	10,815
826	Call	Edwards Lifesciences	Exchange Traded	USD 85	15/9/2023	(223,524)	8,260
187	Call	Eli Lilly	Exchange Traded	USD 480	15/9/2023	1,039,008	1,314,610
245	Call	Eli Lilly	Exchange Traded	USD 460	15/9/2023	1,827,850	2,203,775
289	Call	First Solar	Exchange Traded	USD 220	15/9/2023	(231,651)	21,819
5,768	Call	Ford Motor	Exchange Traded	USD 16	15/9/2023	(295,331)	5,768
1,730	Call	General Motors	Exchange Traded	USD 40	15/9/2023	(263,730)	4,325
331	Call	Humana	Exchange Traded	USD 450	15/9/2023	520,995	830,810
83	Call	Humana	Exchange Traded	USD 460	15/9/2023	13,421	132,385

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
2,497	Call	JPMorgan Chase	Exchange Traded	USD 160	15/9/2023	(477,398)	8,740
1,728	Call	Las Vegas Sands	Exchange Traded	USD 60	15/9/2023	(438,069)	23,328
729	Call	Las Vegas Sands	Exchange Traded	USD 62.5	15/9/2023	(184,454)	4,739
4,031	Call	MGM Resorts International	Exchange Traded	USD 50	15/9/2023	(716,426)	18,140
671	Call	Microsoft	Exchange Traded	USD 360	15/9/2023	(696,624)	17,111
979	Call	Microsoft	Exchange Traded	USD 355	15/9/2023	(1,155,108)	39,649
1,252	Call	Microsoft	Exchange Traded	USD 365	15/9/2023	(1,266,208)	21,910
1,251	Call	NVIDIA	Exchange Traded	USD 430	15/9/2023	5,504,739	8,628,772
89	Call	NVIDIA	Exchange Traded	USD 480	15/9/2023	9,719	238,742
89	Call	NVIDIA	Exchange Traded	USD 485	15/9/2023	(60,039)	210,040
747	Call	NVIDIA	Exchange Traded	USD 500	15/9/2023	(730,569)	1,155,982
427	Call	NVIDIA	Exchange Traded	USD 470	15/9/2023	351,323	1,447,530
412	Put	Palo Alto Networks	Exchange Traded	USD 210	15/9/2023	(438,514)	4,944
2,503	Call	Pfizer	Exchange Traded	USD 40	15/9/2023	(399,802)	6,258
3,069	Call	Pfizer	Exchange Traded	USD 42.5	15/9/2023	(321,395)	4,604
522	Put	PG&E	Exchange Traded	USD 13	15/9/2023	(6,123)	2,088
633	Put	PG&E	Exchange Traded	USD 14	15/9/2023	(8,143)	1,583
159	Put	RingCentral	Exchange Traded	USD 25	15/9/2023	(4,926)	1,590
429	Call	Sabre	Exchange Traded	USD 5	15/9/2023	3,808	12,656
175	Call	Salesforce	Exchange Traded	USD 230	15/9/2023	(151,542)	56,437
175	Call	Salesforce	Exchange Traded	USD 240	15/9/2023	(133,680)	14,175
238	Put	Seagate Technology	Exchange Traded	USD 57.5	15/9/2023	(10,219)	714
233	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	15/9/2023	(32,499)	1,049
2,182	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	15/9/2023	(1,521,081)	94,917
378	Call	Starbucks	Exchange Traded	USD 105	15/9/2023	(96,551)	3,213
1,340	Put	Stellantis	Exchange Traded	USD 16	15/9/2023	(10,358)	10,050
565	Put	Stellantis	Exchange Traded	USD 17	15/9/2023	(10,017)	4,238
132	Call	Tesla	Exchange Traded	USD 275	15/9/2023	(121,885)	45,870
132	Call	Tesla	Exchange Traded	USD 280	15/9/2023	(199,949)	33,990
502	Call	Tesla	Exchange Traded	USD 290	15/9/2023	(881,627)	70,782
830	Call	Toll Brothers	Exchange Traded	USD 80	15/9/2023	(16,375)	251,075
2,773	Call	Uber Technologies	Exchange Traded	USD 50	15/9/2023	(551,076)	70,711
1,058	Call	UniCredit	Exchange Traded	EUR 23	15/9/2023	(226,886)	202,312
541	Call	United Rentals	Exchange Traded	USD 460	15/9/2023	116,650	1,311,925
319	Call	Valero Energy	Exchange Traded	USD 120	15/9/2023	136,459	319,000
1,661	Call	Valero Energy	Exchange Traded	USD 125	15/9/2023	377,364	971,685
1,294	Call	Valero Energy	Exchange Traded	USD 140	15/9/2023	(371,029)	39,467
149	Put	Viasat	Exchange Traded	USD 25	15/9/2023	(9,123)	2,608
80	Put	Viasat	Exchange Traded	USD 22.5	15/9/2023	(1,678)	800
729	Call	Vinci	Exchange Traded	EUR 110	15/9/2023	(161,384)	6,327
416	Call	Walt Disney	Exchange Traded	USD 90	15/9/2023	(114,698)	6,448
412	Put	Zscaler	Exchange Traded	USD 140	15/9/2023	(170,869)	184,370
565	Call	S&P 500 Index	Exchange Traded	USD 25	20/9/2023	(30,922)	7,628
82	Put	US Treasury 10 Year Note	Exchange Traded	USD 108.5	22/9/2023	(19,986)	8,328
1,641	Call	Advanced Micro Devices	Exchange Traded	USD 115	20/10/2023	118,595	635,887
8,706	Call	Alibaba	Exchange Traded	USD 110	20/10/2023	(1,599,554)	831,423
347	Put	Ally Financial	Exchange Traded	USD 23	20/10/2023	(8,851)	9,543
2,468	Call	Alphabet	Exchange Traded	USD 135	20/10/2023	438,786	1,789,300
985	Call	Amazon.com	Exchange Traded	USD 140	20/10/2023	98,766	480,187
1,974	Call	Amazon.com	Exchange Traded	USD 145	20/10/2023	(614,638)	573,447

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
987	Call	Apple	Exchange Traded	USD 180	20/10/2023	767,074	1,149,855
1,317	Call	Apple	Exchange Traded	USD 185	20/10/2023	620,011	1,056,892
829	Call	Bunge	Exchange Traded	USD 105	20/10/2023	607,502	978,220
2,468	Call	ConocoPhillips	Exchange Traded	USD 125	20/10/2023	(152,350)	445,474
313	Call	Equitrans Midstream	Exchange Traded	USD 12	20/10/2023	(11,340)	1,565
823	Put	Fortinet	Exchange Traded	USD 55	20/10/2023	(174,665)	49,380
2,496	Call	Freeport-McMoRan	Exchange Traded	USD 45	20/10/2023	(535,632)	142,272
2,007	Call	MGM Resorts International	Exchange Traded	USD 50	20/10/2023	(229,253)	61,213
2,823	Call	Micron Technology	Exchange Traded	USD 70	20/10/2023	655,572	1,171,545
492	Call	Microsoft	Exchange Traded	USD 345	20/10/2023	(12,580)	265,680
414	Call	Rockwell Automation	Exchange Traded	USD 320	20/10/2023	(20,543)	335,340
24,620	Call	SPDR Gold Shares	Exchange Traded	USD 180	20/10/2023	2,222,446	9,294,050
208	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 435	20/10/2023	(83,617)	64,376
2,588	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 463	20/10/2023	103,716	976,970
567	Put	Stellantis	Exchange Traded	USD 16	20/10/2023	(8,635)	8,505
2,479	Call	Uber Technologies	Exchange Traded	USD 50	20/10/2023	(211,267)	302,438
330	Call	UnitedHealth	Exchange Traded	USD 530	20/10/2023	(350,371)	84,315
1,409	Call	Amazon.com	Exchange Traded	USD 150	17/11/2023	37,047	602,347
106	Call	Broadcom	Exchange Traded	USD 900	17/11/2023	242,203	675,220
412	Call	Humana	Exchange Traded	USD 520	17/11/2023	(515,919)	206,000
8,478	Call	Kenvue	Exchange Traded	USD 25	17/11/2023	(167,313)	487,485
545	Call	Lennar	Exchange Traded	USD 135	17/11/2023	(271,788)	80,387
1,345	Call	T-Mobile US	Exchange Traded	USD 140	17/11/2023	48,599	662,412
1,120	Put	Ford Motor	Exchange Traded	USD 10	15/12/2023	1,423	20,720
416	Call	NVIDIA	Exchange Traded	USD 440	15/12/2023	1,796,193	3,565,120
569	Put	Stellantis	Exchange Traded	USD 14	15/12/2023	(8,097)	8,535
2,556	Call	Pfizer	Exchange Traded	USD 47	19/1/2024	(170,559)	24,282
4,258	Call	Pfizer	Exchange Traded	USD 50	19/1/2024	(169,872)	23,419
638	Call	Sabre	Exchange Traded	USD 6	19/1/2024	22,187	35,728
563	Call	Sabre	Exchange Traded	USD 7	19/1/2024	8,035	21,113
Total (USD underlying exposure - USD 959,684,079)						(2,070,206)	57,564,543

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(145,392,721)	Put	OTC EUR/USD	JP Morgan	EUR 1.079	25/9/2023	(244,900)	(716,520)
(120,773,063)	Put	OTC USD/MXN	Morgan Stanley	USD 16.2	12/9/2023	168,888	(5,025)
(40,290,000)	Call	OTC EUR/USD	Morgan Stanley	EUR 1.11	20/10/2023	28,529	(81,795)
(1,992,995)	Call	TOPIX Banks Index	BNP Paribas	JPY 262.243	10/11/2023	16,407	(45,668)
(3,320,329)	Call	TOPIX Banks Index	Goldman Sachs	JPY 262.09	10/11/2023	27,259	(76,743)
(1,329,992)	Call	TOPIX Banks Index	JP Morgan	JPY 262.232	10/11/2023	(4)	(30,493)
(660)	Put	Albemarle	Exchange Traded	USD 180	15/9/2023	191,414	(36,300)
(1,239)	Call	Alibaba	Exchange Traded	USD 115	15/9/2023	204,349	(9,293)
(2,994)	Call	Alphabet	Exchange Traded	USD 135	15/9/2023	(882,422)	(1,332,330)
(2,509)	Call	Alphabet	Exchange Traded	USD 140	15/9/2023	(96,089)	(421,512)
(2,660)	Call	Amazon.com	Exchange Traded	USD 150	15/9/2023	434,297	(51,870)
(1,938)	Call	Amazon.com	Exchange Traded	USD 160	15/9/2023	234,851	(6,783)
(1,449)	Put	Apple	Exchange Traded	USD 175	15/9/2023	119,209	(44,195)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,044)	Call	Applied Materials	Exchange Traded	USD 150	15/9/2023	(248,982)	(493,290)
(454)	Call	CF Industries	Exchange Traded	USD 90	15/9/2023	66,781	(4,540)
(493)	Call	Crowdstrike	Exchange Traded	USD 175	15/9/2023	123,675	(40,919)
(493)	Put	Crowdstrike	Exchange Traded	USD 120	15/9/2023	68,151	(740)
(4,326)	Call	Delta Air Lines	Exchange Traded	USD 55	15/9/2023	141,766	(4,326)
(245)	Call	Eli Lilly	Exchange Traded	USD 500	15/9/2023	(1,158,778)	(1,240,312)
(289)	Put	First Solar	Exchange Traded	USD 190	15/9/2023	(142,255)	(232,645)
(5,768)	Put	Ford Motor	Exchange Traded	USD 13	15/9/2023	(379,126)	(510,468)
(1,730)	Put	General Motors	Exchange Traded	USD 35	15/9/2023	(145,940)	(295,830)
(165)	Call	Humana	Exchange Traded	USD 490	15/9/2023	59,535	(30,938)
(2,497)	Call	JPMorgan Chase	Exchange Traded	USD 170	15/9/2023	90,711	(3,746)
(336)	Call	KLA	Exchange Traded	USD 550	15/9/2023	179,404	(23,520)
(1,728)	Put	Las Vegas Sands	Exchange Traded	USD 50	15/9/2023	106,523	(18,144)
(729)	Put	Las Vegas Sands	Exchange Traded	USD 55	15/9/2023	8,751	(73,264)
(4,031)	Put	MGM Resorts International	Exchange Traded	USD 41	15/9/2023	122,021	(62,480)
(825)	Call	Micron Technology	Exchange Traded	USD 80	15/9/2023	85,652	(4,538)
(1,095)	Call	Microsoft	Exchange Traded	USD 380	15/9/2023	529,796	(6,023)
(669)	Put	Microsoft	Exchange Traded	USD 300	15/9/2023	201,548	(21,074)
(671)	Put	Microsoft	Exchange Traded	USD 320	15/9/2023	193,281	(146,278)
(178)	Call	NVIDIA	Exchange Traded	USD 550	15/9/2023	125,892	(45,390)
(178)	Call	NVIDIA	Exchange Traded	USD 560	15/9/2023	171,055	(30,616)
(418)	Call	NVIDIA	Exchange Traded	USD 600	15/9/2023	324,442	(16,511)
(658)	Call	NVIDIA	Exchange Traded	USD 540	15/9/2023	458,467	(250,040)
(845)	Put	NVIDIA	Exchange Traded	USD 400	15/9/2023	1,067,097	(23,660)
(412)	Call	Palo Alto Networks	Exchange Traded	USD 260	15/9/2023	62,816	(22,866)
(412)	Put	Palo Alto Networks	Exchange Traded	USD 190	15/9/2023	173,914	(2,060)
(5,572)	Put	Pfizer	Exchange Traded	USD 35	15/9/2023	119,961	(108,654)
(350)	Call	Salesforce	Exchange Traded	USD 250	15/9/2023	149,621	(7,350)
(2,182)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	15/9/2023	623,393	(27,275)
(264)	Call	Tesla	Exchange Traded	USD 305	15/9/2023	133,222	(15,972)
(753)	Put	Tesla	Exchange Traded	USD 220	15/9/2023	234,385	(50,075)
(830)	Call	Toll Brothers	Exchange Traded	USD 90	15/9/2023	29,026	(12,450)
(499)	Put	Toll Brothers	Exchange Traded	USD 70	15/9/2023	56,771	(4,491)
(2,773)	Put	Uber Technologies	Exchange Traded	USD 42.5	15/9/2023	297,460	(37,436)
(1,058)	Put	UniCredit	Exchange Traded	EUR 20	15/9/2023	212,326	(22,670)
(637)	Call	Valero Energy	Exchange Traded	USD 130	15/9/2023	341,918	(172,627)
(729)	Put	Vinci	Exchange Traded	EUR 100	15/9/2023	64,232	(32,428)
(831)	Call	Walt Disney	Exchange Traded	USD 95	15/9/2023	115,871	(4,571)
(412)	Call	Zscaler	Exchange Traded	USD 175	15/9/2023	57,378	(102,382)
(412)	Put	Zscaler	Exchange Traded	USD 125	15/9/2023	96,930	(60,770)
(565)	Call	S&P 500 Index	Exchange Traded	USD 40	20/9/2023	9,475	(2,260)
(3,282)	Call	Advanced Micro Devices	Exchange Traded	USD 130	20/10/2023	(35,219)	(346,251)
(820)	Put	Advanced Micro Devices	Exchange Traded	USD 95	20/10/2023	147,540	(149,240)
(8,706)	Call	Alibaba	Exchange Traded	USD 130	20/10/2023	415,880	(174,120)
(2,468)	Call	Alphabet	Exchange Traded	USD 145	20/10/2023	(116,568)	(624,404)
(2,468)	Put	Alphabet	Exchange Traded	USD 115	20/10/2023	227,720	(87,614)
(1,969)	Call	Amazon.com	Exchange Traded	USD 155	20/10/2023	(24,082)	(169,334)
(1,974)	Call	Amazon.com	Exchange Traded	USD 160	20/10/2023	258,981	(87,843)
(2,430)	Put	Amazon.com	Exchange Traded	USD 120	20/10/2023	196,723	(184,680)
(1,641)	Call	Apple	Exchange Traded	USD 200	20/10/2023	(178,371)	(253,534)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(1,895)	Put	Apple	Exchange Traded	USD 160	20/10/2023	246,837	(82,432)
(829)	Call	Bunge	Exchange Traded	USD 120	20/10/2023	(83,948)	(145,075)
(2,468)	Call	ConocoPhillips	Exchange Traded	USD 135	20/10/2023	79,641	(75,274)
(2,468)	Put	ConocoPhillips	Exchange Traded	USD 105	20/10/2023	282,015	(159,186)
(823)	Call	Fortinet	Exchange Traded	USD 70	20/10/2023	33,553	(28,805)
(823)	Put	Fortinet	Exchange Traded	USD 45	20/10/2023	27,792	(8,230)
(2,496)	Call	Freeport-McMoRan	Exchange Traded	USD 50	20/10/2023	226,448	(33,696)
(1,664)	Put	Freeport-McMoRan	Exchange Traded	USD 38	20/10/2023	(35,328)	(178,048)
(2,007)	Put	MGM Resorts International	Exchange Traded	USD 40	20/10/2023	(5,799)	(103,360)
(2,823)	Put	Micron Technology	Exchange Traded	USD 52.5	20/10/2023	193,101	(57,871)
(985)	Call	Microsoft	Exchange Traded	USD 370	20/10/2023	21,935	(124,602)
(246)	Put	Microsoft	Exchange Traded	USD 300	20/10/2023	49,266	(56,457)
(414)	Call	Rockwell Automation	Exchange Traded	USD 350	20/10/2023	22,917	(49,680)
(414)	Put	Rockwell Automation	Exchange Traded	USD 270	20/10/2023	56,851	(48,645)
(24,620)	Call	SPDR Gold Shares	Exchange Traded	USD 190	20/10/2023	(239,566)	(1,711,090)
(2,479)	Call	Uber Technologies	Exchange Traded	USD 57.5	20/10/2023	87,433	(40,904)
(2,479)	Put	Uber Technologies	Exchange Traded	USD 37.5	20/10/2023	55,206	(45,862)
(330)	Call	UnitedHealth	Exchange Traded	USD 560	20/10/2023	128,293	(17,820)
(330)	Put	UnitedHealth	Exchange Traded	USD 450	20/10/2023	(14,762)	(122,925)
(1,409)	Put	Amazon.com	Exchange Traded	USD 115	17/11/2023	96,348	(210,645)
(106)	Put	Broadcom	Exchange Traded	USD 760	17/11/2023	125,380	(98,580)
(412)	Call	Humana	Exchange Traded	USD 560	17/11/2023	194,779	(51,500)
(412)	Put	Humana	Exchange Traded	USD 440	17/11/2023	(77,141)	(327,540)
(8,478)	Put	Kenvue	Exchange Traded	USD 20	17/11/2023	40,403	(148,365)
(545)	Put	Lennar	Exchange Traded	USD 115	17/11/2023	(97,597)	(242,525)
(931)	Call	NextEra Energy	Exchange Traded	USD 82.5	17/11/2023	45,405	(9,310)
(931)	Put	NextEra Energy	Exchange Traded	USD 65	17/11/2023	(23,955)	(137,322)
(1,345)	Put	T-Mobile US	Exchange Traded	USD 115	17/11/2023	(40,964)	(175,522)
(416)	Call	NVIDIA	Exchange Traded	USD 530	15/12/2023	(884,933)	(1,649,440)
(416)	Put	NVIDIA	Exchange Traded	USD 310	15/12/2023	389,485	(71,344)
(461)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	(793,364)	(1,914,533)
Total (USD underlying exposure - USD 366,058,609)						6,028,289	(17,327,764)

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 405,809,161	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 8/3/2024; and pays Floating USD SOFR annually from 8/9/2024	Morgan Stanley	6/9/2023	(2,982,308)	635,136
USD 205,910,683	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed semi-annually from 14/3/2024; and pays Floating USD SOFR annually from 14/9/2024	Citibank	12/9/2023	(1,347,871)	29,672
USD 61,700,555	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 15/3/2024; and pays Floating USD SOFR annually from 15/9/2024	Citibank	13/9/2023	(473,316)	6,714
USD 13,320,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	Goldman Sachs	20/9/2023	(30,063)	22,484
USD 12,290,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	BNP Paribas	20/9/2023	(38,492)	9,930

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
USD 13,305,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	Goldman Sachs	20/9/2023	(64,411)	8,102
USD 8,860,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Barclays	20/9/2023	(25,611)	10,095
USD 56,250,298	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.81% Fixed semi-annually from 25/3/2024; and pays Floating USD SOFR annually from 25/9/2024	Morgan Stanley	21/9/2023	(1,050,129)	65
USD 24,511,164	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.8% Fixed semi-annually from 26/3/2024; and pays Floating USD SOFR annually from 26/9/2024	Morgan Stanley	22/9/2023	(607,829)	36
USD 113,325,463	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 23/4/2024; and pays Floating USD SOFR annually from 23/10/2024	Goldman Sachs	19/10/2023	(476,659)	20,085
USD 41,424,423	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/11/2024; and pays 3.65% Fixed semi-annually from 3/5/2024	Citibank	1/11/2023	223,130	768,474
USD 36,229,829	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(530,144)	27,102
USD 36,229,829	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(396,697)	13,387
USD 28,169,866	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(1,112,399)	49,225
Total (USD underlying exposure - USD 343,272,013)				(8,912,799)	1,600,507

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
USD (205,910,683)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/9/2024; and pays 3.3% Fixed semi-annually from 14/3/2024	Citibank	12/9/2023	547,317	(406)
USD (61,700,555)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/9/2024; and pays 3.1% Fixed semi-annually from 15/3/2024	Citibank	13/9/2023	117,217	(14)
USD (13,305,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Goldman Sachs	20/9/2023	7,523	(2,788)
USD (8,860,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Barclays	20/9/2023	2,444	(2,429)
USD (96,857,671)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.93% Fixed semi-annually from 4/4/2024; and pays Floating USD SOFR annually from 4/10/2024	Goldman Sachs	2/10/2023	37,924	(669,137)
USD (135,424,226)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Goldman Sachs	13/10/2023	(2,564,638)	(3,966,279)
USD (302,911,482)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed semi-annually from 18/4/2024; and pays Floating USD SOFR annually from 18/10/2024	Goldman Sachs	16/10/2023	(2,983,327)	(3,839,052)
USD (272,119,467)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 19/4/2024; and pays Floating USD SOFR annually from 19/10/2024	Citibank	17/10/2023	(1,677,173)	(2,534,349)

Global Allocation Fund continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (56,662,731)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed annually from 23/4/2024; and pays Floating USD SOFR annually from 23/10/2024	Goldman Sachs	19/10/2023	(94,925)	(295,133)
USD (113,325,463)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/10/2024; and pays 2.45% Fixed annually from 23/4/2024	Goldman Sachs	19/10/2023	306,057	(5,588)
USD (209,364,224)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed semi-annually from 30/4/2024; and pays Floating USD SOFR annually from 31/10/2024	Goldman Sachs	27/10/2023	401,050	(520,153)
USD (207,122,114)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Citibank	1/11/2023	151,893	(262,351)
USD (41,424,423)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Goldman Sachs	1/11/2023	322,737	(228,208)
USD (112,679,426)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	38,203	(345,693)
USD (281,698,657)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	967,759	(16,212)
USD (49,188,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	881,065	(14,156)
USD (49,188,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(377,517)	(1,336,682)
USD (103,523,246)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 9/7/2024; and pays Floating USD SOFR annually from 9/1/2025	Citibank	5/1/2024	231,417	(414,568)
USD (281,591,969)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 1/10/2024; and pays Floating USD SOFR annually from 1/4/2025	JP Morgan	27/3/2024	(1,847,122)	(4,750,335)
Total (USD underlying exposure - USD 987,956,843)				(5,532,096)	(19,203,533)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Australia			
(91,299)	Brambles	JP Morgan	(41,619)
(446,350)	Computershare	JP Morgan	(6,802)
(229,434)	Evolution Mining	JP Morgan	3,058
(30,204)	Fortescue Metals	JP Morgan	(187)
(46,896)	IDP Education	JP Morgan	(8,241)
(83,227)	IGO	JP Morgan	(24,478)
(136,330)	Lendlease	JP Morgan	48,230
(11,078)	Macquarie	JP Morgan	186
(57,949)	Mineral Resources	JP Morgan	(59,132)
(144,282)	Pilbara Minerals	JP Morgan	67,396
(91,341)	Santos	JP Morgan	17,424

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(116,788)	Suncorp	JP Morgan	22,895
(14,684)	Woodside Energy	JP Morgan	17,985
36,715			
Belgium			
(4,320)	D'ieteren	Citibank	3,815
(7,004)	D'ieteren	JP Morgan	67,801
71,616			
Bermuda			
(6,891)	Arch Capital	Citibank	(15,780)
(15,780)			
Brazil			
(298,858)	Alpargatas	JP Morgan	28,433

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(89,414)	Banco BTG Pactual	JP Morgan	14,709
(365,537)	BRF	JP Morgan	53,352
(177,796)	Cia de Saneamento Basico do Estado de Sao Paulo SABESP	Citibank	44,306
(7,288,912)	Hapvida Participacoes e Investimentos	JP Morgan	895,160
(281,069)	Localiza Rent a Car	JP Morgan	207,733
(49,517)	Suzano	Citibank	(10,852)
			1,232,841
Canada			
(17,699)	Brookfield Asset Management	Citibank	(35,900)
(20,141)	Cenovus Energy	JP Morgan	(7,834)
(25,893)	Great-West Lifeco	JP Morgan	32,350
(25,701)	Intact Financial	JP Morgan	115,450
(10,495)	Intact Financial	Citibank	(7,853)
(79,815)	Power of Canada	JP Morgan	51,852
(90,213)	Power of Canada	Citibank	(98,426)
(27,399)	Restaurant Brands International	Citibank	(25,370)
(19,471)	Restaurant Brands International	JP Morgan	77,634
			101,903
Cayman Islands			
(170,800)	Sands China	JP Morgan	60,681
			60,681
China			
(2,100,000)	China Southern Airlines	JP Morgan	115,615
(407,279)	China Vanke	Citibank	3,613
(490,000)	Flat Glass	JP Morgan	134,070
(82,800)	Fuyao Glass Industry	JP Morgan	(5,103)
(6,000)	Fuyao Glass Industry	Citibank	220
(438,500)	Li Ning	JP Morgan	307,575
(100,000)	Li Ning	Citibank	3,044
(1,540,000)	PICC Property & Casualty	JP Morgan	(34,935)
(755,250)	Shandong Gold Mining	JP Morgan	(31,400)
(3,756,200)	Xiaomi	JP Morgan	(117,495)
(1,060,000)	Xiaomi	Citibank	(117,297)
(684,500)	XPeng	Citibank	(731,427)
(115,400)	XPeng	JP Morgan	(41,810)
(191,100)	Zhuzhou CRRC Times Electric	JP Morgan	27,597
(204,200)	Zhuzhou CRRC Times Electric	Citibank	(50,073)
(131,800)	ZTE	Citibank	2,963
			(534,843)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
Denmark			
(24,976)	Tryg	Citibank	(14,555)
			(14,555)
Finland			
(102,710)	Metso	JP Morgan	(60,675)
(75,467)	Metso	Citibank	(37,177)
(86,377)	Nordea Bank	Citibank	(12,919)
			(110,771)
France			
(23,709)	Pernod Ricard	JP Morgan	353,762
(19,305)	Sartorius Stedim Biotech	JP Morgan	5,069
			358,831
Germany			
(35,363)	Delivery Hero	JP Morgan	142,653
(79,270)	HelloFresh	JP Morgan	(374,352)
(15,143)	HelloFresh	Citibank	(48,581)
(9,161)	HOCHTIEF	JP Morgan	(89,008)
(2,436)	Sartorius	Citibank	(71,539)
(12,313)	Sartorius	JP Morgan	(356,904)
(15,632)	Talanx	JP Morgan	(79,587)
(220,684)	Vonovia	Citibank	(588,567)
			(1,465,885)
Hong Kong			
(469,500)	China Overseas Land & Investment	Citibank	(66,168)
(1,513,000)	Sino Biopharmaceutical	JP Morgan	26,001
			(40,167)
Ireland			
(19,125)	James Hardie Industries	JP Morgan	8,783
			8,783
Italy			
(111,338)	Nexi	Citibank	(24,087)
(1,618,527)	Telecom Italia	JP Morgan	(52,900)
(11,238,558)	Telecom Italia	Citibank	(128,059)
			(205,046)
Japan			
(3,100)	Advantest	Citibank	22,069
(25,200)	Advantest	JP Morgan	788
(372,400)	ENEOS	Citibank	(60,750)
(24,300)	Fujitsu General	JP Morgan	35,373
(17,200)	Hitachi	Citibank	(38,351)
(8,900)	Lasertec	Citibank	(40,501)
(71,500)	MatsukiyoCocokara	Citibank	120,796
(131,900)	Mercari	JP Morgan	143,312

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(24,200)	Mercari	Citibank	(35,669)
(37,100)	Mitsubishi Estate	Citibank	(27,164)
(32,100)	Mitsui Fudosan	JP Morgan	(23,576)
(12,500)	NEC	Citibank	(18,579)
(174,400)	Olympus	JP Morgan	470,248
(71,700)	Olympus	Citibank	(82,948)
(5,900)	Open House	Citibank	(7,095)
(43,500)	Park24	JP Morgan	3,390
(1,390,200)	Rakuten	JP Morgan	40,923
(87,800)	Recruit	Citibank	(207,227)
(10,900)	RENOVA	Citibank	(1,696)
(69,000)	RENOVA	JP Morgan	35,240
(62,100)	SBI	JP Morgan	37,825
(14,400)	Socionext	JP Morgan	(100,875)
(22,500)	SoftBank	JP Morgan	66,971
(17,200)	SoftBank	Citibank	14,314
(10,600)	Sony	Citibank	(4,970)
(42,400)	Square Enix	JP Morgan	48,311
(171,300)	SUMCO	Citibank	9,039
(51,700)	SUMCO	JP Morgan	23,339
(21,300)	Sumitomo	JP Morgan	4,231
(11,100)	TDK	Citibank	(21,317)
			405,451
	Luxembourg		
(207,764)	InPost	JP Morgan	(75,859)
(27,818)	Reinet Investments	JP Morgan	25,833
			(50,026)
	Malaysia		
(478,405)	Lynas Rare Earths	JP Morgan	(51,685)
			(51,685)
	Mexico		
(5,809,371)	America Movil	Citibank	(118,662)
			(118,662)
	Netherlands		
(15,470)	Heineken	Citibank	(15,377)
(34,447)	Koninklijke Philips	JP Morgan	(79,071)
(126,191)	Koninklijke Philips	Citibank	(28,369)
			(122,817)
	Norway		
(3,245)	Aker	Citibank	(940)
(74,445)	Aker BP	Citibank	(17,317)
(13,485)	Nordic Semiconductor	JP Morgan	19,281
(32,981)	Nordic Semiconductor	Citibank	3,044
(26,598)	Salmar	Citibank	(112,252)
			(108,184)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Poland		
(24,945)	Bank Polska Kasa Opieki	JP Morgan	34,386
(39,578)	KGHM Polska Miedz	Citibank	(44,200)
(203)	LPP	Citibank	(58,361)
(45,166)	ORLEN	JP Morgan	80,474
			12,299
	Singapore		
(112,145)	Sea	JP Morgan	1,622,294
			1,622,294
	South Africa		
(45,055)	Sasol	JP Morgan	2,026
			2,026
	South Korea		
(67,436)	Kakao	Citibank	2,506
(26,096)	Kakao	JP Morgan	76,966
(1,101)	LG Chem	Citibank	(13,244)
(7,016)	LG Electronics	JP Morgan	22,782
(17,159)	Lotte Energy Materials	JP Morgan	31,091
(757)	LS	JP Morgan	(161)
(3,407)	POSCO	JP Morgan	(34,783)
(15,943)	POSCO Future M	JP Morgan	(12,096)
(7,268)	SK	JP Morgan	46,228
(8,668)	SK Innovation	JP Morgan	82,179
(499)	SK Innovation	JP Morgan	(2,011)
			199,457
	Sweden		
(51,148)	Electrolux	Citibank	20,991
(46,105)	EQT	Citibank	14,270
(30,449)	Essity	Citibank	(18,851)
(328,437)	Fastighets Balder	Citibank	(153,142)
(30,436)	Sagax	Citibank	(35,726)
(66,844)	Securitas	JP Morgan	(791)
			(173,249)
	Switzerland		
(37,620)	Bachem	JP Morgan	145,497
	Cie Financiere		
(3,759)	Richemont	JP Morgan	24,885
(207,377)	SIG	Citibank	(371,694)
(9,925)	Straumann	Citibank	(16,103)
(7,583)	Tecan	JP Morgan	(142,558)
(142,889)	UBS	JP Morgan	(695,591)
			(1,055,564)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Taiwan		
(72,000)	Powerchip Semiconductor Manufacturing	JP Morgan	1,612
			1,612
	United Kingdom		
(596,643)	Centrica	JP Morgan	(88,591)
(360,658)	Ocado	JP Morgan	(26,593)
(157,501)	Rentokil Initial	Citibank	(45,611)
			(160,795)
	United States		
(11,026)	Aflac	Citibank	(20,839)
(20,669)	Air Transport Services	JP Morgan	21,082
(3,951)	Airbnb	JP Morgan	31,687
(1,114)	Align Technology	JP Morgan	(17,378)
(1,950)	Arista Networks	Citibank	(20,642)
(4,392)	Avery Dennison	JP Morgan	(28,601)
46,887	Banc of California	JP Morgan	35,301
(28,094)	Bank of America	JP Morgan	65,880
(21,750)	Bank of Hawaii	JP Morgan	33,930
(22,352)	BankUnited	JP Morgan	81,808
(16,262)	Banner	JP Morgan	65,698
(41,626)	Blackstone	Citibank	(311,427)
(9,276)	Block	JP Morgan	29,773
(104,819)	Boston Properties	JP Morgan	85,190
(3,983)	Brandywine Realty Trust	JP Morgan	(518)
(20,935)	Broadridge Financial Solutions	JP Morgan	(202,416)
(5,516)	Broadridge Financial Solutions	Citibank	(53,505)
(4,507)	Capital One Financial	JP Morgan	51,019
(27,820)	Celanese	Citibank	(235,620)
(6,579)	Celanese	JP Morgan	(9,327)
(28,326)	Charles River Laboratories International	JP Morgan	(121,634)
(5,975)	Charles River Laboratories International	Citibank	(59,631)
(31,216)	Charles Schwab	JP Morgan	181,365
(15,208)	Church & Dwight	Citibank	(52,163)
(27,516)	Church & Dwight	JP Morgan	(17,610)
(152,616)	Cloudflare	JP Morgan	158,721
(32,774)	Community Bank System	JP Morgan	215,653
(84,268)	Constellation Energy	Citibank	64,284
(5,482)	CoStar	JP Morgan	(1,590)
(9,685)	Crown Castle	JP Morgan	3,297
(4,652)	Darden Restaurants	JP Morgan	35,960
(5,261)	Discover Financial Services	Citibank	(8,944)
(15,159)	DXC Technology	JP Morgan	(1,946)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(2,671)	Enphase Energy	JP Morgan	15,170
(6,621)	EPAM Systems	JP Morgan	(94,873)
(7,805)	Equifax	Citibank	(130,344)
(5,802)	Equifax	JP Morgan	(54,771)
(28,956)	FB Financial	JP Morgan	110,033
(8,893)	Fiserv	JP Morgan	22,686
(3,627)	Ford Motor	Citibank	(1,016)
(24,993)	Frontier Communications Parent	JP Morgan	55,235
(83,006)	Gen Digital	Citibank	(8,076)
(3,638)	Generac	JP Morgan	(31,746)
(26,350)	Glacier Bancorp	JP Morgan	86,428
(34,972)	Hasbro	Citibank	(116,312)
(154,632)	Huntington Bancshares	JP Morgan	139,169
(25,762)	Illumina	Citibank	(124,189)
(22,013)	Independent Bank	JP Morgan	38,633
(11,275)	International Business Machines	JP Morgan	(24,520)
(13,086)	Iron Mountain	Citibank	(52,606)
(31,736)	Iron Mountain	JP Morgan	(88,543)
(31,343)	J M Smucker	JP Morgan	95,596
(26,885)	Kimco Realty	Citibank	(10,754)
(26,840)	KKR	JP Morgan	(33,803)
(44,269)	KKR	Citibank	(136,229)
(40,494)	Lamb Weston	Citibank	(73,777)
(15,078)	Lamb Weston	JP Morgan	35,132
(1,132)	Martin Marietta Materials	JP Morgan	12,860
57	MercadoLibre	Citibank	6,228
(57)	MercadoLibre	JP Morgan	(1,347)
(10,325)	Mosaic	Citibank	(2,403)
(223,272)	Newell Brands	Citibank	(68,098)
(53,280)	Newell Brands	JP Morgan	7,726
(12,799)	Occidental Petroleum	Citibank	2,816
(27,909)	OceanFirst Financial	JP Morgan	35,724
(136)	Old Dominion Freight Line	Citibank	(2,877)
(3,475)	Old Dominion Freight Line	JP Morgan	(59,266)
(6,022)	ON Semiconductor	JP Morgan	7,461
(19,157)	Oracle	Citibank	(83,525)
(7,621)	Oracle	JP Morgan	(41,484)
(41,404)	Pacific Premier Bancorp	JP Morgan	116,345
(71,376)	PacWest Bancorp	JP Morgan	(46,644)
(434,028)	Palantir Technologies	JP Morgan	865,886
(406,018)	Paramount Global	Citibank	(266,526)
(7,637)	PayPal	JP Morgan	(13,478)
(4,146)	Pool	JP Morgan	29,214
(12,334)	Prosperity Bancshares	JP Morgan	49,089
(6,465)	QUALCOMM	JP Morgan	22,687
(18,519)	Quanta Services	Citibank	(95,743)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Allocation Fund continued

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(6,277)	Ralph Lauren	JP Morgan	89,755
(7,514)	Raymond James Financial	Citibank	(18,484)
(24,045)	Raymond James Financial	JP Morgan	82,234
(11,636)	Realty Income	JP Morgan	3,057
(22,872)	Republic Services	Citibank	14,638
(3,168)	Republic Services	JP Morgan	4,784
(28,174)	Revvity	JP Morgan	32,930
(5,684)	Revvity	Citibank	(30,921)
(15,130)	Sabre	JP Morgan	4,085
(45,598)	Simmons First National	JP Morgan	74,781
(6,483)	Simon Property	JP Morgan	36,436
(32,332)	Snowflake	JP Morgan	(33,302)
(210,835)	Southwest Airlines	Citibank	(19,258)
(20,076)	STERIS	JP Morgan	(134,500)
(62,931)	Take-Two Interactive Software	Citibank	(126,794)
(11,174)	Targa Resources	JP Morgan	(37,768)
(6,916)	Teledyne Technologies	Citibank	(99,106)
(53,288)	Truist Financial	JP Morgan	98,316

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(15,292)	Tyson Foods	JP Morgan	19,934
(180,045)	Valley National Bancorp	JP Morgan	150,214
(29,031)	Washington Federal	JP Morgan	90,286
(30,509)	Western Alliance Bancorp	JP Morgan	61,323
(14,689)	Xerox	JP Morgan	(4,847)
(10,031)	Zions Bancorp	JP Morgan	28,789
			374,607
Total (USD underlying exposure - USD 414,987,986)			261,087

SPAC PIPE Commitments as at 31 August 2023

Holding	Description	Commitment Amount USD	Unrealised appreciation/ (depreciation) USD
United States			
5,447,000	FLYR	5,447,000	-
Total		5,447,000	-

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Corporate Bond Fund

Portfolio of Investments 31 August 2023

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 5,400,000	Banque Federative du Credit Mutuel 5.79% 13/7/2028*	5,419,817	0.62
				EUR 1,600,000	BNP Paribas 0.875% 31/8/2033	1,386,827	0.16
				USD 3,000,000	BNP Paribas 2.159% 15/9/2029	2,507,378	0.29
				USD 1,300,000	BNP Paribas 2.871% 19/4/2032*	1,056,809	0.12
				EUR 3,300,000	BNP Paribas 3.875% 23/2/2029	3,555,916	0.40
				EUR 1,800,000	BNP Paribas 4.125% 24/5/2033	1,956,758	0.22
				USD 4,500,000	BNP Paribas 5.125% 13/1/2029	4,400,112	0.50
				GBP 3,500,000	BNP Paribas 6% 18/8/2029	4,435,244	0.50
				USD 2,900,000	BPCE 1.652% 6/10/2026	2,634,975	0.30
				EUR 1,800,000	BPCE 4.75% 14/6/2034	1,957,247	0.22
				USD 3,000,000	BPCE 5.15% 21/7/2024	2,955,106	0.34
				USD 3,000,000	BPCE 5.7% 22/10/2023	2,994,898	0.34
				USD 3,300,000	BPCE 5.975% 18/1/2027	3,282,384	0.37
				EUR 2,500,000	Credit Agricole 3.875% 20/4/2031	2,687,929	0.31
				EUR 1,000,000	Credit Agricole 4.125% 7/3/2030	1,094,697	0.12
				GBP 2,100,000	Credit Agricole 5.75% 29/11/2027	2,607,006	0.30
				GBP 4,250,000	Electricite de France 5.875% 18/7/2031	5,241,746	0.60
				EUR 2,700,000	JCDecaux 5% 11/1/2029*	2,963,264	0.34
				EUR 800,000	La Poste 3.125% 29/10/2025	812,711	0.09
				EUR 2,400,000	Orange 2.375% 15/1/2025	2,488,387	0.28
				EUR 2,000,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	2,151,208	0.24
				USD 800,000	Societe Generale 4.027% 21/1/2043	535,242	0.06
				EUR 2,200,000	Societe Generale 4.25% 6/12/2030	2,317,063	0.26
				EUR 1,200,000	Societe Generale 5.625% 2/6/2033	1,290,455	0.15
				USD 2,500,000	Societe Generale 6.447% 12/1/2027	2,510,997	0.29
				USD 1,150,000	Societe Generale 6.691% 10/1/2034	1,171,738	0.13
				USD 1,300,000	Societe Generale 7.367% 10/1/2053*	1,264,216	0.14
				EUR 1,300,000	Teleperformance 0.25% 26/11/2027*	1,170,066	0.13
				EUR 6,927,000	TotalEnergies 1.75% 4/4/2024	7,323,772	0.83
				EUR 1,332,000	TotalEnergies 2.125% 25/7/2032	1,057,520	0.12
				EUR 1,684,000	TotalEnergies 2.625% 26/2/2025	1,742,113	0.20
						91,340,069	10.39
					Germany		
				EUR 815,000	Albemarle New 1.625% 25/11/2028	778,856	0.09
				EUR 1,600,000	Allianz 2.241% 7/7/2045	1,649,052	0.19
				USD 1,400,000	Allianz 3.2% 30/10/2027	1,065,006	0.12
				USD 1,200,000	Allianz 3.5% 17/11/2025	1,007,980	0.11
				EUR 5,800,000	Bayer 2.375% 12/11/2079	5,875,339	0.67
				EUR 227,000	Bayer 3.75% 1/7/2074	240,975	0.02
				EUR 150,000	Bayer 4.625% 26/5/2033	164,928	0.02
				EUR 300,000	Deutsche Bank 1.375% 17/2/2032	244,266	0.03
BONDS							
Australia							
GBP 1,753,000	APA Infrastructure 3.5% 22/3/2030	1,870,842	0.21				
EUR 4,751,000	Origin Energy Finance 1% 17/9/2029	4,792,292	0.55				
AUD 6,500,000	Origin Energy Finance 2.65% 11/11/2027	3,960,710	0.45				
EUR 1,290,000	Transurban Finance 4.225% 26/4/2033	1,386,794	0.16				
		12,010,638	1.37				
Austria							
EUR 400,000	Lenzing 5.75% 7/9/2025*	390,424	0.04				
Belgium							
EUR 400,000	Ageas 1.875% 24/11/2051	321,186	0.04				
EUR 2,800,000	Elia 2.75% 2/10/2023	3,027,214	0.34				
		3,348,400	0.38				
British Virgin Islands							
USD 200,000	GTL Trade Finance 7.25% 16/4/2044*	210,529	0.02				
Canada							
CAD 1,300,000	Bell Telephone of Canada or Bell Canada/The 4.35% 18/12/2045	804,713	0.09				
USD 705,000	Canadian National Railway 4.4% 5/8/2052	625,017	0.07				
USD 3,424,000	Enbridge 5.7% 8/3/2033	3,426,926	0.39				
USD 3,626,000	Rogers Communications 4.55% 15/3/2052	2,808,595	0.33				
USD 1,810,000	TELUS 3.4% 13/5/2032	1,524,451	0.17				
CAD 890,000	TELUS 4.4% 29/1/2046	541,031	0.06				
		9,730,733	1.11				
Cayman Islands							
USD 1,400,000	Shimao 3.45% 11/1/2031***	63,000	0.01				
USD 2,700,000	Shimao 5.2% 16/1/2027***	121,500	0.01				
		184,500	0.02				
Chile							
USD 800,000	Sociedad Quimica y Minera de Chile 3.5% 10/9/2051*	532,456	0.06				
USD 730,000	Sociedad Quimica y Minera de Chile 4.25% 22/1/2050*	562,392	0.07				
		1,094,848	0.13				
Denmark							
GBP 1,500,000	Danske Bank 2.25% 14/1/2028	1,640,657	0.19				
France							
EUR 2,000,000	Air Liquide Finance 2.875% 16/9/2032	2,069,016	0.24				
EUR 2,810,000	AXA 1.875% 10/7/2042	2,328,144	0.27				
EUR 1,123,000	AXA 4.25% 10/3/2043	1,124,638	0.13				
EUR 780,000	AXA 5.5% 11/7/2043	847,836	0.10				
EUR 5,500,000	Banque Federative du Credit Mutuel 4.125% 13/3/2029	5,996,834	0.68				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,400,000	Deutsche Bank 2.625% 16/12/2024	1,680,943	0.19	USD 4,300,000	Japan Nissan Motor 4.345% 17/9/2027*	3,934,005	0.45
EUR 3,000,000	Deutsche Bank 4% 24/6/2032	2,921,866	0.33	GBP 4,805,000	Jersey Glencore Finance Europe 3.125% 26/3/2026	5,685,969	0.65
EUR 2,300,000	Deutsche Bank 5% 5/9/2030	2,427,500	0.28	USD 2,500,000	Luxembourg Greensaif Pipelines Bidco 6.129% 23/2/2038*	2,512,750	0.28
USD 1,200,000	Deutsche Bank 7.079% 10/2/2034	1,143,353	0.13	USD 1,530,000	Greensaif Pipelines Bidco 6.51% 23/2/2042	1,547,909	0.18
USD 2,835,000	Deutsche Bank 7.146% 13/7/2027	2,876,183	0.33	USD 2,095,000	Medtronic Global 4.5% 30/3/2033	2,027,442	0.23
EUR 1,500,000	EnBW Energie Baden-Wuerttemberg 1.125% 5/11/2079	1,546,102	0.18	EUR 822,000	Prologis International Funding II 0.75% 23/3/2033	620,331	0.07
EUR 3,000,000	EnBW Energie Baden-Wuerttemberg 1.875% 29/6/2080*	2,934,468	0.33	EUR 788,000	Prologis International Funding II 1.625% 17/6/2032	665,105	0.08
EUR 2,200,000	EnBW Energie Baden-Wuerttemberg 2.125% 31/8/2081	1,712,764	0.19	EUR 6,414,000	SES 2.875% 27/5/2026	6,069,151	0.69
EUR 2,000,000	LEG Immobilien 0.75% 30/6/2031	1,596,651	0.18			13,442,688	1.53
EUR 3,900,000	Robert Bosch 4.375% 2/6/2043	4,230,102	0.48		Netherlands		
EUR 2,000,000	Volkswagen Financial Services 3% 6/4/2025*	2,139,273	0.25	EUR 400,000	ABN AMRO Bank 5.125% 22/2/2033*	426,818	0.05
EUR 700,000	Vonovia 0.625% 14/12/2029	581,638	0.07	EUR 5,800,000	ABN AMRO Bank 5.5% 21/9/2033	6,270,412	0.72
EUR 300,000	Vonovia 1.5% 14/6/2041	180,032	0.02	EUR 700,000	ASR Nederland 7% 7/12/2043	799,004	0.09
		36,997,277	4.21	EUR 4,520,000	BP Capital Markets 4.323% 12/5/2035	4,862,367	0.55
	International			EUR 900,000	de Volksbank 2.375% 4/5/2027	920,793	0.10
EUR 2,528,000	European Union 2.625% 4/2/2048	2,425,866	0.28	EUR 949,000	Digital Dutch Finco 1% 15/1/2032	745,064	0.09
EUR 2,290,000	European Union 3% 4/3/2053	2,292,515	0.26	GBP 2,000,000	E.ON International Finance 6.375% 7/6/2032	2,632,439	0.30
		4,718,381	0.54	GBP 1,147,000	Enel Finance International 2.875% 11/4/2029	1,241,558	0.14
	Ireland			GBP 2,000,000	Enel Finance International 5.625% 14/8/2024	2,529,018	0.29
USD 1,200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.3% 30/1/2032	974,834	0.11	USD 200,000	Enel Finance International 7.75% 14/10/2052	229,347	0.03
EUR 2,500,000	CRH SMW Finance 4% 11/7/2031	2,693,726	0.31	EUR 2,900,000	IMCD 2.125% 31/3/2027	2,866,002	0.33
EUR 1,038,000	GE Capital European Funding Unlimited 3.65% 23/8/2032	1,080,186	0.12	EUR 1,670,000	Imperial Brands Finance Netherlands 5.25% 15/2/2031	1,799,583	0.20
EUR 465,000	Glencore Capital Finance 1.125% 10/3/2028	434,345	0.05	EUR 1,900,000	ING Groep 1% 16/11/2032	1,731,069	0.20
EUR 1,400,000	Linde 3.625% 12/6/2034*	1,498,174	0.17	EUR 600,000	ING Groep 4.75% 23/5/2034	650,154	0.07
		6,681,265	0.76	EUR 1,200,000	ING Groep 5% 20/2/2035	1,270,259	0.14
	Italy			GBP 600,000	ING Groep 6.25% 20/5/2033*	718,567	0.08
EUR 1,650,000	A2A 4.5% 19/9/2030	1,811,123	0.21	USD 475,000	JDE Peet's 1.375% 15/1/2027	412,347	0.05
EUR 1,044,000	ASTM 2.375% 25/11/2033*	884,036	0.10	EUR 1,250,000	NN 6% 3/11/2043	1,360,589	0.16
EUR 3,050,000	Eni 4.25% 19/5/2033	3,289,890	0.37	USD 855,000	NXP / NXP Funding / NXP USA 3.15% 1/5/2027	790,157	0.09
EUR 2,300,000	Intesa Sanpaolo 5.125% 29/8/2031	2,532,318	0.29	USD 1,100,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	711,799	0.08
USD 900,000	Intesa Sanpaolo 7.778% 20/6/2054	886,749	0.10	EUR 1,521,000	Repsol International Finance 4.5% 25/3/2075*	1,622,973	0.18
USD 1,000,000	Intesa Sanpaolo 8.248% 21/11/2033	1,046,207	0.12	EUR 2,100,000	Syngenta Finance 3.375% 16/4/2026	2,211,322	0.25
EUR 12,000,000	Italy Buoni Ordinari del Tesoro BOT 0% 12/1/2024	12,848,186	1.46	EUR 4,000,000	Telefonica Europe 3% 2/10/2023	4,328,063	0.49
EUR 20,000,000	Italy Buoni Ordinari del Tesoro BOT 0% 14/5/2024	21,140,154	2.41	EUR 2,600,000	TenneT 2.374% 22/7/2025	2,673,468	0.30
USD 2,325,000	UniCredit 1.982% 3/6/2027	2,065,061	0.23	EUR 1,200,000	TenneT 2.75% 17/5/2042	1,133,769	0.13
		46,503,724	5.29				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,320,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	1,312,739	0.15		Switzerland		
EUR 167,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	179,130	0.02	EUR 3,500,000	Credit Suisse 0.25% 5/1/2026	3,457,666	0.39
EUR 2,540,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	2,828,858	0.32	EUR 1,549,000	Credit Suisse 0.25% 1/9/2028	1,387,756	0.16
EUR 2,520,000	Universal Music 4% 13/6/2031	2,720,323	0.31	USD 625,000	Credit Suisse 5% 9/7/2027	607,274	0.07
EUR 3,259,000	Viterra Finance 1% 24/9/2028	2,994,942	0.34	EUR 4,300,000	Credit Suisse 5.5% 20/8/2026	4,821,383	0.55
GBP 1,400,000	Volkswagen Financial Services 1.625% 10/2/2024	1,744,327	0.20	USD 4,550,000	Credit Suisse 7.5% 15/2/2028	4,855,321	0.55
EUR 2,400,000	Volkswagen International Finance 3.375% 27/6/2024	2,542,678	0.29	GBP 867,000	Credit Suisse 7.75% 10/3/2026	1,135,788	0.13
EUR 4,400,000	Volkswagen International Finance 3.5% 17/6/2025	4,509,054	0.51	EUR 3,000,000	UBS 1% 24/6/2027	2,948,741	0.34
EUR 3,100,000	Volkswagen International Finance 3.875% 17/6/2029	2,813,277	0.32	GBP 300,000	UBS 2.25% 9/6/2028	327,418	0.04
EUR 2,700,000	Wintershall Dea Finance 1.332% 25/9/2028	2,494,651	0.28	EUR 2,000,000	UBS 3.25% 2/4/2026	2,129,010	0.24
EUR 2,100,000	Wintershall Dea Finance 1.823% 25/9/2031	1,810,605	0.21	USD 6,100,000	UBS 5.125% 15/5/2024	6,019,815	0.68
EUR 4,700,000	Wintershall Dea Finance 2 2.499% 20/4/2026	4,446,540	0.51	USD 700,000	UBS 6.537% 12/8/2033	728,719	0.08
EUR 300,000	Wintershall Dea Finance 2 3% 20/7/2028	262,177	0.03	GBP 800,000	UBS 7% 30/9/2027	1,026,802	0.12
		75,596,242	8.60	EUR 3,800,000	UBS 7.75% 1/3/2029	4,661,723	0.53
				USD 5,388,000	UBS 9.016% 15/11/2033	6,533,910	0.74
						40,641,326	4.62
	Norway				United Kingdom		
EUR 1,910,000	Var Energi 5.5% 4/5/2029	2,094,519	0.24	EUR 3,740,000	Anglo American Capital 4.5% 15/9/2028	4,071,674	0.46
	Poland			USD 400,000	Aon Global 4.45% 24/5/2043	314,597	0.04
EUR 720,000	Republic of Poland Government International Bond 4.25% 14/2/2043	763,596	0.08	EUR 5,800,000	Babcock International 1.375% 13/9/2027	5,613,153	0.64
	Portugal			GBP 4,679,000	Babcock International 1.875% 5/10/2026	5,203,839	0.59
EUR 1,200,000	EDP - Energias de Portugal 1.7% 20/7/2080	1,203,313	0.14	USD 1,900,000	Barclays 3.564% 23/9/2035	1,510,517	0.17
	Saudi Arabia			EUR 1,560,000	Barclays 4.918% 8/8/2030	1,695,671	0.19
USD 700,000	Saudi Government International Bond 5% 18/1/2053	623,262	0.07	EUR 2,300,000	Barclays 5.262% 29/1/2034	2,494,838	0.28
	Singapore			USD 3,200,000	Barclays 7.437% 2/11/2033	3,419,210	0.38
USD 5,500,000	Pfizer Investment Enterprises 5.11% 19/5/2043	5,368,537	0.61	EUR 1,309,000	BAT International Finance 2.25% 16/1/2030	1,213,264	0.14
USD 2,220,000	Pfizer Investment Enterprises 5.3% 19/5/2053	2,224,602	0.25	EUR 2,000,000	British Telecommunications 1.874% 18/8/2080	1,985,016	0.23
		7,593,139	0.86	GBP 1,109,000	British Telecommunications 3.125% 21/11/2031	1,156,896	0.13
	South Korea			EUR 1,200,000	Chanel Ceres 0.5% 31/7/2026	1,171,500	0.13
USD 850,000	SK Broadband 4.875% 28/6/2028*	838,431	0.10	EUR 894,000	Channel Link Enterprises Finance 2.706% 30/6/2050	886,676	0.10
	Spain			GBP 1,234,000	Channel Link Enterprises Finance 3.043% 30/6/2050	1,306,768	0.15
GBP 2,300,000	Banco Santander 1.5% 14/4/2026	2,572,694	0.29	EUR 4,100,000	DS Smith 4.5% 27/7/2030	4,420,963	0.51
EUR 2,800,000	Banco Santander 5.75% 23/8/2033	3,030,253	0.35	GBP 2,390,000	HSBC 2.256% 13/11/2026	2,770,391	0.32
USD 1,600,000	Banco Santander 6.921% 8/8/2033	1,603,062	0.18	EUR 1,650,000	HSBC 4.856% 23/5/2033	1,802,556	0.21
GBP 2,600,000	Telefonica Emisiones 5.445% 8/10/2029	3,207,455	0.36	USD 1,400,000	HSBC 7.39% 3/11/2028	1,470,099	0.17
USD 1,700,000	Telefonica Emisiones 7.045% 20/6/2036	1,810,639	0.21	USD 1,450,000	HSBC 8.113% 3/11/2033	1,577,496	0.18
		12,224,103	1.39	GBP 300,000	Imperial Brands Finance 4.875% 7/6/2032	327,506	0.04
				GBP 2,500,000	Imperial Brands Finance 5.5% 28/9/2026	3,092,828	0.35
				GBP 1,500,000	Imperial Brands Finance 8.125% 15/3/2024	1,918,978	0.22
				EUR 780,000	Lloyds Bank Corporate Markets 4.125% 30/5/2027	844,087	0.10
				GBP 1,100,000	Lloyds Banking 1.875% 15/1/2026	1,312,430	0.15
				USD 660,000	Lloyds Banking 4.65% 24/3/2026	637,031	0.07
				GBP 2,100,000	Mobico 2.375% 20/11/2028	2,214,514	0.25

*All or a portion of this security represents a security on loan.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,080,000	National Grid 4.275% 16/1/2035*	1,143,302	0.13	USD 2,165,000	Amgen 5.65% 2/3/2053	2,152,426	0.25
USD 5,310,000	National Grid 5.602% 12/6/2028	5,316,985	0.61	USD 1,729,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	1,774,307	0.20
GBP 2,100,000	National Grid Electricity Distribution West Midlands 5.75% 16/4/2032	2,627,921	0.30	USD 2,000,000	Astrazeneca Finance 2.25% 28/5/2031	1,664,369	0.19
GBP 2,270,000	Nationwide Building Society 6.125% 21/8/2028	2,885,090	0.33	USD 5,400,000	AT&T 2.55% 1/12/2033	4,122,350	0.47
USD 5,200,000	NatWest 3.754% 1/11/2029	4,961,837	0.56	EUR 3,600,000	AT&T 2.875% 2/3/2025	3,635,912	0.41
EUR 1,000,000	NatWest 5.763% 28/2/2034	1,081,201	0.12	USD 1,550,000	AT&T 4.5% 15/5/2035	1,377,114	0.16
USD 2,000,000	NatWest 5.808% 13/9/2029	1,981,213	0.23	USD 190,000	AT&T 4.5% 9/3/2048	151,661	0.02
USD 3,000,000	NatWest 7.472% 10/11/2026	3,087,148	0.35	GBP 3,300,000	AT&T 5.5% 15/3/2027	4,078,688	0.46
EUR 1,310,000	NGG Finance 1.625% 5/12/2079	1,355,344	0.15	USD 1,500,000	Atmos Energy 2.85% 15/2/2052	972,565	0.11
GBP 2,200,000	Rio Tinto Finance 4% 11/12/2029	2,565,953	0.29	USD 1,000,000	Baltimore Gas and Electric 3.5% 15/8/2046	724,962	0.08
USD 955,000	Rio Tinto Finance USA 5% 9/3/2033	949,330	0.11	USD 235,000	Baltimore Gas and Electric 5.4% 1/6/2053	232,085	0.03
USD 800,000	Rio Tinto Finance USA 5.125% 9/3/2053	776,166	0.09	USD 1,200,000	Bank of America 2.482% 21/9/2036*	914,718	0.10
USD 1,759,000	Santander UK 5% 7/11/2023	1,752,646	0.20	USD 1,150,000	Bank of America 2.687% 22/4/2032	941,320	0.11
USD 1,700,000	Santander UK 6.833% 21/11/2026	1,719,886	0.20	USD 2,450,000	Bank of America 3.419% 20/12/2028	2,244,837	0.26
GBP 1,100,000	Sky 6% 21/5/2027	1,414,493	0.16	USD 5,206,000	Bank of America 4.271% 23/7/2029	4,912,054	0.56
EUR 218,000	Standard Chartered 0.9% 2/7/2027	214,152	0.02	USD 5,350,000	Bank of America 4.571% 27/4/2033	4,961,587	0.56
USD 700,000	Standard Chartered 5.7% 26/3/2044	634,914	0.07	USD 1,900,000	Bank of America 5.015% 22/7/2033	1,826,589	0.21
GBP 2,081,000	Thames Water Utilities Finance 4% 19/6/2025	2,467,949	0.28	USD 2,750,000	Bank of America 5.202% 25/4/2029	2,708,517	0.31
GBP 15,570,020	United Kingdom Gilt 1.5% 31/7/2053	9,916,038	1.13	USD 1,290,000	Barrick North America Finance 5.7% 30/5/2041	1,283,031	0.15
		101,284,066	11.53	USD 300,000	Bayer US Finance II 4.7% 15/7/2064	229,430	0.03
	United States			USD 400,000	Boeing 3.55% 1/3/2038	307,420	0.03
USD 590,000	7-Eleven 1.8% 10/2/2031	462,982	0.05	USD 900,000	Boeing 3.65% 1/3/2047	631,852	0.07
USD 2,500,000	AbbVie 4.3% 14/5/2036	2,288,347	0.26	USD 3,900,000	Boeing 5.15% 1/5/2030*	3,835,190	0.44
USD 2,200,000	AbbVie 4.5% 14/5/2035	2,069,456	0.24	USD 1,350,000	Boeing 5.93% 1/5/2060	1,307,179	0.14
USD 1,120,000	AEP Texas 5.4% 1/6/2033	1,107,764	0.13	USD 1,080,000	Bristol-Myers Squibb 4.25% 26/10/2049	913,659	0.10
USD 630,000	AEP Transmission 3.65% 1/4/2050	476,606	0.05	USD 2,279,000	Broadcom 4.926% 15/5/2037	2,050,318	0.23
USD 400,000	Aetna 4.125% 15/11/2042	318,999	0.04	USD 800,000	Cameron LNG 3.302% 15/1/2035	663,146	0.07
USD 2,500,000	Alexandria Real Estate Equities 2.95% 15/3/2034	1,979,621	0.22	USD 525,000	Cameron LNG 3.701% 15/1/2039	422,211	0.05
USD 380,000	Alexandria Real Estate Equities 3% 18/5/2051	230,183	0.03	EUR 1,000,000	Capital One Financial 1.65% 12/6/2029	892,948	0.10
USD 2,500,000	Amazon.com 4.7% 1/12/2032	2,485,974	0.28	USD 1,925,000	Capital One Financial 6.312% 8/6/2029	1,923,417	0.22
EUR 659,000	American Tower 0.5% 15/1/2028	609,162	0.07	USD 1,933,000	CenterPoint Energy Houston Electric 2.35% 1/4/2031	1,602,223	0.18
EUR 2,800,000	American Tower 0.875% 21/5/2029	2,494,816	0.28	USD 230,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	229,060	0.03
USD 1,460,000	American Tower 2.7% 15/4/2031	1,194,419	0.14	USD 1,150,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	920,085	0.11
USD 709,000	American Tower 3.65% 15/3/2027	664,910	0.08				
USD 200,000	American Tower 5.65% 15/3/2033	199,236	0.02				
USD 500,000	American Water Capital 3.45% 1/5/2050	364,055	0.04				
USD 1,140,000	Amgen 3.375% 21/2/2050	812,676	0.09				
USD 1,055,000	Amgen 4.2% 22/2/2052	842,146	0.09				
USD 3,000,000	Amgen 5.25% 2/3/2033	2,985,589	0.34				

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,062,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	3,939,123	0.45	USD 980,000	Duke Energy Carolinas 3.75% 1/6/2045	746,378	0.08
USD 1,800,000	Cheniere Energy Partners 4% 1/3/2031	1,590,602	0.18	USD 500,000	Duke Energy Carolinas 4% 30/9/2042	406,212	0.05
USD 900,000	Cheniere Energy Partners 5.95% 30/6/2033	897,285	0.10	USD 1,400,000	Duke Energy Carolinas 5.4% 15/1/2054	1,375,213	0.16
USD 700,000	Cigna 4.9% 15/12/2048	624,602	0.07	USD 300,000	Duke Energy Florida 5.95% 15/11/2052	314,004	0.04
USD 3,950,000	Citigroup 3.98% 20/3/2030	3,630,894	0.41	USD 200,000	Duke Energy Progress 4% 1/4/2052	156,936	0.02
USD 2,400,000	Citigroup 4.412% 31/3/2031	2,228,136	0.25	USD 1,515,000	Eastman Chemical 5.75% 8/3/2033	1,495,150	0.17
USD 2,405,000	Citigroup 6.174% 25/5/2034	2,402,769	0.27	USD 3,015,000	Edison International 5.25% 15/11/2028	2,943,791	0.33
USD 300,000	Citigroup 6.675% 13/9/2043	315,434	0.04	USD 1,575,000	Edison International 6.95% 15/11/2029	1,658,510	0.19
USD 3,510,000	CNH Industrial Capital 4.55% 10/4/2028	3,393,069	0.39	USD 2,813,000	Elevance Health 2.25% 15/5/2030	2,347,887	0.27
USD 1,775,000	Columbia Pipelines Operating 6.544% 15/11/2053	1,819,923	0.21	USD 1,295,000	Elevance Health 5.125% 15/2/2053	1,219,855	0.14
USD 1,754,000	Comcast 2.887% 1/11/2051	1,126,263	0.13	USD 855,000	Energy Transfer 5.55% 15/2/2028	852,109	0.10
USD 2,000,000	Comcast 2.937% 1/11/2056	1,246,562	0.14	USD 1,100,000	Energy Transfer 6% 15/6/2048	1,017,997	0.11
USD 1,000,000	Comcast 3.25% 1/11/2039	771,061	0.09	USD 976,000	Energy Transfer 6.25% 15/4/2049	935,486	0.11
USD 500,000	Comcast 4.25% 15/10/2030	475,627	0.05	USD 1,210,000	Enterprise Products Operating 4.45% 15/2/2043	1,032,947	0.12
USD 250,000	CommonSpirit Health 3.91% 1/10/2050	189,219	0.02	USD 1,660,000	Enterprise Products Operating 4.9% 15/5/2046	1,476,673	0.17
USD 1,000,000	Connecticut Light and Power 2.05% 1/7/2031	806,646	0.09	USD 1,170,000	Equinix 2.15% 15/7/2030	945,200	0.11
USD 480,000	Consumers Energy 3.1% 15/8/2050	330,663	0.04	USD 500,000	Eversource Energy 5.125% 15/5/2033	483,922	0.06
USD 430,000	Consumers Energy 4.2% 1/9/2052	354,915	0.04	GBP 2,800,000	Fiserv 2.25% 1/7/2025	3,320,725	0.38
USD 3,200,000	Consumers Energy 4.625% 15/5/2033	3,103,165	0.35	USD 2,370,000	Florida Power & Light 4.625% 15/5/2030	2,323,261	0.26
USD 2,925,000	Consumers Energy 4.9% 15/2/2029	2,899,991	0.33	USD 1,180,000	Florida Power & Light 5.95% 1/2/2038	1,240,971	0.14
USD 280,000	Coterra Energy 4.375% 15/3/2029	263,226	0.03	GBP 4,000,000	Ford Motor Credit 4.535% 6/3/2025	4,849,420	0.55
USD 700,000	Cox Communications 2.6% 15/6/2031	565,724	0.06	USD 615,000	General Mills 4.95% 29/3/2033	599,686	0.07
USD 1,639,000	Crown Castle 2.9% 15/3/2027	1,503,579	0.17	GBP 995,000	General Motors Financial 2.35% 3/9/2025	1,167,855	0.13
USD 120,000	Crown Castle 4.15% 1/7/2050	90,776	0.01	EUR 1,500,000	General Motors Financial 4.3% 15/2/2029	1,594,064	0.18
USD 2,145,000	Crown Castle 5% 11/1/2028	2,104,996	0.24	USD 3,000,000	General Motors Financial 6% 9/1/2028	3,006,883	0.34
USD 70,000	CSX 4.5% 15/11/2052	61,080	0.01	USD 3,200,000	Georgia Power 4.95% 17/5/2033	3,099,686	0.35
USD 1,050,000	CVS Health 5.125% 20/7/2045	935,534	0.11	USD 2,800,000	Gilead Sciences 4% 1/9/2036	2,475,608	0.28
USD 731,000	DCP Midstream Operating 3.25% 15/2/2032	610,086	0.07	USD 3,200,000	Glencore Funding 2.5% 1/9/2030	2,607,160	0.30
USD 911,000	Devon Energy 4.75% 15/5/2042	759,906	0.09	USD 190,000	Global Payments 3.2% 15/8/2029	165,357	0.02
USD 325,000	Diamondback Energy 4.25% 15/3/2052	244,342	0.03	EUR 4,320,000	Global Payments 4.875% 17/3/2031	4,685,701	0.53
GBP 700,000	Digital Stout 2.75% 19/7/2024	860,841	0.10	USD 1,375,000	GLP Capital / GLP Financing II 4% 15/1/2031	1,180,570	0.13
USD 1,615,000	Dominion Energy 2.25% 15/8/2031	1,287,722	0.15	EUR 1,200,000	Goldman Sachs 1.25% 7/2/2029	1,107,510	0.13
USD 2,600,000	Dominion Energy 3.375% 1/4/2030	2,295,673	0.26	USD 1,105,000	Goldman Sachs 2.383% 21/7/2032	873,608	0.10
USD 2,565,000	Duke Energy 3.25% 15/1/2082	1,902,052	0.22				
USD 900,000	Duke Energy Carolinas 3.2% 15/8/2049	619,184	0.07				
USD 685,000	Duke Energy Carolinas 3.55% 15/3/2052	498,966	0.06				

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,105,000	Goldman Sachs 2.65% 21/10/2032	1,690,200	0.19	EUR 5,350,000	Morgan Stanley 5.148% 25/1/2034	6,101,993	0.69
USD 950,000	Goldman Sachs 3.615% 15/3/2028	888,342	0.10	USD 495,000	Motorola Solutions 2.3% 15/11/2030	394,663	0.05
USD 460,000	Goldman Sachs 3.691% 5/6/2028	430,500	0.05	USD 1,100,000	Motorola Solutions 5.6% 1/6/2032	1,085,357	0.12
USD 3,300,000	Goldman Sachs 4.017% 31/10/2038	2,744,282	0.31	USD 465,000	MPLX 5% 1/3/2033	439,055	0.05
USD 1,590,000	Goldman Sachs 6.75% 1/10/2037	1,692,656	0.19	USD 1,605,000	MPLX 5.65% 1/3/2053	1,456,163	0.16
USD 610,000	HCA 4.125% 15/6/2029	562,990	0.06	USD 3,400,000	Nasdaq 5.35% 28/6/2028	3,396,387	0.39
USD 900,000	HCA 5.5% 15/6/2047	819,985	0.09	USD 2,910,000	Nasdaq 5.55% 15/2/2034	2,902,120	0.33
USD 1,020,000	Home Depot 3.625% 15/4/2052	782,370	0.09	USD 665,000	Nasdaq 5.95% 15/8/2053	663,429	0.08
USD 175,000	Home Depot 4.95% 15/9/2052	167,626	0.02	USD 1,140,000	Newmont 2.25% 1/10/2030	926,923	0.10
USD 1,200,000	Intel 3.05% 12/8/2051	778,289	0.09	USD 930,000	NiSource 1.7% 15/2/2031	718,796	0.08
USD 3,220,000	Intel 5.7% 10/2/2053	3,195,915	0.36	USD 975,000	NiSource 5.25% 30/3/2028	970,594	0.11
USD 520,000	International Business Machines 4.25% 15/5/2049	428,868	0.05	USD 565,000	NiSource 5.4% 30/6/2033	560,193	0.06
USD 3,095,000	JPMorgan Chase 2.545% 8/11/2032	2,499,595	0.28	USD 420,000	Norfolk Southern 3.05% 15/5/2050	280,846	0.03
USD 1,455,000	JPMorgan Chase 2.963% 25/1/2033	1,210,034	0.14	USD 720,000	Norfolk Southern 4.65% 15/1/2046	628,235	0.07
USD 1,400,000	JPMorgan Chase 4.586% 26/4/2033	1,312,622	0.15	USD 1,500,000	Northern States Power 2.6% 1/6/2051	920,441	0.10
USD 3,185,000	JPMorgan Chase 5.35% 1/6/2034	3,153,172	0.36	USD 780,000	Novartis Capital 4% 20/11/2045	669,428	0.08
USD 200,000	Kilroy Realty 2.5% 15/11/2032	140,733	0.02	USD 2,670,000	NRG Energy 4.45% 15/6/2029	2,372,054	0.27
EUR 5,100,000	Kinder Morgan 2.25% 16/3/2027*	5,161,474	0.59	USD 750,000	Nucor 3.95% 1/5/2028	712,820	0.08
USD 1,305,000	Kinder Morgan Energy Partners 5% 1/3/2043	1,107,302	0.12	USD 3,900,000	Occidental Petroleum 8.875% 15/7/2030	4,471,721	0.51
USD 700,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	693,015	0.08	USD 2,135,000	Ohio Power 1.625% 15/1/2031	1,670,560	0.19
USD 970,000	Kinder Morgan Energy Partners 6.5% 1/2/2037	975,843	0.11	USD 900,000	Ohio Power 5% 1/6/2033	877,344	0.10
USD 1,000,000	Kraft Heinz Foods 7.125% 1/8/2039	1,097,220	0.12	USD 155,000	Omnicom 2.6% 1/8/2031	126,943	0.01
USD 220,000	Lam Research 3.125% 15/6/2060	144,823	0.02	USD 1,250,000	Oncor Electric Delivery 4.55% 15/9/2032	1,190,843	0.14
EUR 140,344	Lehman Brothers 4.75% 16/1/2014***	792	0.00	USD 1,240,000	ONE Gas 4.25% 1/9/2032	1,155,145	0.13
USD 1,470,000	Lowe's 2.625% 1/4/2031	1,234,323	0.14	USD 600,000	ONEOK 6% 15/6/2035	591,371	0.07
USD 340,000	Lowe's 2.8% 15/9/2041	233,981	0.03	USD 1,900,000	ONEOK 6.625% 1/9/2053	1,923,625	0.22
USD 2,575,000	Lowe's 5.625% 15/4/2053	2,507,710	0.29	USD 1,820,000	Oracle 3.65% 25/3/2041	1,378,030	0.16
USD 215,000	Lowe's 5.75% 1/7/2053	213,057	0.02	USD 3,930,000	Oracle 6.9% 9/11/2052	4,292,972	0.49
USD 1,350,000	Marsh & McLennan 5.45% 15/3/2053	1,335,640	0.15	USD 1,607,000	Pacific Gas and Electric 3.25% 16/2/2024	1,587,367	0.18
USD 1,100,000	Massachusetts Institute of Technology 3.067% 1/4/2052	789,337	0.09	USD 1,400,000	Pacific Gas and Electric 6.15% 15/1/2033	1,360,629	0.15
USD 130,000	Merck 2.9% 10/12/2061	81,946	0.01	USD 5,580,000	Pacific Gas and Electric 6.4% 15/6/2033	5,522,889	0.63
USD 400,000	Microsoft 3.95% 8/8/2056	341,571	0.04	USD 765,000	Pacific Gas and Electric 6.7% 1/4/2053	746,824	0.08
EUR 700,000	Morgan Stanley 0.406% 29/10/2027	674,068	0.08	USD 3,250,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	2,925,249	0.33
USD 700,000	Morgan Stanley 2.484% 16/9/2036	528,937	0.06	USD 845,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	752,771	0.09
EUR 2,850,000	Morgan Stanley 2.95% 7/5/2032	2,804,963	0.32	USD 4,500,000	Penske Truck Leasing / PTL Finance 5.75% 24/5/2026	4,466,759	0.51
EUR 1,500,000	Morgan Stanley 4.813% 25/10/2028	1,663,535	0.19	USD 270,000	Pernod Ricard International Finance 2.75% 1/10/2050	166,934	0.02
USD 2,370,000	Morgan Stanley 5.123% 1/2/2029	2,321,507	0.26	USD 2,700,000	Philip Morris International 5.125% 15/2/2030	2,668,426	0.30
				USD 500,000	Progressive 4.95% 15/6/2033	492,038	0.06
				EUR 515,000	Prologis Euro Finance 1.5% 8/2/2034	412,866	0.05

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 700,000	QUALCOMM 6% 20/5/2053	755,219	0.08	USD 1,300,000	UnitedHealth 2.9% 15/5/2050	865,188	0.10
USD 1,020,000	Realty Income 4.85% 15/3/2030	987,490	0.11	USD 250,000	UnitedHealth 3.25% 15/5/2051	177,920	0.02
EUR 1,400,000	Realty Income 5.125% 6/7/2034	1,523,275	0.17	USD 550,000	UnitedHealth 3.875% 15/8/2059	426,168	0.05
USD 610,000	Sabine Pass Liquefaction 4.2% 15/3/2028	577,301	0.06	USD 2,300,000	UnitedHealth 5.05% 15/4/2053	2,199,567	0.25
USD 1,595,000	Sabine Pass Liquefaction 5.9% 15/9/2037	1,602,841	0.18	USD 400,000	UnitedHealth 5.35% 15/2/2033	410,813	0.05
USD 600,000	San Diego Gas & Electric 2.95% 15/8/2051	392,569	0.04	USD 3,165,000	Verizon Communications 2.55% 21/3/2031	2,604,405	0.30
USD 4,285,000	San Diego Gas & Electric 4.95% 15/8/2028	4,244,290	0.48	USD 1,510,000	VICI Properties 5.125% 15/5/2032	1,402,783	0.16
USD 600,000	San Diego Gas & Electric 5.35% 1/4/2053	582,614	0.07	USD 500,000	Virginia Electric and Power 4.2% 15/5/2045	403,639	0.05
USD 860,000	Sempra 6% 15/10/2039	861,866	0.10	USD 1,200,000	Virginia Electric and Power 5.7% 15/8/2053	1,193,210	0.14
EUR 6,974,000	Southern 1.875% 15/9/2081	6,001,788	0.69	USD 1,600,000	VMware 2.2% 15/8/2031	1,247,852	0.14
USD 982,000	Southern California Edison 3.65% 1/2/2050	713,181	0.08	USD 1,500,000	Walmart 4.5% 15/4/2053	1,399,118	0.16
USD 600,000	Southern California Edison 4.125% 1/3/2048	473,931	0.05	USD 600,000	Waste Management 1.5% 15/3/2031	467,995	0.05
USD 920,000	Southern California Edison 5.7% 1/3/2053	894,246	0.10	USD 2,400,000	Waste Management 4.875% 15/2/2034	2,341,739	0.27
USD 970,000	Southern California Edison 5.95% 1/11/2032	1,006,087	0.11	EUR 3,900,000	Wells Fargo 1.741% 4/5/2030	3,676,502	0.42
USD 1,300,000	Spectra Energy Partners 4.5% 15/3/2045	1,046,956	0.12	USD 860,000	Wells Fargo 4.611% 25/4/2053	730,362	0.08
USD 865,000	Tampa Electric 2.4% 15/3/2031	706,939	0.08	USD 1,300,000	Wells Fargo 4.897% 25/7/2033	1,226,191	0.14
USD 3,105,000	Targa Resources 4.2% 1/2/2033	2,738,684	0.31	USD 1,630,000	Wells Fargo 5.389% 24/4/2034	1,588,490	0.18
USD 1,900,000	Targa Resources Partners / Finance 4.875% 1/2/2031	1,746,324	0.20	USD 3,955,000	Wells Fargo 5.574% 25/7/2029	3,936,031	0.45
USD 800,000	Thermo Fisher Scientific 4.95% 21/11/2032	800,314	0.09	USD 2,140,000	Williams 4.65% 15/8/2032	2,010,302	0.23
USD 910,000	Thomas Jefferson University 3.847% 1/11/2057	643,679	0.07	USD 1,210,000	Wisconsin Power and Light 3.95% 1/9/2032	1,102,496	0.13
USD 700,000	T-Mobile USA 2.55% 15/2/2031	577,398	0.07	USD 300,000	WRKCo 3% 15/6/2033	243,072	0.03
USD 9,000,000	T-Mobile USA 2.875% 15/2/2031	7,564,251	0.86	USD 837,000	Wyeth 5.95% 1/4/2037	896,092	0.10
USD 520,000	T-Mobile USA 3.4% 15/10/2052	353,814	0.04			363,134,326	41.32
USD 500,000	Travelers 4.3% 25/8/2045	425,624	0.05	Total Bonds		843,910,430	96.03
USD 1,100,000	Union Pacific 2.891% 6/4/2036	867,978	0.10	COMMERCIAL PAPER			
USD 750,000	Union Pacific 3.25% 5/2/2050	543,394	0.06	Canada			
USD 500,000	Union Pacific 3.6% 15/9/2037	418,540	0.05	USD 4,000,000	TELUS 0% 17/10/2023	3,970,395	0.45
USD 1,790,000	Union Pacific 4.5% 20/1/2033	1,733,267	0.20	Germany			
USD 2,249,936	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	2,247,002	0.26	USD 5,095,000	BASF 0% 18/12/2023	5,008,379	0.57
USD 533,362	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	513,361	0.06	Total Commercial Paper		8,978,774	1.02
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		852,889,204	97.05
				Total Portfolio		852,889,204	97.05
				Other Net Assets		25,917,656	2.95
				Total Net Assets (USD)		878,806,860	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CAD	770,000	USD	585,264	UBS	5/9/2023	(16,089)

Global Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	1,500,000	USD	1,640,663	Nomura	5/9/2023	(13,167)
EUR	6,800,000	USD	7,453,840	UBS	5/9/2023	(75,856)
EUR	3,000,000	USD	3,249,001	Barclays	5/9/2023	5,993
GBP	1,200,000	USD	1,523,698	UBS	5/9/2023	(2,511)
USD	249,387	PLN	1,010,000	Goldman Sachs	5/9/2023	4,200
USD	356,301	CHF	310,000	JP Morgan	5/9/2023	5,271
USD	4,080,796	AUD	6,150,000	UBS	5/9/2023	96,976
USD	2,968,291	CAD	3,930,000	Deutsche Bank	5/9/2023	63,285
USD	73,026	JPY	10,150,000	BNP Paribas	5/9/2023	3,568
USD	324,251,843	EUR	295,520,000	State Street	5/9/2023	3,613,304
USD	102,261,280	GBP	79,990,000	Morgan Stanley	5/9/2023	861,495
USD	2,241,881	EUR	2,030,000	UBS	5/9/2023	39,336
USD	1,068,125	GBP	830,000	UBS	5/9/2023	15,970
USD	362,842	EUR	330,000	Barclays	5/9/2023	4,793
USD	587,317	GBP	460,000	HSBC Bank	5/9/2023	4,195
USD	2,183,277	EUR	2,000,000	Deutsche Bank	5/9/2023	13,281
USD	353,778	CHF	310,000	Citigroup	4/10/2023	1,641
USD	3,977,457	AUD	6,150,000	State Street	4/10/2023	(10,615)
USD	244,882	PLN	1,010,000	RBS	4/10/2023	89
USD	69,688	JPY	10,150,000	BNP Paribas	4/10/2023	(93)
USD	101,253,232	GBP	80,080,000	BNY Mellon	4/10/2023	(274,034)
USD	2,330,816	CAD	3,160,000	JP Morgan	4/10/2023	(6,059)
USD	313,955,417	EUR	288,580,000	BNP Paribas	4/10/2023	406,999
Net unrealised appreciation						4,741,972
AUD Hedged Share Class						
AUD	24,814,625	USD	16,156,691	BNY Mellon	15/9/2023	(76,438)
USD	797,134	AUD	1,239,213	BNY Mellon	15/9/2023	(5,891)
Net unrealised depreciation						(82,329)
CAD Hedged Share Class						
CAD	1,517,572	USD	1,128,471	BNY Mellon	15/9/2023	(6,526)
USD	13,076	CAD	17,657	BNY Mellon	15/9/2023	21
Net unrealised depreciation						(6,505)
CNH Hedged Share Class						
CNY	1,060,505,954	USD	146,959,769	BNY Mellon	15/9/2023	(1,109,211)
USD	3,980,585	CNY	28,914,381	BNY Mellon	15/9/2023	4,029
Net unrealised depreciation						(1,105,182)
EUR Hedged Share Class						
EUR	231,815,524	USD	254,182,538	BNY Mellon	15/9/2023	(2,540,057)
USD	31,883,891	EUR	29,283,803	BNY Mellon	15/9/2023	95,594
Net unrealised depreciation						(2,444,463)
GBP Hedged Share Class						
GBP	21,593,651	USD	27,475,528	BNY Mellon	15/9/2023	(100,962)
USD	334,587	GBP	263,472	BNY Mellon	15/9/2023	580
Net unrealised depreciation						(100,382)
HKD Hedged Share Class						
HKD	25,636,915	USD	3,284,855	BNY Mellon	15/9/2023	(14,320)
USD	38,896	HKD	304,149	BNY Mellon	15/9/2023	95
Net unrealised depreciation						(14,225)
NOK Hedged Share Class						
NOK	76,730,846	USD	7,471,541	BNY Mellon	15/9/2023	(263,406)
USD	91,311	NOK	961,497	BNY Mellon	15/9/2023	989
Net unrealised depreciation						(262,417)
NZD Hedged Share Class						
NZD	4,777,912	USD	2,886,472	BNY Mellon	15/9/2023	(44,736)
USD	32,170	NZD	54,129	BNY Mellon	15/9/2023	(24)
Net unrealised depreciation						(44,760)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SEK Hedged Share Class						
SEK	221,286	USD	20,710	BNY Mellon	15/9/2023	(414)
USD	1,159	SEK	12,568	BNY Mellon	15/9/2023	6
Net unrealised depreciation						(408)
SGD Hedged Share Class						
SGD	25,668,391	USD	19,067,801	BNY Mellon	15/9/2023	(68,766)
USD	302,442	SGD	409,963	BNY Mellon	15/9/2023	(1,001)
Net unrealised depreciation						(69,767)
Total net unrealised appreciation (USD underlying exposure - USD 1,383,103,168)						611,534

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(111)	EUR	Euro BOBL	September 2023	13,973,367	(63,000)
(271)	EUR	Euro Bund	September 2023	39,104,681	(88,480)
(21)	EUR	Euro BUXL	September 2023	3,040,732	60,106
107	EUR	Euro Schatz	September 2023	12,200,388	25,128
8	AUD	Australian 10 Year Bond	September 2023	602,935	6,538
(25)	AUD	Australian 3 Year Bond	September 2023	1,723,277	(5,703)
173	CAD	Canadian 10 Year Bond	December 2023	15,257,060	78,331
257	USD	US Long Bond (CBT)	December 2023	31,241,562	413,127
70	USD	US Treasury 10 Year Note (CBT)	December 2023	7,762,344	57,454
(327)	USD	US Ultra 10 Year Note	December 2023	37,926,891	(464,968)
137	USD	US Ultra Bond (CBT)	December 2023	17,737,219	279,610
(216)	GBP	Long Gilt	December 2023	26,102,536	(237,913)
217	USD	US Treasury 2 Year Note (CBT)	December 2023	44,196,797	85,304
853	USD	US Treasury 5 Year Note (CBT)	December 2023	91,104,398	558,483
Total				341,974,187	704,017

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 5,350,000	Fund receives default protection on ENI; and pays Fixed 1%	Barclays	20/6/2028	(64,804)	(100,066)
CDS	EUR 2,494,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/6/2028	(34,348)	(33,637)
CDS	EUR 4,500,000	Fund receives default protection on Unibail-Rodamco; and pays Fixed 1%	Barclays	20/6/2024	(17,467)	(12,499)
CDS	EUR 7,820,000	Fund receives default protection on Compass; and pays Fixed 1%	Barclays	20/6/2028	(43,283)	(263,970)
CDS	EUR 5,930,000	Fund receives default protection on Stellantis; and pays Fixed 5%	Barclays	20/6/2028	(54,292)	(982,783)
CDS	EUR 3,200,000	Fund receives default protection on Unicredit; and pays Fixed 1%	BNP Paribas	20/6/2028	(46,762)	148,135
CDS	EUR 4,600,000	Fund receives default protection on Unicredit; and pays Fixed 1%	BNP Paribas	20/6/2028	(73,174)	212,944
CDS	EUR 5,500,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Bank of America	20/6/2028	(76,914)	(50,971)
CDS	EUR 5,170,000	Fund receives default protection on Next; and pays Fixed 1%	Citibank	20/6/2028	(116,210)	3,852
CDS	USD 4,775,000	Fund receives default protection on Shermin-Williams; and pays Fixed 1%	Citibank	20/6/2028	(49,907)	(69,995)

Global Corporate Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (2,360,000)	Fund provides default protection on Rolls-Royce; and receives Fixed 1%	Deutsche Bank	20/6/2028	3,181	(91,925)
CDS	EUR 5,700,000	Fund receives default protection on Aegon; and pays Fixed 1%	Goldman Sachs	20/6/2028	(36,267)	(62,481)
CDS	EUR 1,600,000	Fund receives default protection on Bacred; and pays Fixed 1%	Goldman Sachs	20/6/2028	(13,861)	51,095
CDS	USD 7,181,009	Fund receives default protection on Dell; and pays Fixed 1%	Goldman Sachs	20/6/2028	(162,411)	16,106
CDS	USD 1,288,991	Fund receives default protection on Dell; and pays Fixed 1%	Goldman Sachs	20/6/2028	(28,153)	2,891
CDS	EUR 1,156,000	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/6/2028	(5,291)	10,597
CDS	EUR 770,000	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/6/2028	(2,436)	7,058
CDS	USD 3,590,504	Fund receives default protection on Kroger; and pays Fixed 1%	Goldman Sachs	20/6/2028	(10,845)	(60,044)
CDS	USD 4,879,496	Fund receives default protection on Kroger; and pays Fixed 1%	Goldman Sachs	20/6/2028	(12,920)	(81,600)
CDS	EUR (3,900,000)	Fund provides default protection on Barclays Bank; and receives Fixed 1%	JP Morgan	20/6/2028	59,699	(280)
CDS	EUR (4,800,000)	Fund provides default protection on Glencore International; and receives Fixed 5%	JP Morgan	20/6/2028	(1,643)	747,206
CDS	EUR 2,000,000	Fund receives default protection on Banco BPM; and pays Fixed 5%	JP Morgan	20/6/2028	(6,608)	(168,133)
CDS	EUR 3,900,000	Fund receives default protection on Barclays; and pays Fixed 1%	JP Morgan	20/6/2028	(49,768)	10,985
CDS	EUR 7,900,000	Fund receives default protection on Bouygues; and pays Fixed 1%	JP Morgan	20/6/2028	(68,286)	(209,734)
CDS	EUR 1,850,000	Fund receives default protection on Standard Chart; and pays Fixed 1%	JP Morgan	20/6/2028	(35,895)	28,551
CDS	USD 5,050,000	Fund receives default protection on Whirlpool; and pays Fixed 1%	JP Morgan	20/6/2028	(64,203)	73,569
CDS	EUR 3,450,000	Fund receives default protection on Akzo Nobel; and pays Fixed 1%	Morgan Stanley	20/6/2028	(35,381)	(31,972)
CDS	EUR 11,220,000	Fund receives default protection on ITRAXX.EUR.39.V1; and pays Fixed 1%	Morgan Stanley	20/6/2028	(93,592)	(159,689)
CDS	EUR 6,656,000	Fund receives default protection on ITRAXX.XO.39.V1; and pays Fixed 5%	Morgan Stanley	20/6/2028	(163,664)	(298,260)
CDS	EUR 6,200,000	Fund receives default protection on Next; and pays Fixed 1%	Morgan Stanley	20/6/2028	(156,947)	4,619
CDS	EUR 3,625,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/6/2028	(28,884)	(48,891)
CDS	EUR 5,900,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/6/2028	(47,012)	(79,575)
CDS	EUR 1,750,000	Fund receives default protection on Unicredit; and pays Fixed 1%	BNP Paribas	20/6/2028	(52,077)	81,011
IFS	USD 51,870,000	Fund receives default protection US CPIU + 0bps; and pays Fixed 2.5%	Morgan Stanley	17/4/2024	(64,785)	(64,785)
IFS	EUR 2,930,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.758%	Morgan Stanley	15/6/2053	23,919	23,919
IRS	CAD 13,860,000	Fund receives Fixed 0.942%; and pays Floating CAD CDOR 3 Month	Morgan Stanley	8/2/2026	(982,753)	(982,753)
IRS	CHF 1,600,000	Fund receives Fixed -0.268%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2026	(114,746)	(114,746)
IRS	CHF 810,000	Fund receives Fixed 0.072%; and pays Floating CHF SARON 1 Day	Morgan Stanley	25/11/2031	(115,829)	(115,829)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Corporate Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 1,910,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.2705%	Morgan Stanley	4/3/2053	188,720	188,720
TRS	EUR 6,955,000	Fund receives EUR EURIBOR 3 Month + 0bps; and pays iBoxx Euro Liquid High Yield + 0bps	JP Morgan	20/9/2023	(43,281)	(31,880)
Total (USD underlying exposure - USD 233,272,495)					(2,699,180)	(2,505,240)

CDS: Credit Default Swaps
IFS: Inflation Rate Swaps
IRS: Interest Rate Swaps
TRS: Total Return Swaps

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
EUR 63,120,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.39.V1 quarterly from 20/6/2028; and pays 1% Fixed	Morgan Stanley	20/9/2023	(73,509)	42,416
USD 51,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Morgan Stanley	20/9/2023	(491,695)	31,054
Total (USD underlying exposure - USD 25,850,594)				(565,204)	73,470

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (51,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Morgan Stanley	20/9/2023	157,613	(10,687)
USD (51,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Morgan Stanley	20/9/2023	304,780	(16,520)
USD (25,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.75% Fixed semi-annually from 13/11/2024; and pays Floating USD SOFR annually from 13/5/2025	JP Morgan	9/5/2024	(179,842)	(322,342)
USD (25,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/5/2025; and pays 2.25% Fixed semi-annually from 13/11/2024	JP Morgan	9/5/2024	133,117	(26,883)
Total (USD underlying exposure - USD 21,251,205)				415,668	(376,432)

Global Dynamic Equity Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
151,768	Shell [†]	4,719,155	1.16	9,467	Humana	4,466,057	1.09
91,951	Unilever	4,751,637	1.16	13,924	Ingersoll Rand	973,288	0.24
		26,681,375	6.52	1,278	Innovid (Wts 31/12/2027)	90	0.00
	United States			4,968	Intuitive Surgical	1,590,555	0.39
36,827	Abbott Laboratories	3,844,739	0.94	15,788	Johnson & Johnson	2,553,393	0.62
6,506	AbbVie	966,857	0.24	28,153	JPMorgan Chase	4,161,295	1.02
16,737	Advanced Micro Devices	1,797,554	0.44	57,507	Kenvue	1,333,012	0.33
10,093	Air Products and Chemicals	2,985,005	0.73	1,748	KLA	876,709	0.22
9,421	Albemarle	1,873,366	0.46	5,414	Liberty Media-Liberty Live	181,639	0.04
81,444	Alphabet [†]	11,225,426	2.75	5,496	Liberty Media-Liberty Live [*]	182,797	0.04
76,010	Amazon.com	10,471,138	2.56	21,658	Liberty Media-Liberty SiriusXM	531,270	0.13
14,630	American Tower	2,670,414	0.65	21,986	Liberty Media-Liberty SiriusXM	531,622	0.13
76,153	Apple [†]	14,321,333	3.50	1,273	Lowe's	294,050	0.07
13,128	Applied Materials	1,994,800	0.49	18,655	LPL Financial	4,360,979	1.06
34,020	Archer-Daniels-Midland	2,732,827	0.67	1,032	Marathon Petroleum	146,193	0.03
18,704	Astra Space	4,947	0.00	29,959	Marsh & McLennan	5,887,543	1.44
2,415	Atlas Energy Solutions	51,271	0.01	4,796	Masco	284,691	0.07
900	Ball [*]	48,942	0.01	12,865	Mastercard	5,332,286	1.31
18,542	Booz Allen Hamilton	2,129,549	0.52	8,210	McDonald's	2,322,527	0.57
80,221	Boston Scientific	4,368,835	1.07	35,417	Merck	3,892,683	0.95
3,413	California Resources [*]	189,831	0.05	23,415	Micron Technology	1,645,138	0.40
3,200	Cano Health (Wts 3/6/2026)	163	0.00	48,954	Microsoft	16,108,803	3.94
4,192	Cano Health (Wts 6/7/2025)	214	0.00	10,468	Mirion Technologies [*]	89,815	0.02
26,553	CF Industries	2,041,660	0.50	2,200	Morgan Stanley [*]	187,770	0.05
4,115	Charter Communications [*]	1,802,000	0.44	3,685	Mr Cooper	208,718	0.05
454	Chesapeake Energy	40,020	0.01	2,000	New York Community Bancorp [*]	24,400	0.01
257	Chipotle Mexican Grill	499,094	0.12	54,281	NextEra Energy	3,665,596	0.90
900	Citigroup	37,377	0.01	6,465	NVIDIA	3,214,333	0.78
40,128	Comcast	1,896,449	0.46	6,990	Offerpad Solutions (Wts 1/9/2026)	140	0.00
25,169	ConocoPhillips	2,990,832	0.73	5,697	Palo Alto Networks	1,376,965	0.34
4,714	Costco Wholesale	2,564,888	0.62	4,666	Park Hotels & Resorts	60,331	0.01
5,972	CrowdStrike [*]	959,999	0.24	24,016	Peloton Interactive	151,781	0.04
709	Crown	65,894	0.02	35,243	Pfizer	1,265,224	0.31
14,688	Datadog	1,408,873	0.34	1,267	Phillips 66	143,412	0.04
2,771	Deere [*]	1,147,222	0.28	13,104	Progressive	1,758,164	0.43
30,441	Delta Air Lines	1,307,441	0.32	6,135	Rockwell Automation	1,915,347	0.46
8,478	Dexcom	873,319	0.21	12,981	Salesforce	2,942,014	0.72
21,964	Dynatrace	1,063,717	0.26	297	Sarcos Technology & Robotics	327	0.00
18,449	Edwards Lifesciences	1,431,089	0.35	21,532	Sarcos Technology & Robotics (Wts 15/6/2027)	540	0.00
6,907	Element Solutions	143,666	0.03	67,850	Sempra	4,839,062	1.18
4,454	Eli Lilly	2,445,246	0.60	13,938	Starbucks	1,379,583	0.33
7,967	EQT [*]	341,705	0.09	25,075	Sun Country	368,603	0.09
3,820	EVgo (Wts 15/9/2025)	2,214	0.00	17,459	Tesla	4,490,979	1.10
13,273	F5	2,166,950	0.53	437	Texas Capital Bancshares	27,177	0.01
52	First Citizens BancShares	70,892	0.02	6,572	Thermo Fisher Scientific	3,693,135	0.90
17,904	Fortinet	1,096,620	0.27	22,350	TJX	2,070,057	0.51
61,481	Fortive	4,868,065	1.20	26,560	United Airlines	1,325,344	0.33
50,473	Freeport-McMoRan	2,034,062	0.50	16,278	United Parcel Service [*]	2,801,118	0.68
12,903	General Motors	432,767	0.11	3,232	United States Steel	99,739	0.02
4,215	Green Plains	131,382	0.03	12,188	UnitedHealth	5,972,120	1.46
1,975	Halliburton	76,788	0.02	15,526	Valero Energy	2,009,064	0.49
10,688	Hilton Worldwide	1,604,482	0.40				
3,380	Hippo (Wts 2/8/2026)	64	0.00				

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

^{*}All or a portion of this security represents a security on loan.

Global Dynamic Equity Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,534	Visa*	872,792	0.21	5,400	Databricks**	288,414	0.07
8,690	Vulcan Materials	1,894,420	0.46	50,360	Deep Instinct**	355,038	0.09
13,678	Walmart	2,214,605	0.54	1,544	Epic Games**	1,010,579	0.25
33,073	Walt Disney	2,791,692	0.68	11,770	Farmer's Business Network**	286,952	0.07
11,049	Wells Fargo	460,411	0.11	392,536	Included Health**	451,416	0.11
5,598	Zoetis*	1,080,470	0.27	151,300	JumpCloud**	393,380	0.10
4,825	Zscaler	734,075	0.18	30,196	Loadsmart**	337,591	0.08
		211,007,931	51.60	14,725	Lookout**	38,285	0.01
Total Common / Preferred Stocks (Shares) & Warrants		363,410,069	88.87	119,463	Lookout Series F**	549,530	0.14
BONDS				27,846	Mythic**	-	0.00
United States				1,700	Neon Payments**	874,429	0.21
USD 26,000	Stem 0.5% 1/12/2028	15,874	0.00	53,031	NMC Health**	-	0.00
Total Bonds		15,874	0.00	10,380	SambaNova Systems**	823,861	0.20
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		363,425,943	88.87	25,939	Source Global**	735,111	0.18
Other Transferable Securities						9,312,392	2.28
COMMON / PREFERRED STOCKS (SHARES)				Total Common/Preferred Stocks (Shares)		9,489,940	2.32
India				BONDS			
97	Think & Learn Pvt**	73,286	0.02	Cayman Islands			
138	Think & Learn Pvt**	104,262	0.02	CNY 5,600,000	Fresh Express Delivery 0% 18/10/2010**,**	-	0.00
		177,548	0.04	India			
United States				USD 1,215,000	REI Agro 5.5% 13/11/2014**,**	-	0.00
6,147	ByteDance**	1,067,671	0.26	Total Bonds		-	0.00
39,321	Databricks**	2,100,135	0.51	Total Other Transferable Securities		9,489,940	2.32
				Total Portfolio		372,915,883	91.19
				Other Net Assets		36,014,706	8.81
				Total Net Assets (USD)		408,930,589	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	18,598,474	USD	12,631,228	Barclays	20/9/2023	(576,941)
BRL	7,402,067	USD	1,456,584	Morgan Stanley	20/9/2023	41,904
BRL	8,221,678	USD	1,687,419	JP Morgan	20/9/2023	(23,008)
CAD	9,255,000	USD	6,941,891	HSBC Bank	20/9/2023	(99,130)
CHF	5,306,001	USD	6,052,700	HSBC Bank	20/9/2023	(34,612)
CNY	21,930,712	USD	3,040,965	BNP Paribas	20/9/2023	(14,766)
DKK	11,070,726	USD	1,645,193	Bank of America	20/9/2023	(31,853)
DKK	15,242,055	USD	2,237,006	JP Morgan	20/9/2023	(15,778)
EUR	938,624	USD	1,020,851	Morgan Stanley	20/9/2023	(1,707)
EUR	3,611,149	USD	3,917,597	HSBC Bank	20/9/2023	3,338
JPY	2,437,984,375	USD	18,490,776	JP Morgan	20/9/2023	(1,767,175)
KRW	2,612,908,492	USD	1,994,571	UBS	20/9/2023	(17,413)
KRW	2,845,604,005	USD	2,153,302	Morgan Stanley	20/9/2023	(66)
SEK	18,504,737	USD	1,821,428	Bank of America	20/9/2023	(123,841)
SGD	2,224,767	USD	1,649,862	BNP Paribas	20/9/2023	(2,780)
TWD	72,166,410	USD	2,383,303	JP Morgan	20/9/2023	(116,854)
USD	3,191,448	CNY	21,930,712	BNP Paribas	20/9/2023	165,249
USD	1,661,561	HKD	12,967,655	UBS	20/9/2023	6,861
USD	58,715	GBP	46,425	Morgan Stanley	20/9/2023	(140)
USD	23,049,754	EUR	20,853,518	BNP Paribas	20/9/2023	407,298

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Dynamic Equity Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	1,007,957	GBP	805,760	HSBC Bank	20/9/2023	(13,539)
USD	1,009,102	CHF	892,273	Goldman Sachs	20/9/2023	(2,918)
USD	1,028,104	JPY	140,866,736	BNP Paribas	20/9/2023	61,814
USD	1,243,824	JPY	174,140,061	State Street	20/9/2023	49,293
USD	3,223,264	JPY	463,963,255	JP Morgan	20/9/2023	40,661
USD	3,100,173	JPY	443,590,227	Royal Bank of Canada	20/9/2023	57,321
USD	1,731,560	CHF	1,544,112	Royal Bank of Canada	20/9/2023	(19,778)
USD	1,238,066	JPY	174,074,457	Morgan Stanley	20/9/2023	43,984
USD	1,021,299	JPY	143,217,816	Deutsche Bank	20/9/2023	38,882
USD	1,645,366	CAD	2,225,698	Morgan Stanley	20/9/2023	(222)
USD	1,277,797	GBP	1,004,302	Goldman Sachs	20/9/2023	4,600
USD	2,802,232	CHF	2,456,152	JP Morgan	20/9/2023	16,454
USD	2,456,283	AUD	3,785,853	JP Morgan	20/9/2023	2,547
USD	931,078	HKD	7,297,167	Bank of America	20/9/2023	(56)
Net unrealised depreciation						(1,922,371)
CNH Hedged Share Class						
CNY	665,551	USD	91,518	BNY Mellon	15/9/2023	13
USD	1,471	CNY	10,716	BNY Mellon	15/9/2023	(2)
Net unrealised appreciation						11
EUR Hedged Share Class						
EUR	12,297,339	USD	13,489,550	BNY Mellon	15/9/2023	(140,429)
USD	839,342	EUR	769,531	BNY Mellon	15/9/2023	3,996
Net unrealised depreciation						(136,433)
Total net unrealised depreciation (USD underlying exposure - USD 131,274,058)						(2,058,793)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
1	CAD	S&P/TSX 60 Index	September 2023	180,891	5,642
(1)	EUR	Dax Index	September 2023	435,606	10,822
(71)	GBP	FTSE 100 Index	September 2023	6,748,436	102,041
85	USD	S&P 500 E-Mini Index	September 2023	19,276,937	429,315
23	USD	Nifty 50 Index	September 2023	894,654	1,958
29	JPY	Nikkei 225 (Yen)	September 2023	3,240,191	101,445
Total				30,776,715	651,223

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
119,565	Call	TOPIX Banks Index	BNP Paribas	JPY 239.439	10/11/2023	1,041	8,830
199,196	Call	TOPIX Banks Index	Goldman Sachs	JPY 239.3	10/11/2023	1,420	14,802
79,790	Call	TOPIX Banks Index	JP Morgan	JPY 239.43	10/11/2023	1,353	5,895
25	Call	Advanced Micro Devices	Exchange Traded	USD 115	15/9/2023	(13,997)	2,550
42	Call	Advanced Micro Devices	Exchange Traded	USD 130	15/9/2023	(40,057)	357
20	Call	Albemarle	Exchange Traded	USD 220	15/9/2023	(11,843)	900
74	Call	Alibaba	Exchange Traded	USD 100	15/9/2023	(32,373)	5,365
90	Call	Alphabet	Exchange Traded	USD 125	15/9/2023	81,654	118,800
100	Call	Alphabet	Exchange Traded	USD 130	15/9/2023	48,988	84,750
80	Call	Amazon.com	Exchange Traded	USD 135	15/9/2023	(10,098)	37,000
83	Call	Amazon.com	Exchange Traded	USD 145	15/9/2023	(28,608)	5,187
112	Call	Apple	Exchange Traded	USD 195	15/9/2023	(51,042)	8,792

Global Dynamic Equity Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
50	Call	Apple	Exchange Traded	USD 200	15/9/2023	(20,134)	1,375
117	Call	Apple	Exchange Traded	USD 205	15/9/2023	(31,090)	1,346
32	Call	Applied Materials	Exchange Traded	USD 140	15/9/2023	22,704	40,320
76	Call	Archer-Daniels-Midland	Exchange Traded	USD 82.5	15/9/2023	(10,049)	3,040
29	Put	Crowdstrike	Exchange Traded	USD 140	15/9/2023	(15,333)	537
49	Call	Edwards Lifesciences	Exchange Traded	USD 85	15/9/2023	(13,260)	490
15	Call	Eli Lilly	Exchange Traded	USD 460	15/9/2023	111,909	134,925
20	Call	Humana	Exchange Traded	USD 450	15/9/2023	31,480	50,200
5	Call	Humana	Exchange Traded	USD 460	15/9/2023	809	7,975
149	Call	JPMorgan Chase	Exchange Traded	USD 160	15/9/2023	(28,487)	522
15	Call	Microsoft	Exchange Traded	USD 355	15/9/2023	(18,101)	608
76	Call	Microsoft	Exchange Traded	USD 365	15/9/2023	(76,864)	1,330
76	Call	NVIDIA	Exchange Traded	USD 430	15/9/2023	334,421	524,210
5	Call	NVIDIA	Exchange Traded	USD 480	15/9/2023	546	13,412
5	Call	NVIDIA	Exchange Traded	USD 485	15/9/2023	(3,373)	11,800
45	Call	NVIDIA	Exchange Traded	USD 500	15/9/2023	(43,855)	69,637
25	Call	NVIDIA	Exchange Traded	USD 470	15/9/2023	20,569	84,750
24	Put	Palo Alto Networks	Exchange Traded	USD 210	15/9/2023	(25,544)	288
153	Call	Pfizer	Exchange Traded	USD 40	15/9/2023	(24,439)	383
183	Call	Pfizer	Exchange Traded	USD 42.5	15/9/2023	(19,164)	275
10	Call	Salesforce	Exchange Traded	USD 230	15/9/2023	(8,660)	3,225
10	Call	Salesforce	Exchange Traded	USD 240	15/9/2023	(7,639)	810
23	Call	Starbucks	Exchange Traded	USD 105	15/9/2023	(5,875)	196
8	Call	Tesla	Exchange Traded	USD 275	15/9/2023	(7,387)	2,780
8	Call	Tesla	Exchange Traded	USD 280	15/9/2023	(12,118)	2,060
30	Call	Tesla	Exchange Traded	USD 290	15/9/2023	(52,687)	4,230
50	Call	Toll Brothers	Exchange Traded	USD 80	15/9/2023	(986)	15,125
19	Call	Valero Energy	Exchange Traded	USD 120	15/9/2023	8,128	19,000
100	Call	Valero Energy	Exchange Traded	USD 125	15/9/2023	22,719	58,500
25	Call	Walt Disney	Exchange Traded	USD 90	15/9/2023	(6,893)	388
24	Put	Zscaler	Exchange Traded	USD 140	15/9/2023	(9,953)	10,740
97	Call	Advanced Micro Devices	Exchange Traded	USD 115	20/10/2023	7,010	37,587
147	Call	Alphabet	Exchange Traded	USD 135	20/10/2023	26,135	106,575
58	Call	Amazon.com	Exchange Traded	USD 140	20/10/2023	5,816	28,275
117	Call	Amazon.com	Exchange Traded	USD 145	20/10/2023	(36,430)	33,988
48	Call	Apple	Exchange Traded	USD 185	20/10/2023	21,706	38,520
49	Call	Bunge	Exchange Traded	USD 105	20/10/2023	35,908	57,820
147	Call	ConocoPhillips	Exchange Traded	USD 125	20/10/2023	(9,074)	26,533
49	Put	Fortinet	Exchange Traded	USD 55	20/10/2023	(10,399)	2,940
147	Call	Freeport-McMoRan	Exchange Traded	USD 45	20/10/2023	(31,546)	8,379
29	Call	Microsoft	Exchange Traded	USD 345	20/10/2023	(742)	15,660
24	Call	Rockwell Automation	Exchange Traded	USD 320	20/10/2023	(1,191)	19,440
9	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 435	20/10/2023	(3,618)	2,785
146	Call	Uber Technologies	Exchange Traded	USD 50	20/10/2023	(12,442)	17,812
20	Call	UnitedHealth	Exchange Traded	USD 530	20/10/2023	(21,235)	5,110
25	Call	Humana	Exchange Traded	USD 520	17/11/2023	(31,306)	12,500
25	Call	NVIDIA	Exchange Traded	USD 440	15/12/2023	107,944	214,250
153	Call	Pfizer	Exchange Traded	USD 47	19/1/2024	(10,210)	1,453
255	Call	Pfizer	Exchange Traded	USD 50	19/1/2024	(10,173)	1,402
Total (USD underlying exposure - USD 21,200,067)						83,985	1,988,734

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Dynamic Equity Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(119,565)	Call	TOPIX Banks Index	BNP Paribas	JPY 262.243	10/11/2023	984	(2,740)
(199,196)	Call	TOPIX Banks Index	Goldman Sachs	JPY 262.09	10/11/2023	1,635	(4,604)
(79,790)	Call	TOPIX Banks Index	JP Morgan	JPY 262.232	10/11/2023	0	(1,829)
(40)	Put	Albemarle	Exchange Traded	USD 180	15/9/2023	11,601	(2,200)
(74)	Call	Alibaba	Exchange Traded	USD 115	15/9/2023	12,205	(555)
(178)	Call	Alphabet	Exchange Traded	USD 135	15/9/2023	(52,462)	(79,210)
(150)	Call	Alphabet	Exchange Traded	USD 140	15/9/2023	(5,745)	(25,200)
(158)	Call	Amazon.com	Exchange Traded	USD 150	15/9/2023	25,797	(3,081)
(116)	Call	Amazon.com	Exchange Traded	USD 160	15/9/2023	14,057	(406)
(86)	Put	Apple	Exchange Traded	USD 175	15/9/2023	7,075	(2,623)
(62)	Call	Applied Materials	Exchange Traded	USD 150	15/9/2023	(14,786)	(29,295)
(27)	Call	CF Industries	Exchange Traded	USD 90	15/9/2023	3,972	(270)
(29)	Call	Crowdstrike	Exchange Traded	USD 175	15/9/2023	7,275	(2,407)
(29)	Put	Crowdstrike	Exchange Traded	USD 120	15/9/2023	4,009	(44)
(15)	Call	Eli Lilly	Exchange Traded	USD 500	15/9/2023	(70,946)	(75,937)
(10)	Call	Humana	Exchange Traded	USD 490	15/9/2023	3,608	(1,875)
(149)	Call	JPMorgan Chase	Exchange Traded	USD 170	15/9/2023	5,413	(224)
(17)	Call	KLA	Exchange Traded	USD 550	15/9/2023	9,077	(1,190)
(49)	Call	Micron Technology	Exchange Traded	USD 80	15/9/2023	5,087	(270)
(41)	Put	Microsoft	Exchange Traded	USD 300	15/9/2023	12,352	(1,292)
(11)	Call	NVIDIA	Exchange Traded	USD 550	15/9/2023	7,780	(2,805)
(11)	Call	NVIDIA	Exchange Traded	USD 560	15/9/2023	10,571	(1,892)
(25)	Call	NVIDIA	Exchange Traded	USD 600	15/9/2023	19,404	(988)
(39)	Call	NVIDIA	Exchange Traded	USD 540	15/9/2023	27,174	(14,820)
(50)	Put	NVIDIA	Exchange Traded	USD 400	15/9/2023	63,057	(1,400)
(24)	Call	Palo Alto Networks	Exchange Traded	USD 260	15/9/2023	3,659	(1,332)
(24)	Put	Palo Alto Networks	Exchange Traded	USD 190	15/9/2023	10,131	(120)
(336)	Put	Pfizer	Exchange Traded	USD 35	15/9/2023	7,203	(6,552)
(21)	Call	Salesforce	Exchange Traded	USD 250	15/9/2023	8,977	(441)
(16)	Call	Tesla	Exchange Traded	USD 305	15/9/2023	8,074	(968)
(45)	Put	Tesla	Exchange Traded	USD 220	15/9/2023	14,007	(2,993)
(50)	Call	Toll Brothers	Exchange Traded	USD 90	15/9/2023	1,749	(750)
(30)	Put	Toll Brothers	Exchange Traded	USD 70	15/9/2023	3,413	(270)
(38)	Call	Valero Energy	Exchange Traded	USD 130	15/9/2023	(2,289)	(10,298)
(50)	Call	Walt Disney	Exchange Traded	USD 95	15/9/2023	6,972	(275)
(24)	Call	Zscaler	Exchange Traded	USD 175	15/9/2023	3,342	(5,964)
(24)	Put	Zscaler	Exchange Traded	USD 125	15/9/2023	5,646	(3,540)
(193)	Call	Advanced Micro Devices	Exchange Traded	USD 130	20/10/2023	(2,071)	(20,361)
(48)	Put	Advanced Micro Devices	Exchange Traded	USD 95	20/10/2023	8,637	(8,736)
(147)	Call	Alphabet	Exchange Traded	USD 145	20/10/2023	(6,943)	(37,191)
(147)	Put	Alphabet	Exchange Traded	USD 115	20/10/2023	13,564	(5,218)
(116)	Call	Amazon.com	Exchange Traded	USD 155	20/10/2023	(1,419)	(9,976)
(117)	Call	Amazon.com	Exchange Traded	USD 160	20/10/2023	15,350	(5,206)
(143)	Put	Amazon.com	Exchange Traded	USD 120	20/10/2023	11,558	(10,868)
(97)	Call	Apple	Exchange Traded	USD 200	20/10/2023	(10,544)	(14,986)
(24)	Put	Apple	Exchange Traded	USD 160	20/10/2023	1,734	(1,044)
(49)	Call	Bunge	Exchange Traded	USD 120	20/10/2023	(4,962)	(8,575)
(147)	Call	ConocoPhillips	Exchange Traded	USD 135	20/10/2023	4,744	(4,483)
(147)	Put	ConocoPhillips	Exchange Traded	USD 105	20/10/2023	16,798	(9,481)
(49)	Call	Fortinet	Exchange Traded	USD 70	20/10/2023	1,998	(1,715)

Global Dynamic Equity Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(49)	Put	Fortinet	Exchange Traded	USD 45	20/10/2023	1,655	(490)
(147)	Call	Freeport-McMoRan	Exchange Traded	USD 50	20/10/2023	13,336	(1,985)
(98)	Put	Freeport-McMoRan	Exchange Traded	USD 38	20/10/2023	(2,081)	(10,486)
(58)	Call	Microsoft	Exchange Traded	USD 370	20/10/2023	1,292	(7,337)
(15)	Put	Microsoft	Exchange Traded	USD 300	20/10/2023	3,004	(3,443)
(24)	Call	Rockwell Automation	Exchange Traded	USD 350	20/10/2023	1,329	(2,880)
(24)	Put	Rockwell Automation	Exchange Traded	USD 270	20/10/2023	3,296	(2,820)
(146)	Call	Uber Technologies	Exchange Traded	USD 57.5	20/10/2023	5,149	(2,409)
(146)	Put	Uber Technologies	Exchange Traded	USD 37.5	20/10/2023	3,251	(2,701)
(20)	Call	UnitedHealth	Exchange Traded	USD 560	20/10/2023	7,775	(1,080)
(20)	Put	UnitedHealth	Exchange Traded	USD 450	20/10/2023	(895)	(7,450)
(25)	Call	Humana	Exchange Traded	USD 560	17/11/2023	11,819	(3,125)
(25)	Put	Humana	Exchange Traded	USD 440	17/11/2023	(4,681)	(19,875)
(55)	Call	NextEra Energy	Exchange Traded	USD 82.5	17/11/2023	2,682	(550)
(55)	Put	NextEra Energy	Exchange Traded	USD 65	17/11/2023	(1,415)	(8,112)
(25)	Call	NVIDIA	Exchange Traded	USD 530	15/12/2023	(53,181)	(99,125)
(25)	Put	NVIDIA	Exchange Traded	USD 310	15/12/2023	23,407	(4,288)
Total (USD underlying exposure - USD 10,573,641)						243,264	(606,656)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
France			
(1,519)	Pernod Ricard	JP Morgan	22,665
			22,665
United States			
1,305	Banc of California	JP Morgan	983
(766)	Bank of America	JP Morgan	1,796
(590)	Bank of Hawaii	JP Morgan	920
(609)	BankUnited	JP Morgan	2,229
(440)	Banner	JP Morgan	1,778
(851)	Charles Schwab	JP Morgan	4,944
(9,032)	Cloudflare	JP Morgan	9,393
(887)	Community Bank System	JP Morgan	5,836
(784)	FB Financial	JP Morgan	2,979
(714)	Glacier Bancorp	JP Morgan	2,342
(4,215)	Huntington Bancshares	JP Morgan	3,794
(600)	Independent Bank	JP Morgan	1,053

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
(1,285)	J M Smucker	JP Morgan	3,919
(756)	OceanFirst Financial	JP Morgan	968
(1,129)	Pacific Premier Bancorp	JP Morgan	3,172
(1,987)	PacWest Bancorp	JP Morgan	(1,298)
(25,766)	Palantir Technologies	JP Morgan	51,403
(336)	Prosperity Bancshares	JP Morgan	1,337
(1,200)	Simmons First National	JP Morgan	1,968
(1,924)	Snowflake	JP Morgan	(1,982)
(1,453)	Truist Financial	JP Morgan	2,681
(4,942)	Valley National Bancorp	JP Morgan	4,117
(791)	Washington Federal	JP Morgan	2,460
(151)	Western Alliance Bancorp	JP Morgan	304
(275)	Zions Bancorp	JP Morgan	789
			107,885
Total (USD underlying exposure - USD 2,310,210)			130,550

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Equity Income Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				United Kingdom			
				201,177	AstraZeneca	27,425,068	2.98
				1,429,042	Prudential	17,826,711	1.94
				633,410	RELX	20,760,770	2.26
				645,613	Shell [*]	20,075,033	2.19
				13,639,343	Taylor Wimpey	19,900,690	2.16
				105,988,272 11.53			
COMMON STOCKS (SHARES)				United States			
Canada							
1,143,691	TELUS	20,263,975	2.20	150,610	AbbVie	22,382,152	2.44
Denmark							
98,306	Novo Nordisk	18,288,841	1.99	86,570	American Express	13,871,111	1.51
France							
110,527	Air Liquide	20,186,616	2.20	178,855	Apple	33,635,471	3.66
104,262	EssilorLuxottica	19,895,292	2.16	97,502	Assurant	13,555,703	1.48
23,541	Kering [*]	12,730,760	1.39	552,264	Baker Hughes	19,950,537	2.17
11,439	LVMH Moet Hennessy Louis Vuitton	9,854,086	1.07	320,631	Carrier Global	18,503,615	2.01
229,737	Sanofi	24,803,073	2.70	528,579	Citizens Financial	14,884,785	1.62
				209,036 2.68			
				103,196 1.41			
Indonesia							
29,007,600	Bank Rakyat Indonesia Persero	10,570,727	1.15	131,664	Microsoft	43,325,356	4.71
Ireland							
82,672	Accenture	26,894,855	2.93	398,904	Mondelez International	28,413,932	3.09
227,325	Medtronic	18,742,946	2.04	205,328	Oracle	24,824,155	2.70
				229,420 2.16			
				196,409 2.61			
				123,947 1.97			
Jersey							
85,129	Ferguson [*]	13,947,856	1.52	288,482	Synchrony Financial	9,378,550	1.02
Mexico							
4,815,230	Wal-Mart de Mexico	19,660,289	2.14	60,948	Union Pacific	13,561,540	1.47
Netherlands							
5,610,497	Koninklijke KPN	19,667,362	2.14	112,616	United Parcel Service	19,378,961	2.11
Singapore							
530,179	DBS	13,061,168	1.42	52,965	UnitedHealth	25,952,850	2.82
Switzerland							
30,314	Lonza	16,872,972	1.83	308,333	Williams	10,756,197	1.17
228,947	Nestle	27,669,329	3.01	411,936,397 44.81			
110,387	TE Connectivity	14,671,536	1.60	Total Common Stocks (Shares)			
40,701	Zurich Insurance	19,198,214	2.09	885,726,537 96.36			
				78,412,051 8.53			
Taiwan							
725,000	MediaTek	16,049,631	1.75	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,437,000	Taiwan Semiconductor Manufacturing	24,772,340	2.69	885,726,537 96.36			
				308,821,971 4.44			
				Total Portfolio			
				885,726,537 96.36			
				Other Net Assets			
				33,448,838 3.64			
				Total Net Assets (USD)			
				919,175,375 100.00			

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	19,918,751	USD	12,969,424	BNY Mellon	15/9/2023	(61,770)
USD	736,962	AUD	1,142,671	BNY Mellon	15/9/2023	(3,505)
Net unrealised depreciation						(65,275)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Equity Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CHF Hedged Share Class						
CHF	9,150,829	USD	10,476,466	BNY Mellon	15/9/2023	(103,066)
USD	489,078	CHF	429,403	BNY Mellon	15/9/2023	2,308
Net unrealised depreciation						(100,758)
CNH Hedged Share Class						
CNY	24,241,811	USD	3,358,100	BNY Mellon	15/9/2023	(24,143)
USD	185,015	CNY	1,348,860	BNY Mellon	15/9/2023	(491)
Net unrealised depreciation						(24,634)
EUR Hedged Share Class						
EUR	52,877,070	USD	58,003,194	BNY Mellon	15/9/2023	(603,587)
USD	3,521,097	EUR	3,235,345	BNY Mellon	15/9/2023	9,051
Net unrealised depreciation						(594,536)
GBP Hedged Share Class						
GBP	904,141	USD	1,150,249	BNY Mellon	15/9/2023	(4,056)
USD	53,576	GBP	42,197	BNY Mellon	15/9/2023	81
Net unrealised depreciation						(3,975)
HKD Hedged Share Class						
HKD	6,957,210	USD	891,328	BNY Mellon	15/9/2023	(3,788)
USD	41,640	HKD	325,812	BNY Mellon	15/9/2023	76
Net unrealised depreciation						(3,712)
PLN Hedged Share Class						
PLN	44,883,255	USD	11,046,204	BNY Mellon	15/9/2023	(156,507)
USD	566,743	PLN	2,326,037	BNY Mellon	15/9/2023	2,390
Net unrealised depreciation						(154,117)
SGD Hedged Share Class						
SGD	85,518,496	USD	63,520,098	BNY Mellon	15/9/2023	(221,672)
USD	3,157,002	SGD	4,277,598	BNY Mellon	15/9/2023	(9,147)
Net unrealised depreciation						(230,819)
ZAR Hedged Share Class						
USD	103,919	ZAR	1,972,402	BNY Mellon	15/9/2023	(953)
ZAR	29,003,241	USD	1,537,958	BNY Mellon	15/9/2023	4,098
Net unrealised appreciation						3,145
Total net unrealised depreciation (USD underlying exposure - USD 170,549,041)						(1,174,681)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	27.32
Technology	21.05
Financials	16.32
Industrial	11.32
Consumer Cyclical	8.28
Energy	5.53
Communications	4.34
Basic Materials	2.20
Other Net Assets	3.64
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 1,535,000	Republic of Austria Government Bond 2.9% 23/5/2029	1,662,893	0.16
BONDS				EUR 190,000	Republic of Austria Government Bond 3.15% 20/6/2044	203,268	0.02
Argentina				EUR 300,000	Republic of Austria Government Bond 3.8% 26/1/2062	362,969	0.04
USD 164,000	Argentine Republic Government International Bond 3.625% 9/7/2035 [*]	49,206	0.01	EUR 170,000	Republic of Austria Government Bond 4.15% 15/3/2037	202,568	0.01
USD 139,000	Argentine Republic Government International Bond 4.25% 9/1/2038	49,005	0.00			14,677,596	1.44
USD 74,456	Generacion Mediterraneo SA / Central Termica Roca 9.875% 1/12/2027	64,927	0.01	Belgium			
USD 72,085	YPF 7% 30/9/2033	55,670	0.01	EUR 3,689,000	Kingdom of Belgium Government Bond 0% 22/10/2031	3,152,056	0.31
USD 65,000	YPF 7% 15/12/2047	44,719	0.00	EUR 2,128,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	1,912,695	0.19
		263,527	0.03	EUR 510,000	Kingdom of Belgium Government Bond 0.4% 22/6/2040	340,404	0.03
Australia				EUR 2,560,000	Kingdom of Belgium Government Bond 0.5% 22/10/2024 [*]	2,689,692	0.26
AUD 1,627,000	Australia Government Bond 0.25% 21/11/2024	1,007,990	0.10	EUR 1,330,000	Kingdom of Belgium Government Bond 0.65% 22/6/2071	556,917	0.06
AUD 2,515,000	Australia Government Bond 0.25% 21/11/2025 [*]	1,507,907	0.15	EUR 1,290,000	Kingdom of Belgium Government Bond 0.8% 22/6/2027 [*]	1,295,311	0.13
AUD 1,320,000	Australia Government Bond 1.75% 21/6/2051	494,025	0.05	EUR 1,506,000	Kingdom of Belgium Government Bond 0.8% 22/6/2028	1,488,373	0.15
AUD 380,000	Australia Government Bond 2.75% 21/4/2024	244,250	0.02	EUR 350,000	Kingdom of Belgium Government Bond 0.9% 22/6/2029	340,600	0.03
AUD 2,720,000	Australia Government Bond 2.75% 21/11/2027	1,694,580	0.17	EUR 2,200,000	Kingdom of Belgium Government Bond 1% 22/6/2026	2,264,072	0.22
AUD 609,000	Australia Government Bond 2.75% 21/11/2029	371,005	0.04	EUR 250,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	165,739	0.02
AUD 450,000	Australia Government Bond 2.75% 21/5/2041	234,580	0.02	EUR 600,000	Kingdom of Belgium Government Bond 1.6% 22/6/2047	454,433	0.04
AUD 1,090,000	Australia Government Bond 3% 21/3/2047	560,754	0.05	EUR 340,000	Kingdom of Belgium Government Bond 1.7% 22/6/2050	253,065	0.03
AUD 152,000	Australia Government Bond 3.25% 21/6/2039	86,997	0.01	EUR 130,000	Kingdom of Belgium Government Bond 2.25% 22/6/2057	106,986	0.01
		6,202,088	0.61	EUR 2,211,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	2,210,387	0.22
Austria				EUR 268,000	Kingdom of Belgium Government Bond 3% 22/6/2034	285,819	0.03
EUR 1,086,000	Republic of Austria Government Bond 0% 20/10/2040	679,910	0.07	EUR 370,000	Kingdom of Belgium Government Bond 3.75% 22/6/2045 [*]	418,846	0.04
EUR 808,000	Republic of Austria Government Bond 0.5% 20/2/2029	769,642	0.07			17,935,395	1.77
EUR 530,000	Republic of Austria Government Bond 0.75% 20/3/2051 [*]	320,588	0.03	Benin			
EUR 440,000	Republic of Austria Government Bond 0.85% 30/6/2120	187,155	0.02	EUR 100,000	Benin Government International Bond 4.875% 19/1/2032 [*]	81,334	0.01
EUR 750,000	Republic of Austria Government Bond 0.9% 20/2/2032	684,695	0.07	Bermuda			
EUR 6,345,000	Republic of Austria Government Bond 1.2% 20/10/2025	6,626,551	0.65	USD 76,446	Digicel 8% 1/4/2025 ^{***}	17,965	0.00
EUR 90,000	Republic of Austria Government Bond 1.5% 20/2/2047	69,895	0.01	USD 1,167,000	OHA Credit Funding 12 8.048% 20/7/2036	1,167,279	0.11
EUR 127,000	Republic of Austria Government Bond 1.5% 2/11/2086 [*]	77,910	0.01	USD 2,000,000	Symphony CLO 36 7.396% 24/10/2035	2,013,923	0.20
EUR 2,170,000	Republic of Austria Government Bond 1.65% 21/10/2024	2,307,989	0.23			3,199,167	0.31
EUR 635,000	Republic of Austria Government Bond 1.85% 23/5/2049	521,563	0.05	Brazil			
				BRL 10,001,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	2,014,936	0.20
				BRL 16,134,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	3,297,408	0.32
						5,312,344	0.52

^{*}All or a portion of this security represents a security on loan.
^{***}This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Canada				USD 496,634	CARLYLE US CLO 2018-1 6.608% 20/4/2031	492,835	0.05
CAD 1,939,000	Canadian Government Bond 0.25% 1/3/2026	1,293,704	0.13	USD 250,000	CIFC Funding 2013-III-R 7.457% 24/4/2031	245,186	0.02
CAD 3,550,000	Canadian Government Bond 1.25% 1/3/2025	2,491,536	0.24	USD 800,000	CIFC Funding 2017-IV 7.157% 24/10/2030	794,242	0.08
CAD 970,000	Canadian Government Bond 1.25% 1/6/2030	613,647	0.06	USD 465,535	CIFC Funding 2017-V 6.75% 16/11/2030	465,070	0.05
CAD 420,000	Canadian Government Bond 1.5% 1/9/2024	299,829	0.03	USD 250,000	CIFC Funding 2018-V 6.76% 15/1/2032	249,596	0.02
CAD 2,770,000	Canadian Government Bond 1.75% 1/12/2053	1,409,077	0.14	USD 285,497	Clear Creek CLO 6.788% 20/10/2030	284,390	0.03
CAD 1,510,000	Canadian Government Bond 2% 1/9/2023	1,116,093	0.11	USD 280,290	Dryden 70 CLO 7.27% 16/1/2032	277,238	0.03
CAD 60,000	Canadian Government Bond 2% 1/6/2028	40,886	0.00	USD 465,235	Dryden XXVIII Senior Loan Fund 6.833% 15/8/2030	464,098	0.05
CAD 1,100,000	Canadian Government Bond 2.25% 1/3/2024	801,979	0.08	USD 330,000	Gaci First Investment 4.75% 14/2/2030	320,801	0.03
CAD 2,558,000	Canadian Government Bond 2.75% 1/9/2027	1,801,416	0.18	USD 691,000	Galaxy XXII CLO 6.77% 16/4/2034	681,736	0.07
CAD 1,777,000	Canadian Government Bond 2.75% 1/12/2048	1,158,164	0.11	USD 736,668	Generate CLO 2 6.757% 22/1/2031	732,481	0.07
CAD 580,000	Canadian Government Bond 3.5% 1/12/2045	428,448	0.04	USD 250,000	Goldentree Loan Management US CLO 1 6.608% 20/4/2034	248,203	0.02
CAD 190,000	Canadian Government Bond 5% 1/6/2037	161,813	0.02	USD 500,000	Goldentree Loan Management US CLO 10 7.188% 20/7/2034	493,424	0.05
		11,616,592	1.14	USD 250,000	Goldentree Loan Management US CLO 5 7.138% 20/10/2032	249,321	0.02
Cayman Islands				USD 270,325	Goldentree Loan Opportunities XI 6.642% 18/1/2031	269,753	0.03
USD 149,526	ABRA Global Finance 11.5% 2/3/2028	126,186	0.01	USD 476,102	Madison Park Funding XIII 6.532% 19/4/2030	475,005	0.05
USD 752,077	ACAS CLO 2015-1 6.462% 18/10/2028	748,880	0.07	USD 627,888	Madison Park Funding XXVI 6.831% 29/7/2030	626,258	0.06
USD 737,000	AGL CLO 3 8.87% 15/1/2033	728,753	0.07	USD 232,129	Milos CLO 6.658% 20/10/2030	231,454	0.02
USD 1,400,000	AGL CLO 5 6.748% 20/7/2034	1,390,703	0.14	USD 500,000	Neuberger Berman Loan Advisers CLO 29 6.712% 19/10/2031	498,828	0.05
USD 415,000	AGL Core CLO 2 7.488% 20/4/2032	414,998	0.04	USD 750,000	Neuberger Berman Loan Advisers CLO 33 6.65% 16/10/2033	746,969	0.07
USD 500,000	AIMCO CLO Series 2017-A 7.688% 20/4/2034	487,725	0.05	USD 1,000,000	Neuberger Berman Loan Advisers CLO 37 7.038% 20/7/2031	992,092	0.10
USD 1,375,000	Allegro CLO XI 6.972% 19/1/2033	1,367,820	0.13	USD 1,000,000	OCP CLO 2020-18 6.678% 20/7/2032	990,587	0.10
USD 250,000	Allegro CLO XI 7.432% 19/1/2033	247,472	0.02	USD 163,306	OZLM Funding IV 6.857% 22/10/2030	162,811	0.02
USD 278,252	ANCHORAGE CAPITAL CLO 1-R 6.553% 13/4/2031	276,810	0.03	USD 650,000	OZLM VI 7.32% 17/4/2031	644,806	0.06
USD 980,000	Anchorage Capital CLO 2018-10 6.77% 15/10/2031	977,074	0.10	USD 500,000	OZLM XX 7.238% 20/4/2031	489,886	0.05
USD 1,733,000	Apidos CLO XXXII 6.908% 20/1/2033	1,732,220	0.17	USD 500,000	Palmer Square CLO 2018-2 6.67% 16/7/2031	499,044	0.05
USD 500,000	Apidos CLO XXXIX 6.634% 21/4/2035	495,539	0.05	USD 250,000	Palmer Square CLO 2018-2 7.22% 16/7/2031	248,664	0.02
USD 735,228	ASSURANT CLO 6.628% 20/4/2031	731,877	0.07	USD 250,000	Palmer Square CLO 2020-3 7.226% 15/11/2031	247,978	0.02
USD 250,000	Bain Capital Credit CLO 2021-4 6.758% 20/10/2034	248,062	0.02	USD 1,100,000	Pikes Peak CLO 8 6.758% 20/7/2034	1,093,821	0.11
USD 321,434	Bean Creek CLO 6.608% 20/4/2031	319,404	0.03	USD 415,000	Regatta XXI Funding 7.288% 20/10/2034	411,879	0.04
USD 500,000	Benefit Street Partners CLO XV 7.272% 18/7/2031	497,503	0.05				
USD 500,000	Canyon CLO 2018-1 6.64% 15/7/2031	498,029	0.05				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 261,582	Rockford Tower CLO 2017-3 6.778% 20/10/2030	261,255	0.03	COP 2,496,000,000	Colombian TES 7.5% 26/8/2026	572,734	0.06
GBP 100,000	Trafford Centre Finance 6.128% 28/7/2035	90,637	0.01	USD 420,000	Ecopetrol 6.875% 29/4/2030	390,705	0.04
USD 201,953	Venture XXVI CLO 6.688% 20/1/2029	201,325	0.02	USD 147,000	Ecopetrol 8.875% 13/1/2033	148,837	0.01
		26,470,728	2.60			3,307,205	0.32
	Chile			EUR 100,000	Cote d'Ivoire (Ivory Coast) Ivory Coast Government International Bond 4.875% 30/1/2032	83,932	0.01
USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	188,147	0.02		Czech Republic		
	China			CZK 33,460,000	Czech Republic Government Bond 2.75% 23/7/2029	1,381,005	0.13
CNY 16,000,000	China Government Bond 1.99% 9/4/2025	2,189,237	0.21	CZK 2,030,000	Czech Republic Government Bond 4.2% 4/12/2036	89,767	0.01
CNY 68,300,000	China Government Bond 2.18% 25/8/2025	9,365,201	0.92	CZK 49,560,000	Czech Republic Government Bond 5% 30/9/2030	2,322,543	0.23
CNY 10,000,000	China Government Bond 2.47% 2/9/2024	1,378,250	0.13			3,793,315	0.37
CNY 7,400,000	China Government Bond 2.48% 15/4/2027	1,020,489	0.10		Denmark		
CNY 11,000,000	China Government Bond 2.6% 1/9/2032	1,505,144	0.15	DKK 5,160,000	Denmark Government Bond 0.5% 15/11/2029	659,539	0.07
CNY 39,000,000	China Government Bond 2.62% 25/9/2029	5,377,879	0.53	DKK 6,000,000	Denmark Government Bond 1.75% 15/11/2025	851,812	0.08
CNY 10,000,000	China Government Bond 2.68% 21/5/2030	1,382,826	0.14	DKK 4,210,000	Denmark Government Bond 4.5% 15/11/2039	744,355	0.07
CNY 42,600,000	China Government Bond 2.69% 12/8/2026	5,919,439	0.58			2,255,706	0.22
CNY 2,300,000	China Government Bond 2.69% 15/8/2032	317,213	0.03		Dominican Republic		
CNY 15,000,000	China Government Bond 2.74% 4/8/2026	2,086,444	0.20	USD 100,000	Dominican Republic International Bond 6.875% 29/1/2026	100,809	0.01
CNY 27,800,000	China Government Bond 2.75% 15/6/2029	3,864,144	0.38		Egypt		
CNY 23,200,000	China Government Bond 2.75% 17/2/2032	3,208,704	0.31	USD 300,000	Egypt Government International Bond 7.625% 29/5/2032	172,871	0.02
CNY 8,000,000	China Government Bond 2.79% 15/12/2029	1,112,022	0.11		Finland		
CNY 37,000,000	China Government Bond 2.8% 24/3/2029	5,157,608	0.51	EUR 290,000	Finland Government Bond 0% 15/9/2023	314,225	0.03
CNY 23,000,000	China Government Bond 3.01% 13/5/2028	3,244,274	0.32	EUR 810,000	Finland Government Bond 0% 15/9/2030	716,719	0.07
CNY 8,000,000	China Government Bond 3.32% 15/4/2052	1,179,816	0.12	EUR 510,000	Finland Government Bond 0.125% 15/4/2036	377,518	0.04
CNY 13,700,000	China Government Bond 3.53% 18/10/2051	2,094,882	0.21	EUR 380,000	Finland Government Bond 0.125% 15/4/2052	184,164	0.02
CNY 18,800,000	China Government Bond 3.72% 12/4/2051	2,966,146	0.29	EUR 200,000	Finland Government Bond 0.25% 15/9/2040	133,270	0.01
		53,369,718	5.24	EUR 570,000	Finland Government Bond 0.5% 15/4/2026*	581,136	0.06
	Colombia			EUR 770,000	Finland Government Bond 0.5% 15/9/2028	742,352	0.07
USD 200,000	Colombia Government International Bond 3.875% 25/4/2027	184,572	0.02	EUR 140,000	Finland Government Bond 0.5% 15/9/2029	131,991	0.01
USD 218,000	Colombia Government International Bond 8% 20/4/2033	225,621	0.02	EUR 741,000	Finland Government Bond 0.5% 15/4/2043	485,908	0.05
COP 1,529,000,000	Colombian TES 5.75% 3/11/2027	320,534	0.03	EUR 100,000	Finland Government Bond 0.75% 15/4/2031	92,428	0.01
COP 6,425,900,000	Colombian TES 6.25% 26/11/2025	1,464,202	0.14	EUR 390,000	Finland Government Bond 2% 15/4/2024*	419,052	0.04
				EUR 30,000	Finland Government Bond 2.625% 4/7/2042	29,926	0.00
						4,208,689	0.41

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
France				EUR 4,111,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2031	3,700,080	0.36
EUR 59,412	FCT Noria 2021 5.142% 25/10/2049	62,844	0.01	EUR 4,271,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/5/2036	3,354,676	0.33
EUR 720,000	French Republic Government Bond OAT 0% 25/2/2025	744,954	0.07	EUR 808,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	726,893	0.07
EUR 2,702,000	French Republic Government Bond OAT 0% 25/3/2025*	2,790,467	0.27	EUR 1,862,000	Bundesrepublik Deutschland Bundesanleihe 1.8% 15/8/2053	1,687,198	0.17
EUR 2,740,000	French Republic Government Bond OAT 0% 25/2/2026*	2,762,931	0.27	EUR 4,409,000	Bundesrepublik Deutschland Bundesanleihe 4% 4/1/2037	5,524,335	0.54
EUR 10,875,000	French Republic Government Bond OAT 0% 25/2/2027*	10,671,996	1.05	EUR 1,074,000	Bundesrepublik Deutschland Bundesanleihe 4.75% 4/7/2034	1,409,122	0.14
EUR 1,631,000	French Republic Government Bond OAT 0% 25/11/2031	1,397,941	0.14	EUR 42,060,000	Bundesschatzanweisungen 2.8% 12/6/2025*	45,430,301	4.46
EUR 3,505,000	French Republic Government Bond OAT 0.5% 25/5/2025	3,633,873	0.36	EUR 100,000	FCT Autonoria DE 2023 5.742% 26/1/2043	108,215	0.01
EUR 1,640,000	French Republic Government Bond OAT 0.5% 25/5/2040	1,136,268	0.11			151,058,863	14.82
EUR 5,289,000	French Republic Government Bond OAT 0.5% 25/6/2044	3,328,882	0.33	Guatemala			
EUR 7,902,000	French Republic Government Bond OAT 0.75% 25/2/2028	7,828,351	0.77	USD 71,000	Guatemala Government Bond 5.25% 10/8/2029	67,647	0.01
EUR 150,000	French Republic Government Bond OAT 0.75% 25/5/2052	84,853	0.01	Indonesia			
EUR 2,434,000	French Republic Government Bond OAT 0.75% 25/5/2053	1,332,658	0.13	USD 200,000	Indonesia Government International Bond 6.75% 15/1/2044*	229,332	0.02
EUR 3,556,000	French Republic Government Bond OAT 1% 25/11/2025	3,691,526	0.36	IDR 3,164,000,000	Indonesia Treasury Bond 6.375% 15/8/2028	209,514	0.02
EUR 5,070,000	French Republic Government Bond OAT 1% 25/5/2027	5,137,655	0.50	IDR 12,529,000,000	Indonesia Treasury Bond 7% 15/2/2033	859,261	0.08
EUR 30,000	French Republic Government Bond OAT 1.25% 25/5/2036	26,000	0.00	IDR 22,751,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	1,585,698	0.16
EUR 2,453,382	French Republic Government Bond OAT 1.5% 25/5/2050	1,773,681	0.17	IDR 2,290,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	164,119	0.02
EUR 1,500,000	French Republic Government Bond OAT 1.75% 25/6/2039	1,325,532	0.13	IDR 29,159,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	2,175,782	0.21
EUR 1,924,000	French Republic Government Bond OAT 1.75% 25/5/2066	1,344,961	0.13	IDR 1,495,000,000	Indonesia Treasury Bond 9% 15/3/2029	110,333	0.01
EUR 1,670,000	French Republic Government Bond OAT 2% 25/5/2048	1,385,981	0.14			5,334,039	0.52
EUR 1,576,000	French Republic Government Bond OAT 2.5% 25/5/2043	1,492,524	0.15	International			
EUR 105,000	French Republic Government Bond OAT 3.25% 25/5/2045	111,371	0.01	EUR 42,000	European Union 2.5% 4/10/2052	37,895	0.00
EUR 525,000	French Republic Government Bond OAT 4% 25/10/2038	618,813	0.06	EUR 84,000	European Union 2.625% 4/2/2048	80,606	0.01
EUR 140,000	French Republic Government Bond OAT 4.5% 25/4/2041	175,104	0.02	EUR 146,400	European Union 3% 4/3/2053	146,561	0.01
EUR 246,000	French Republic Government Bond OAT 4.75% 25/4/2035	308,294	0.03			265,062	0.02
		53,167,460	5.22	Ireland			
Germany				EUR 145,000	Avoca CLO XXII 4.963% 15/4/2035	151,073	0.01
EUR 3,370,000	Bundesobligation 0% 10/10/2025	3,446,201	0.34	EUR 182,000	CVC Cordatus Loan Fund IV 5.116% 22/2/2034	189,142	0.02
EUR 640,000	Bundesobligation 0% 10/4/2026*	646,266	0.06	EUR 250,000	CVC Cordatus Loan Fund V 5.146% 21/7/2030	266,719	0.03
EUR 940,000	Bundesobligation 0% 16/4/2027*	929,566	0.09	EUR 100,000	Henley CLO IV 5.071% 25/4/2034	104,855	0.01
EUR 2,080,000	Bundesobligation 1.3% 15/10/2027*	2,148,264	0.21	EUR 250,000	Invesco Euro CLO IV 5.363% 15/4/2033	262,982	0.03
EUR 79,180,000	Bundesobligation 1.3% 15/10/2027*	81,947,746	8.04	EUR 700,000	Ireland Government Bond 0.2% 15/5/2027	687,939	0.07
				EUR 3,278,000	Ireland Government Bond 1.1% 15/5/2029	3,231,391	0.32

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 417,000	Ireland Government Bond 1.5% 15/5/2050	306,790	0.03	EUR 2,560,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	2,554,297	0.25
EUR 470,000	Ireland Government Bond 1.7% 15/5/2037	424,257	0.04	EUR 6,630,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	4,335,575	0.42
EUR 386,000	Ireland Government Bond 3% 18/10/2043	402,854	0.04	EUR 6,290,000	Italy Buoni Poliennali Del Tesoro 1.85% 1/7/2025	6,619,597	0.64
GBP 212,000	Last Mile Logistics CMBS 2023-1 UK 8.636% 17/8/2033	268,809	0.03	EUR 1,511,000	Italy Buoni Poliennali Del Tesoro 2.15% 1/3/2072	937,376	0.09
GBP 183,000	Last Mile Logistics CMBS 2023-1 UK 9.636% 17/8/2033	232,067	0.02	EUR 640,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	481,068	0.05
EUR 144,333	Last Mile Logistics Pan Euro Finance 5.187% 17/8/2033	146,587	0.01	EUR 8,339,000	Italy Buoni Poliennali Del Tesoro 2.65% 1/12/2027	8,729,943	0.86
EUR 151,968	Last Mile PE 2021 4.987% 17/8/2031	154,944	0.02	EUR 640,000	Italy Buoni Poliennali Del Tesoro 3% 1/8/2029	669,670	0.07
EUR 136,971	Last Mile PE 2021 5.387% 17/8/2031	136,949	0.01	EUR 3,964,000	Italy Buoni Poliennali Del Tesoro 3.25% 1/3/2038	3,803,802	0.37
EUR 200,000	LT Autorahoitus III 6.373% 17/12/2032	221,101	0.02	EUR 2,170,000	Italy Buoni Poliennali Del Tesoro 3.4% 1/4/2028	2,334,357	0.23
EUR 200,000	Lt Autorahoitus IV 5.673% 18/7/2033	217,677	0.02	EUR 470,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048*	435,935	0.04
EUR 269,055	Pearl Finance 2020 5.687% 17/11/2032	285,918	0.03	EUR 595,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	587,072	0.06
EUR 212,412	Pearl Finance 2020 6.287% 17/11/2032	224,406	0.02	EUR 2,806,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	3,068,421	0.30
EUR 96,500	River Green Finance 2020 4.748% 22/1/2032	99,299	0.01			45,500,560	4.46
EUR 591,000	RRE 5 Loan Management 5.413% 15/1/2037	625,322	0.06		Jamaica		
GBP 451,154	Taurus 2019-2 UK 7.138% 17/11/2029	555,388	0.06	USD 41,183	Digicel International Finance/Digicel international 8% 31/12/2026***	2,445	0.00
GBP 389,417	Taurus 2019-2 UK 7.438% 17/11/2029	472,547	0.05	USD 103,163	Digicel International Finance/Digicel international 8.75% 25/5/2024	94,657	0.01
GBP 99,271	Taurus 2021-1 UK 6.869% 17/5/2031	116,528	0.01	USD 62,757	Digicel International Finance/Digicel international 13% 31/12/2025***	44,871	0.00
GBP 98,338	Taurus 2021-4 UK 7.319% 17/8/2031	114,548	0.01			141,973	0.01
EUR 113,000	Voya Euro CLO III 5.313% 15/4/2033	119,281	0.01		Japan		
EUR 684,000	Voya Euro CLO IV 5.413% 15/10/2034	724,191	0.07	JPY 494,700,000	Japan Government Five Year Bond 0.005% 20/6/2026	3,379,618	0.33
		10,743,564	1.06	JPY 629,800,000	Japan Government Five Year Bond 0.005% 20/9/2026	4,301,454	0.42
	Israel			JPY 761,050,000	Japan Government Five Year Bond 0.005% 20/3/2027	5,189,961	0.51
USD 22,000	Energian Israel Finance 8.5% 30/9/2033 [†]	22,303	0.00	JPY 1,088,150,000	Japan Government Five Year Bond 0.2% 20/3/2028	7,451,136	0.73
ILS 7,750,000	Israel Government Bond - Fixed 1% 31/3/2030	1,714,860	0.17	JPY 541,750,000	Japan Government Forty Year Bond 1% 20/3/2062	2,976,670	0.29
		1,737,163	0.17	JPY 331,900,000	Japan Government Ten Year Bond 0.1% 20/9/2028	2,257,104	0.22
	Italy			JPY 54,050,000	Japan Government Ten Year Bond 0.1% 20/12/2028	367,038	0.04
EUR 200,515	Cassia 2022-1 6.883% 22/5/2034	201,032	0.02	JPY 77,300,000	Japan Government Ten Year Bond 0.1% 20/6/2029	523,239	0.05
EUR 4,600,000	Italy Buoni Poliennali Del Tesoro 0% 1/4/2026	4,560,105	0.45	JPY 151,700,000	Japan Government Ten Year Bond 0.1% 20/12/2029	1,023,642	0.10
EUR 5,020,000	Italy Buoni Poliennali Del Tesoro 0% 1/8/2026*	4,919,428	0.48	JPY 2,668,800,000	Japan Government Ten Year Bond 0.5% 20/12/2032	18,121,662	1.78
EUR 290,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/8/2030	260,687	0.03	JPY 265,450,000	Japan Government Thirty Year Bond 0.4% 20/6/2049	1,381,292	0.14
EUR 1,390,000	Italy Buoni Poliennali Del Tesoro 0.95% 1/3/2037	1,002,195	0.10				

[†]All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
JPY 351,400,000	Japan Government Thirty Year Bond 0.4% 20/12/2049	1,812,780	0.18	EUR 79,995	Germany Compartment Consumer 2020-1 5.371% 14/11/2034	86,736	0.01
JPY 161,400,000	Japan Government Thirty Year Bond 0.4% 20/3/2050	828,308	0.08	EUR 39,997	Germany Compartment Consumer 2020-1 6.121% 14/11/2034	43,189	0.00
JPY 5,400,000	Japan Government Thirty Year Bond 0.6% 20/6/2050	29,166	0.00	USD 200,000	Kenbourne Invest 4.7% 22/1/2028	122,000	0.01
JPY 183,700,000	Japan Government Thirty Year Bond 0.7% 20/12/2050	1,014,878	0.10	USD 217,000	Kenbourne Invest 6.875% 26/11/2024	182,662	0.02
JPY 53,150,000	Japan Government Thirty Year Bond 0.8% 20/3/2047	316,045	0.03	USD 193,250	MC Brazil Downstream Trading 7.25% 30/6/2031	125,505	0.01
JPY 50,000,000	Japan Government Thirty Year Bond 0.8% 20/12/2047	294,872	0.03	USD 200,000	Tupy Overseas 4.5% 16/2/2031	161,935	0.02
JPY 594,950,000	Japan Government Thirty Year Bond 0.8% 20/3/2048	3,496,673	0.34			1,307,006	0.13
JPY 21,450,000	Japan Government Thirty Year Bond 0.9% 20/9/2048	128,288	0.01		Malaysia		
JPY 1,641,900,000	Japan Government Thirty Year Bond 1% 20/3/2052	9,727,660	0.96	MYR 1,000,000	Malaysia Government Bond 4.254% 31/5/2035	220,554	0.02
JPY 828,100,000	Japan Government Twenty Year Bond 0.3% 20/12/2039	4,946,702	0.49	MYR 4,110,000	Malaysia Government Bond 4.696% 15/10/2042	949,693	0.09
JPY 516,450,000	Japan Government Twenty Year Bond 0.4% 20/3/2039	3,182,605	0.31	MYR 950,000	Malaysia Government Bond 4.921% 6/7/2048	224,342	0.02
JPY 1,064,350,000	Japan Government Twenty Year Bond 0.4% 20/3/2040	6,442,248	0.63	MYR 3,000,000	Malaysia Government Investment Issue 4.07% 30/9/2026	658,160	0.07
JPY 229,350,000	Japan Government Twenty Year Bond 0.5% 20/3/2038	1,458,069	0.14	MYR 4,980,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,104,496	0.11
JPY 260,000,000	Japan Government Twenty Year Bond 0.5% 20/6/2038	1,646,385	0.16			3,157,245	0.31
JPY 102,000,000	Japan Government Twenty Year Bond 0.6% 20/12/2036	669,887	0.07		Mexico		
JPY 12,550,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	83,169	0.01	USD 200,000	Metalsa Sapi 3.75% 4/5/2031	155,927	0.01
JPY 477,000,000	Japan Government Twenty Year Bond 0.7% 20/9/2038	3,101,047	0.31	MXN 27,300,000	Mexican Bonos 7.5% 3/6/2027	1,519,742	0.15
JPY 76,550,000	Japan Government Twenty Year Bond 1% 20/12/2035	533,158	0.05	MXN 55,686,500	Mexican Bonos 7.5% 26/5/2033	2,942,247	0.29
JPY 1,995,600,000	Japan Government Twenty Year Bond 1.1% 20/9/2042	13,172,082	1.29	MXN 97,346,000	Mexican Bonos 7.75% 29/5/2031	5,295,646	0.52
JPY 358,050,000	Japan Government Twenty Year Bond 1.4% 20/12/2042	2,485,172	0.24	MXN 15,000,000	Mexican Bonos 8% 5/9/2024	869,239	0.08
JPY 10,000,000	Japan Government Twenty Year Bond 1.8% 20/9/2030	75,129	0.01	MXN 17,000,000	Mexican Bonos 8% 7/11/2047	883,842	0.09
JPY 45,150,000	Japan Government Twenty Year Bond 2.1% 20/3/2030	344,265	0.03	MXN 70,360,000	Mexican Bonos 8.5% 31/5/2029	4,038,360	0.39
JPY 293,400,000	Japan Government Twenty Year Bond 2.2% 20/6/2024	2,044,355	0.20	MXN 36,300,400	Mexican Bonos 8.5% 18/11/2038	2,005,627	0.20
JPY 2,476,600,000	Japan Government Two Year Bond 0.005% 1/4/2025	16,952,130	1.66	MXN 12,000,000	Mexican Bonos 10% 5/12/2024	710,123	0.07
		121,757,889	11.94	MXN 255,407,200	Mexico Cetes 0% 30/5/2024	1,404,820	0.14
				MXN 727,242,800	Mexico Cetes 0% 25/7/2024	3,940,855	0.39
				USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	165,614	0.01
				USD 200,000	Mexico Government International Bond 4.875% 19/5/2033*	189,757	0.02
						24,121,799	2.36
					Morocco		
				USD 214,000	Morocco Government International Bond 6.5% 8/9/2033	215,428	0.02
					Netherlands		
				EUR 100,000	Domi 2023-1 5.481% 15/2/2055	107,970	0.01
				EUR 125,000	Dutch Property Finance 2020-2 5.064% 28/1/2058	135,240	0.01
				USD 200,000	Embraer Netherlands Finance 7% 28/7/2030	202,540	0.02
				EUR 100,000	Jubilee Place 5.263% 17/1/2059	104,301	0.01
				EUR 3,547,000	Netherlands Government Bond 0% 15/1/2026	3,594,191	0.35
	Jersey						
USD 1,500,000	AGL CLO 20 8.276% 20/7/2035	1,508,250	0.15				
	Luxembourg						
USD 63,000	Atento Luxco 1 8% 10/2/2026	630	0.00				
USD 27,000	Atento Luxco 1 8% 10/2/2026	270	0.00				
EUR 147,000	BL Consumer Credit 2021 5.292% 25/9/2038	157,924	0.02				
EUR 191,000	BL Consumer Credit 2021 6.492% 25/9/2038	203,935	0.02				
USD 293,000	EIG Pearl 4.387% 30/11/2046	222,220	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,270,000	Netherlands Government Bond 0% 15/7/2030	1,145,363	0.11	PLN 5,940,000	Republic of Poland Government Bond 2.5% 25/7/2027	1,301,930	0.13
EUR 1,411,000	Netherlands Government Bond 0% 15/7/2031	1,238,004	0.12	PLN 3,615,000	Republic of Poland Government Bond 4% 25/10/2023*	876,395	0.08
EUR 1,623,000	Netherlands Government Bond 0% 15/1/2052	801,194	0.08	PLN 5,280,000	Republic of Poland Government Bond 7.5% 25/7/2028*	1,397,372	0.14
EUR 350,000	Netherlands Government Bond 0.25% 15/7/2025	360,726	0.04			5,218,820	0.51
EUR 680,000	Netherlands Government Bond 0.25% 15/7/2029	640,406	0.06		Portugal		
EUR 1,509,000	Netherlands Government Bond 0.5% 15/7/2026	1,531,759	0.15	EUR 22,136	TAGUS - Sociedade de Titularizacao de Creditos 0.7% 12/2/2024	23,770	0.00
EUR 990,000	Netherlands Government Bond 0.5% 15/7/2032	884,088	0.09		Romania		
EUR 1,550,000	Netherlands Government Bond 0.5% 15/1/2040	1,160,677	0.11	EUR 28,000	Romanian Government International Bond 2.124% 16/7/2031	23,143	0.01
EUR 840,000	Netherlands Government Bond 0.75% 15/7/2028	830,305	0.08	EUR 199,000	Romanian Government International Bond 2.125% 7/3/2028	190,000	0.02
EUR 160,000	Netherlands Government Bond 2.5% 15/1/2033	169,720	0.02	EUR 23,000	Romanian Government International Bond 2.5% 8/2/2030	20,891	0.00
EUR 715,000	Netherlands Government Bond 2.75% 15/1/2047*	759,789	0.08	EUR 22,000	Romanian Government International Bond 2.875% 11/3/2029	21,066	0.00
EUR 280,000	Netherlands Government Bond 3.75% 15/1/2042	338,886	0.03	USD 20,000	Romanian Government International Bond 5.25% 25/11/2027	19,656	0.00
EUR 385,000	Netherlands Government Bond 4% 15/1/2037	467,770	0.05			274,756	0.03
EUR 520,000	Netherlands Government Bond 5.5% 15/1/2028	626,058	0.06		Saudi Arabia		
USD 200,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	175,462	0.02	USD 373,000	Saudi Government International Bond 3.45% 2/2/2061	248,371	0.02
		15,274,449	1.50	USD 200,000	Saudi Government International Bond 4.5% 17/4/2030	195,203	0.02
						443,574	0.04
	New Zealand				Senegal		
NZD 2,390,000	New Zealand Government Bond 0.5% 15/5/2026	1,258,482	0.12	EUR 100,000	Senegal Government International Bond 4.75% 13/3/2028	93,724	0.01
NZD 520,000	New Zealand Government Bond 2% 15/5/2032	246,921	0.02		Singapore		
NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	582,081	0.06	USD 178,250	Continuum Energy Levanter 4.5% 9/2/2027	166,441	0.02
		2,087,484	0.20	USD 150,000	Pfizer Investment Enterprises 5.3% 19/5/2053	150,311	0.01
	Norway			SGD 1,890,000	Singapore Government Bond 2.125% 1/6/2026	1,351,307	0.13
NOK 4,400,000	Norway Government Bond 1.375% 19/8/2030	351,789	0.03	SGD 290,000	Singapore Government Bond 2.375% 1/7/2039	194,712	0.02
NOK 7,000,000	Norway Government Bond 1.5% 19/2/2026	617,104	0.06	SGD 170,000	Singapore Government Bond 2.75% 1/4/2042	119,906	0.01
		968,893	0.09	SGD 840,000	Singapore Government Bond 2.75% 1/3/2046	591,564	0.06
	Panama			SGD 1,140,000	Singapore Government Bond 2.875% 1/9/2030	828,986	0.08
USD 400,000	Panama Government International Bond 6.4% 14/2/2035	410,764	0.04	SGD 200,000	Singapore Government Bond 3% 1/8/2072	148,144	0.02
	Philippines					3,551,371	0.35
PHP 20,600,000	Philippine Government Bond 7% 13/7/2038	380,968	0.04		South Africa		
	Poland			ZAR 27,840,586	Republic of South Africa Government Bond 8% 31/1/2030	1,329,520	0.13
USD 222,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	217,837	0.02				
PLN 3,460,000	Republic of Poland Government Bond 1.75% 25/4/2032	623,905	0.06				
PLN 3,420,000	Republic of Poland Government Bond 2.25% 25/10/2024	801,381	0.08				

*All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
ZAR 3,326,400	Republic of South Africa Government Bond 8.75% 31/1/2044	128,846	0.01		Sweden		
ZAR 47,877,159	Republic of South Africa Government Bond 9% 31/1/2040*	1,952,223	0.19	SEK 200,000	Sweden Government Bond 0.75% 12/5/2028	16,647	0.00
ZAR 41,733,467	Republic of South Africa Government Bond 10.5% 21/12/2026*	2,323,987	0.23	SEK 4,450,000	Sweden Government Bond 0.75% 12/11/2029	360,926	0.04
		5,734,576	0.56	SEK 8,000,000	Sweden Government Bond 1% 12/11/2026	686,511	0.07
				SEK 1,500,000	Sweden Government Bond 3.5% 30/3/2039	148,202	0.01
						1,212,286	0.12
	Spain				Thailand		
EUR 61,054	Autonomia Spain 2021 FT 5.192% 31/1/2039	64,612	0.01	USD 200,000	Bangkok Bank 5% 23/9/2025	189,400	0.02
EUR 61,054	Autonomia Spain 2021 FT 6.292% 31/1/2039	63,986	0.01		Ukraine		
EUR 61,054	Autonomia Spain 2021 FT 7.542% 31/1/2039	63,486	0.00	EUR 139,000	Ukraine Government International Bond 4.375% 27/1/2032	35,779	0.00
EUR 87,017	Autonomia Spain 2022 FT 10.642% 29/1/2040	95,815	0.01	USD 256,000	Ukraine Government International Bond 7.375% 25/9/2034	68,160	0.01
EUR 38,864	FT Santander Consumer Spain Auto 2020-1 5.522% 21/3/2033	41,514	0.00	USD 211,000	Ukraine Government International Bond 7.75% 1/9/2029	60,979	0.00
EUR 5,760,000	Spain Government Bond 0% 31/1/2025	5,955,287	0.58	USD 182,000	Ukraine Government International Bond 7.75% 1/8/2041	83,720	0.01
EUR 4,020,000	Spain Government Bond 0% 31/1/2026	4,037,611	0.40			248,638	0.02
EUR 11,243,000	Spain Government Bond 0% 31/1/2027	10,946,825	1.07		United Kingdom		
EUR 2,785,000	Spain Government Bond 0.25% 30/7/2024	2,929,320	0.29	GBP 100,000	Atlas Funding 2023-1 7.945% 20/1/2061	126,054	0.01
EUR 2,690,000	Spain Government Bond 0.7% 30/4/2032	2,348,825	0.23	USD 282,642	Avianca Midco 2 9% 1/12/2028	247,582	0.03
EUR 1,201,000	Spain Government Bond 0.8% 30/7/2029	1,135,086	0.11	GBP 72,338	Azure Finance NO 2 8.195% 20/7/2030	91,893	0.01
EUR 3,520,000	Spain Government Bond 0.85% 30/7/2037	2,630,418	0.26	GBP 115,000	Canada Square Funding 6 6.601% 17/1/2059	139,455	0.01
EUR 1,850,000	Spain Government Bond 1% 31/10/2050*	1,029,406	0.10	GBP 130,000	Canada Square Funding 6 7.001% 17/1/2059	153,424	0.02
EUR 2,230,000	Spain Government Bond 1.2% 31/10/2040	1,610,420	0.16	EUR 200,000	Channel Link Enterprises Finance 2.706% 30/6/2050	198,362	0.02
EUR 1,682,000	Spain Government Bond 1.4% 30/7/2028	1,679,444	0.16	GBP 115,000	CMF 2020-1 6.196% 16/1/2057	145,580	0.02
EUR 420,000	Spain Government Bond 1.45% 31/10/2071	211,152	0.02	GBP 100,000	CMF 2020-1 6.446% 16/1/2057	126,387	0.01
EUR 470,000	Spain Government Bond 1.9% 31/10/2052	324,256	0.03	GBP 200,000	Dowson 2021-2 6.795% 20/10/2028	253,027	0.03
EUR 17,200,000	Spain Government Bond 2.55% 31/10/2032	17,420,004	1.71	GBP 232,000	Finsbury Square 6.247% 16/12/2067	284,583	0.03
EUR 370,000	Spain Government Bond 2.7% 31/10/2048	319,591	0.03	GBP 100,000	Funding V 6.895% 15/10/2025	126,575	0.01
EUR 534,000	Spain Government Bond 3.45% 30/7/2066	506,271	0.05	GBP 100,000	Funding VI 8.295% 15/7/2026	127,551	0.01
EUR 2,210,000	Spain Government Bond 3.55% 31/10/2033	2,408,051	0.24	GBP 84,646	Greene King Finance 4.064% 15/3/2035	90,527	0.01
EUR 64,000	Spain Government Bond 4.9% 30/7/2040	78,223	0.01	GBP 181,000	Harben Finance 6.242% 28/9/2055	218,948	0.02
EUR 975,000	Spain Government Bond 5.15% 31/10/2044*	1,241,004	0.12	GBP 179,000	Harben Finance 6.592% 28/9/2055	209,142	0.02
		57,140,607	5.60	GBP 149,000	Hops Hill No 3 7.332% 21/12/2055	185,192	0.02
				GBP 100,000	Hops Hill No2 7.445% 27/11/2054	127,789	0.01
				GBP 100,000	Hops Hill No2 8.045% 27/11/2054	126,410	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.208% 12/6/2057	176,269	0.02	GBP 1,185,000	United Kingdom Gilt 0.5% 22/10/2061 [†]	444,183	0.04
GBP 100,000	London Cards NO 1 8.945% 15/5/2033	126,392	0.01	GBP 1,390,000	United Kingdom Gilt 0.625% 7/6/2025 [†]	1,637,414	0.16
GBP 100,000	Mortimer BTL 2021-1 6.483% 23/6/2053	122,381	0.01	GBP 5,800,000	United Kingdom Gilt 0.875% 31/7/2033	5,297,640	0.52
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 10.195% 15/7/2030	128,164	0.01	GBP 190,000	United Kingdom Gilt 1% 22/4/2024 [†]	234,756	0.02
GBP 271,000	Newday Partnership Master Issuer 7.986% 15/7/2031	345,251	0.03	GBP 1,829,000	United Kingdom Gilt 1% 31/1/2032	1,777,271	0.18
GBP 281,000	Oat Hill NO 3 6.885% 29/5/2046	348,091	0.03	GBP 6,040,000	United Kingdom Gilt 1.125% 22/10/2073 ^{††}	2,790,488	0.27
GBP 145,000	Oat Hill NO 3 7.685% 29/5/2046	178,559	0.02	GBP 2,750,000	United Kingdom Gilt 1.25% 22/7/2027 [†]	3,085,701	0.30
EUR 24,599	Paragon Mortgages No 12 4.261% 15/11/2038	25,044	0.00	GBP 3,290,000	United Kingdom Gilt 1.25% 22/10/2041	2,463,555	0.24
GBP 253,167	Parkmore Point RMBS 2022-1 6.673% 25/7/2045	318,211	0.03	GBP 3,280,000	United Kingdom Gilt 1.25% 31/7/2051	1,989,697	0.20
GBP 136,000	Polaris 2022-1 7.197% 23/10/2059	166,148	0.02	GBP 2,010,000	United Kingdom Gilt 1.5% 31/7/2053	1,280,103	0.13
GBP 298,000	Polaris 2022-1 8.597% 23/10/2059	361,479	0.04	GBP 1,620,000	United Kingdom Gilt 1.625% 22/10/2054	1,060,599	0.10
GBP 100,000	Polaris 2023-1 9.547% 23/2/2061	126,423	0.01	GBP 139,000	United Kingdom Gilt 1.75% 7/9/2037	125,543	0.01
GBP 100,000	Residential Mortgage 32 7.225% 20/6/2070	126,328	0.01	GBP 865,000	United Kingdom Gilt 1.75% 22/1/2049 [†]	629,944	0.06
GBP 150,000	Sage AR Funding No 1 7.369% 17/11/2030	179,456	0.02	GBP 360,000	United Kingdom Gilt 1.75% 22/7/2057	240,959	0.02
GBP 124,000	Tower Bridge Funding 2021-1 7.014% 21/7/2064	156,538	0.02	GBP 960,000	United Kingdom Gilt 2% 7/9/2025 [†]	1,149,136	0.11
GBP 106,000	Tower Bridge Funding 2021-1 7.314% 21/7/2064	133,129	0.01	GBP 675,000	United Kingdom Gilt 3.25% 22/1/2044	697,918	0.07
GBP 100,000	Tower Bridge Funding 2021-2 7.018% 20/11/2063	120,952	0.01	GBP 1,616,500	United Kingdom Gilt 3.5% 22/1/2045	1,726,342	0.17
GBP 100,000	Tower Bridge Funding 2022-1 6.275% 20/12/2063	122,115	0.01	GBP 20,000	United Kingdom Gilt 3.5% 22/7/2068	20,902	0.00
GBP 305,000	Turbo Finance 9 6.845% 20/8/2028	387,867	0.04	GBP 289,000	United Kingdom Gilt 4.25% 7/12/2040	349,971	0.04
GBP 100,000	Twin Bridges 7.271% 14/6/2055	125,369	0.01	GBP 36,000	United Kingdom Gilt 4.25% 7/12/2055	43,259	0.01
GBP 100,000	Twin Bridges 8.271% 14/6/2055	126,706	0.01	GBP 3,760,000	United Kingdom Gilt 4.5% 7/6/2028	4,732,046	0.46
GBP 115,000	Twin Bridges 2020-1 7.208% 12/12/2054	145,823	0.02	GBP 67,000	United Kingdom Gilt 4.5% 7/12/2042	83,460	0.01
GBP 125,000	Twin Bridges 2020-1 7.958% 12/12/2054	158,020	0.02			44,623,456	4.38
GBP 138,000	Twin Bridges 2021-1 6.558% 12/3/2055	171,225	0.02		United States		
GBP 100,000	Twin Bridges 2021-1 7.058% 12/3/2055	123,010	0.01	USD 330,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	291,114	0.03
GBP 100,000	Twin Bridges 2022-1 6.658% 1/12/2055	117,746	0.01	USD 500,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	452,974	0.04
GBP 100,000	Twin Bridges 2022-2 6.958% 12/6/2055	126,930	0.01	USD 230,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	178,325	0.02
GBP 229,316	Unique Pub Finance 5.659% 30/6/2027	287,084	0.03	USD 415,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	346,987	0.03
GBP 3,934,000	United Kingdom Gilt 0.125% 30/1/2026 [†]	4,480,238	0.44	USD 360,000	280 Park Avenue 2017-280P Mortgage Trust 6.902% 15/9/2034	325,006	0.03
GBP 290,000	United Kingdom Gilt 0.25% 31/7/2031	268,323	0.03				
GBP 5,000	United Kingdom Gilt 0.375% 22/10/2030	4,817	0.00				

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

^{††}All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	American Tower 5.55% 15/7/2033	197,810	0.02	USD 100,000	Eversource Energy 5.125% 15/5/2033	96,784	0.01
USD 170,000	Amgen 5.75% 2/3/2063	168,029	0.01	USD 796,000	FirstEnergy Transmission 4.35% 15/1/2025	774,946	0.08
USD 150,000	Aon / Aon Global 5.35% 28/2/2033	149,715	0.02	USD 625,000	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	628,126	0.06
USD 730,000	AREIT 2022-CRE7 7.556% 17/6/2039	730,287	0.07	USD 200,000	General Motors 5.4% 15/10/2029	193,107	0.02
USD 200,000	Azul Investments 5.875% 26/10/2024	184,000	0.02	USD 666,000	General Motors 6.125% 1/10/2025	668,744	0.06
USD 200,000	Azul Secured Finance 11.93% 28/8/2028	199,171	0.02	USD 237,509	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	183,424	0.02
USD 240,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	205,352	0.02	USD 1,129,254	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,026,515	0.10
USD 450,613	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	446,439	0.04	USD 347,214	GSMPs Mortgage Loan Trust 2005-RP1 3.843% 25/1/2035	296,554	0.03
USD 1,600,000	Bank of America 5.202% 25/4/2029	1,575,864	0.16	USD 248,205	GSMPs Mortgage Loan Trust 2005-RP3 3.816% 25/9/2035	226,820	0.02
USD 623,185	Bayview Commercial Asset Trust 2006-1 5.834% 25/4/2036	561,232	0.05	USD 460,000	HMH Trust 2017-NSS 3.062% 5/7/2031	428,636	0.04
USD 800,000	BBCMS 2018-TALL Mortgage Trust 6.479% 15/3/2037	676,948	0.07	USD 3,479,424	IXIS Real Estate Capital Trust 2006-HE2 5.949% 25/8/2036	1,026,795	0.10
USD 410,000	BDS 2022-FL12 7.45% 19/8/2038	409,406	0.04	USD 495,000	JPMBB Commercial Mortgage Trust 2016-C1 4.359% 17/3/2049	405,650	0.04
USD 264,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	215,173	0.02	USD 184,000	JPMorgan Chase 5.35% 1/6/2034	182,161	0.02
USD 350,000	BXP Trust 2017-GM 3.539% 13/6/2039	292,599	0.03	USD 177,799	Mastr Asset Backed Trust 2005- WF1 7.154% 25/6/2035	178,628	0.02
USD 320,000	BXP Trust 2017-GM 3.539% 13/6/2039	276,505	0.03	USD 547,000	MF1 2022-FL10 7.949% 17/9/2037	548,997	0.05
USD 384,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	229,869	0.02	USD 114,000	Moody's 3.75% 25/2/2052	87,317	0.01
USD 226,549	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	131,989	0.01	USD 3,046,000	Morgan Stanley 5.424% 21/7/2034	2,997,314	0.29
USD 287,403	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	251,239	0.02	USD 5,268,000	Morgan Stanley 5.449% 20/7/2029	5,231,361	0.51
USD 100,000	Comcast 2.887% 1/11/2051	64,211	0.00	USD 1,874,000	Morgan Stanley Bank 5.479% 16/7/2025	1,874,611	0.18
USD 440,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	413,721	0.04	USD 306,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015- C25 4.668% 15/10/2048	282,074	0.03
USD 1,131,519	COMM 2015-CCRE27 Mortgage Trust 4.486% 10/10/2048	1,026,786	0.10	USD 132,260	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	104,886	0.01
USD 201,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.708% 15/11/2048	161,913	0.02	USD 923,286	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	789,038	0.08
USD 235,096	CWABS Asset-Backed Certificates Trust 2006- 25 5.569% 25/6/2037	216,307	0.02	USD 253,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	171,459	0.02
USD 705,969	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.809% 25/8/2047	570,189	0.06	USD 367,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	316,800	0.03
USD 450,000	Edison International 5.25% 15/11/2028	439,372	0.04	USD 164,784	Mosaic Solar Loan Trust 2022- 2 4.38% 21/1/2053	153,188	0.02
USD 90,000	Elevance Health 4.55% 15/5/2052	77,581	0.01	USD 690,000	MSSG Trust 2017-237P 3.397% 13/9/2039	598,211	0.06
USD 316,000	Equinix 3.9% 15/4/2032	281,513	0.03	USD 120,000	Nasdaq 5.55% 15/2/2034	119,675	0.01
				USD 116,949	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	108,240	0.01
				USD 258,002	New Century Home Equity Loan Trust Series 2005-B 6.149% 25/10/2035	248,185	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 595,644	Newcastle Mortgage Trust 2007-1 5.659% 25/4/2037	577,080	0.06	USD 693,210	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	645,754	0.06
USD 1,400,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,284,912	0.13	USD 1,850,000	UBS Commercial Mortgage Trust 2017-C2 3.487% 15/8/2050	1,686,342	0.17
USD 130,901	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	130,582	0.01	USD 68,200	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	62,995	0.01
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	83,745	0.01	USD 2,200,000	United States Treasury Note/Bond 1.125% 29/2/2028	1,912,797	0.19
USD 100,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	80,729	0.01	USD 6,890,000	United States Treasury Note/Bond 1.125% 15/8/2040	4,232,505	0.42
USD 758,000	Oracle 3.95% 25/3/2051	553,790	0.06	USD 8,489,900	United States Treasury Note/Bond 1.75% 15/8/2041	5,708,794	0.56
USD 200,000	Periama 5.95% 19/4/2026	190,752	0.02	USD 4,870,000	United States Treasury Note/Bond 1.875% 15/2/2041	3,381,606	0.33
USD 130,000	Prologis 5.125% 15/1/2034	128,013	0.01	USD 1,770,000	United States Treasury Note/Bond 2% 15/11/2041	1,238,931	0.12
USD 1,196,301	RASC Series 2006-EMX9 Trust 5.909% 25/11/2036	949,063	0.09	USD 728,400	United States Treasury Note/Bond 2% 15/2/2050	466,774	0.05
USD 331,700	Ready Capital Mortgage Financing 2022-FL9 7.782% 25/6/2037	332,337	0.03	USD 260,000	United States Treasury Note/Bond 2.25% 15/8/2049	177,003	0.02
USD 4,000,000	RR 1 6.72% 15/7/2035	3,975,263	0.39	USD 3,050,000	United States Treasury Note/Bond 2.25% 15/2/2052	2,059,465	0.20
USD 234,000	Ryder System 5.65% 1/3/2028	234,465	0.02	USD 15,510,000	United States Treasury Note/Bond 2.75% 15/8/2032	13,915,378	1.37
USD 205,000	Sasol Financing USA 5.875% 27/3/2024	202,818	0.02	USD 908,000	United States Treasury Note/Bond 2.75% 15/11/2047	687,775	0.07
USD 200,000	Sasol Financing USA 8.75% 3/5/2029	196,250	0.02	USD 1,398,000	United States Treasury Note/Bond 2.875% 15/5/2032	1,269,941	0.12
USD 230,400	Sesac Finance 5.216% 25/7/2049	218,383	0.02	USD 688,100	United States Treasury Note/Bond 2.875% 15/11/2046	535,508	0.05
USD 129,716	SLM Private Credit Student Loan Trust 2004-A 5.952% 15/6/2033	128,035	0.01	USD 30,000	United States Treasury Note/Bond 2.875% 15/5/2049	23,279	0.00
USD 781,235	SLM Private Credit Student Loan Trust 2006-A 5.842% 15/6/2039	750,510	0.07	USD 770,000	United States Treasury Note/Bond 3% 15/5/2045	617,008	0.06
USD 231,778	SLM Private Credit Student Loan Trust 2006-B 5.752% 15/12/2039	222,487	0.02	USD 2,360,000	United States Treasury Note/Bond 3% 15/2/2047	1,877,030	0.18
USD 769,250	SLM Private Credit Student Loan Trust 2006-B 5.822% 15/12/2039	739,423	0.07	USD 3,760,000	United States Treasury Note/Bond 3% 15/2/2048 [*]	2,985,381	0.29
USD 370,787	SLM Private Credit Student Loan Trust 2007-A 5.792% 16/12/2041	358,995	0.04	USD 3,380,000	United States Treasury Note/Bond 3% 15/8/2048	2,683,139	0.26
USD 618,661	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	654,712	0.06	USD 4,009,000	United States Treasury Note/Bond 3% 15/8/2052 [*]	3,197,647	0.31
USD 345,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	330,786	0.03	USD 26,810,000	United States Treasury Note/Bond 3.125% 31/8/2027	25,555,376	2.51
USD 165,650	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	158,065	0.02	USD 1,670,000	United States Treasury Note/Bond 3.125% 15/5/2048	1,356,973	0.13
USD 560,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	476,374	0.05	USD 770,000	United States Treasury Note/Bond 3.375% 15/11/2048	654,680	0.06
USD 690,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	550,401	0.05	USD 8,940,000	United States Treasury Note/Bond 4.125% 15/11/2032	8,931,270	0.88
USD 1,271,480	SMB Private Education Loan Trust 2022-B 6.639% 16/2/2055	1,266,561	0.12	USD 132,610,000	United States Treasury Note/Bond 4.25% 31/5/2025	130,897,984	12.84
USD 1,112,436	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,067,150	0.11	USD 70,000	UnitedHealth 5.05% 15/4/2053	66,943	0.01
USD 196,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	175,907	0.02	USD 500,000	Verizon Communications 5.05% 9/5/2033	484,880	0.05
USD 315,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	285,866	0.03	USD 625,128	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 5.39% 25/9/2046	497,390	0.05
USD 277,693	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	267,275	0.03				
USD 1,363,000	Sprint 7.625% 15/2/2025	1,391,507	0.14				

^{*}All or a portion of this security represents a security on loan.

Global Government Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,126,442	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 5.31% 25/10/2046	943,239	0.09
USD 931,422	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.228% 25/6/2047	717,497	0.07
USD 1,172,065	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.28% 25/10/2046	976,009	0.10
USD 142,765	WinWater Mortgage Loan Trust 2014-1 3.919% 20/6/2044	132,573	0.01
		270,237,974	26.50
Total Bonds		981,438,621	96.26
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		981,438,621	96.26
Total Portfolio		981,438,621	96.27
Other Net Assets		38,005,798	3.73
Total Net Assets (USD)		1,019,444,419	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	190,000	NZD	208,888	ANZ	20/9/2023	(1,095)
AUD	250,000	USD	172,202	Morgan Stanley	20/9/2023	(10,168)
BRL	14,523,528	USD	2,929,822	Citigroup	14/9/2023	13,225
BRL	17,141,975	USD	3,471,489	Citigroup	20/9/2023	(1,237)
BRL	4,969,917	USD	1,010,000	Barclays	20/9/2023	(3,881)
BRL	19,000,000	USD	3,941,398	BNY Mellon	20/9/2023	(95,004)
BRL	1,423,200	USD	300,000	Barclays	5/9/2023	(11,180)
BRL	9,565,000	USD	1,929,190	Goldman Sachs	20/9/2023	7,166
BRL	1,512,000	USD	309,000	Barclays	14/9/2023	(2,609)
BRL	1,473,006	USD	300,000	HSBC Bank	3/10/2023	(2,435)
BRL	9,565,000	USD	1,953,157	Citigroup	5/9/2023	(12,063)
CAD	170,000	USD	129,241	Bank of America	20/9/2023	(3,550)
CLP	398,067,000	USD	459,131	BNP Paribas	14/9/2023	6,207
CLP	264,306,000	USD	306,193	JP Morgan	14/9/2023	2,779
CLP	215,350,000	USD	250,000	Barclays	15/9/2023	1,711
CLP	264,306,000	USD	305,415	Toronto-Dominion	14/9/2023	3,558
CNH	5,940,000	USD	840,788	Citigroup	14/9/2023	(23,910)
CNH	11,720,000	USD	1,626,916	JP Morgan	14/9/2023	(15,164)
CNH	1,089,483	USD	150,000	Goldman Sachs	18/9/2023	(142)
COP	4,507,882,000	USD	1,106,731	Standard Chartered Bank	14/9/2023	(12,588)
COP	3,159,004,000	USD	719,755	BNP Paribas	17/5/2024	7,729
COP	1,249,611,000	USD	303,672	Bank of America	14/9/2023	(369)
COP	615,600,000	USD	150,000	Barclays	18/9/2023	(782)
COP	2,570,398,000	USD	618,330	Toronto-Dominion	29/9/2023	2,423
COP	1,283,025,000	USD	310,810	Citigroup	14/9/2023	603
CZK	61,465,000	USD	2,782,153	Morgan Stanley	20/9/2023	(11,835)
CZK	14,662,051	USD	663,826	Toronto-Dominion	14/9/2023	(2,829)
CZK	47,132,258	USD	2,131,441	BNP Paribas	20/9/2023	(7,121)
CZK	1,742,860	USD	80,014	Morgan Stanley	6/9/2023	(1,417)
CZK	47,639,842	USD	2,186,608	Morgan Stanley	14/9/2023	(38,899)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CZK	6,855,269	USD	310,000	Barclays	18/9/2023	(998)
EUR	2,980,000	USD	3,233,671	Toronto-Dominion	20/9/2023	1,971
EUR	1,960,000	GBP	1,682,748	UBS	20/9/2023	(5,151)
EUR	1,880,000	USD	2,051,209	Credit Agricole	20/9/2023	(9,932)
EUR	5,540,000	USD	6,078,139	RBS	20/9/2023	(62,885)
EUR	8,980,000	USD	9,889,557	JP Morgan	20/9/2023	(139,199)
EUR	4,530,000	GBP	3,914,985	JP Morgan	20/9/2023	(44,581)
EUR	4,530,000	GBP	3,900,899	Bank of America	20/9/2023	(26,724)
EUR	2,690,000	USD	2,943,524	HSBC Bank	20/9/2023	(22,760)
EUR	2,080,000	USD	2,274,406	Deutsche Bank	20/9/2023	(15,971)
EUR	390,000	USD	426,761	Société Générale	20/9/2023	(3,305)
EUR	770,000	GBP	659,936	HSBC Bank	20/9/2023	(574)
EUR	43,264	NOK	500,000	Goldman Sachs	20/9/2023	(2)
EUR	10,530,000	USD	11,559,318	Citigroup	20/9/2023	(125,993)
EUR	35,798	NOK	400,000	Deutsche Bank	20/9/2023	1,288
EUR	1,493,000	USD	1,658,730	Citibank	14/9/2023	(38,123)
EUR	4,000,000	USD	4,397,820	Barclays	20/9/2023	(54,676)
EUR	120,000	USD	132,750	Goldman Sachs	20/9/2023	(2,456)
EUR	185,486	AUD	305,000	State Street	5/9/2023	3,681
EUR	1,792,209	USD	1,979,705	Morgan Stanley	5/9/2023	(35,163)
EUR	2,320,000	GBP	2,000,680	Morgan Stanley	20/9/2023	(17,323)
EUR	38,042	HUF	15,000,000	Société Générale	20/9/2023	(1,347)
EUR	80,000	USD	88,016	Bank of America	20/9/2023	(1,153)
EUR	41,273	HUF	16,000,000	Deutsche Bank	20/9/2023	(681)
EUR	2,350,000	GBP	2,009,343	Citigroup	20/9/2023	4,268
EUR	8,770,000	USD	9,501,102	RBS	5/9/2023	14,328
GBP	680,000	USD	859,216	Barclays	20/9/2023	2,849
GBP	2,657,088	EUR	3,090,000	HSBC Bank	20/9/2023	13,425
GBP	130,000	USD	166,786	Deutsche Bank	20/9/2023	(1,979)
GBP	664,121	EUR	770,000	Deutsche Bank	20/9/2023	5,880
GBP	2,438,565	EUR	2,800,000	Morgan Stanley	20/9/2023	51,271
GBP	30,000	USD	38,659	Morgan Stanley	20/9/2023	(626)
GBP	435,562	EUR	507,380	Morgan Stanley	5/9/2023	1,636
GBP	150,000	USD	192,620	HSBC Bank	20/9/2023	(2,458)
GBP	1,000,389	EUR	1,160,000	Bank of America	20/9/2023	8,723
HUF	672,594,783	USD	1,907,583	JP Morgan	14/9/2023	7,286
HUF	45,000,000	EUR	115,621	Deutsche Bank	20/9/2023	2,415
HUF	15,000,000	EUR	38,447	JP Morgan	20/9/2023	906
HUF	16,000,000	EUR	40,227	BNP Paribas	20/9/2023	1,817
HUF	88,928,318	USD	250,000	Deutsche Bank	18/9/2023	2,968
HUF	161,946,000	USD	458,654	Citigroup	14/9/2023	2,405
IDR	6,870,000,000	USD	460,209	Bank of America	20/9/2023	(9,219)
IDR	45,177,330,000	USD	3,031,470	State Street	20/9/2023	(65,749)
IDR	24,825,044,488	USD	1,671,047	UBS	20/9/2023	(41,377)
IDR	24,344,975,000	USD	1,624,081	JP Morgan	14/9/2023	(25,784)
IDR	5,890,000,000	USD	391,466	Barclays	20/9/2023	(4,810)
IDR	3,059,000,000	USD	200,000	Barclays	18/9/2023	818
IDR	4,097,635,360	USD	267,156	Barclays	26/9/2023	1,815
IDR	16,195,242,627	USD	1,056,372	Citigroup	20/9/2023	6,784
IDR	17,161,013,392	USD	1,121,708	HSBC Bank	14/9/2023	4,947
INR	117,380,000	USD	1,416,110	Barclays	20/9/2023	1,705
INR	310,323,000	USD	3,746,218	Citigroup	14/9/2023	2,179
INR	63,088,000	USD	763,870	BNP Paribas	14/9/2023	(1,828)
JPY	357,119,408	USD	2,581,344	Bank of America	20/9/2023	(131,648)
JPY	284,000,000	USD	2,068,089	Credit Agricole	20/9/2023	(119,962)
JPY	23,000,000	USD	165,296	BNP Paribas	20/9/2023	(7,526)
JPY	55,560,000	USD	389,298	JP Morgan	20/9/2023	(8,179)
JPY	12,940,000	USD	91,021	Morgan Stanley	20/9/2023	(2,258)
JPY	6,000,000	USD	43,840	Standard Chartered Bank	20/9/2023	(2,683)
JPY	3,000,000	USD	21,844	Royal Bank of Canada	20/9/2023	(1,265)
JPY	863,000,000	USD	6,222,412	Morgan Stanley	5/9/2023	(316,774)

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	207,990,000	USD	1,471,614	BNP Paribas	5/9/2023	(48,308)
JPY	44,000,000	USD	307,593	HSBC Bank	20/9/2023	(5,770)
JPY	590,100,000	USD	4,168,214	Standard Chartered Bank	5/9/2023	(130,072)
JPY	22,000,000	USD	151,272	Barclays	20/9/2023	(361)
KRW	1,055,840,000	USD	809,467	Citigroup	14/9/2023	(10,570)
MXN	132,652,987	USD	7,536,370	Barclays	20/9/2023	368,089
MXN	27,700,000	USD	1,577,278	BNY Mellon	20/9/2023	73,295
MXN	123,379,367	USD	7,022,789	Royal Bank of Canada	20/9/2023	329,077
MXN	20,705,000	USD	1,204,606	State Street	20/9/2023	29,153
MXN	6,012,745	USD	350,000	JP Morgan	18/9/2023	8,409
MYR	2,970,851	USD	657,996	Barclays	14/9/2023	(17,267)
MYR	961,380	USD	210,000	Barclays	18/9/2023	(2,597)
NOK	8,282,258	USD	753,229	Deutsche Bank	14/9/2023	24,776
NOK	7,940,000	USD	755,307	HSBC Bank	20/9/2023	(9,311)
NOK	788,000	USD	75,606	Toronto-Dominion	20/9/2023	(1,570)
NOK	1,700,000	USD	162,279	Goldman Sachs	20/9/2023	(2,557)
NOK	200,000	USD	19,075	Citigroup	20/9/2023	(284)
NOK	4,120,000	USD	396,355	Morgan Stanley	20/9/2023	(9,265)
NOK	1,020,000	USD	98,971	JP Morgan	20/9/2023	(3,139)
NOK	550,000	USD	52,337	Bank of America	20/9/2023	(662)
NOK	900,000	EUR	76,526	Goldman Sachs	20/9/2023	1,468
NOK	650,000	USD	61,607	Deutsche Bank	20/9/2023	(537)
NOK	160,000	USD	14,915	UBS	20/9/2023	118
NOK	180,000	USD	17,843	Barclays	20/9/2023	(931)
NOK	230,000	USD	22,660	Société Générale	20/9/2023	(1,051)
NOK	760,000	USD	71,894	BNP Paribas	20/9/2023	(490)
NZD	209,818	AUD	190,000	Deutsche Bank	20/9/2023	1,649
NZD	200,000	USD	124,706	Morgan Stanley	20/9/2023	(5,752)
NZD	210,000	USD	130,536	Toronto-Dominion	20/9/2023	(5,634)
NZD	60,000	USD	36,839	HSBC Bank	20/9/2023	(1,153)
PLN	4,785,000	USD	1,148,170	Bank of America	14/9/2023	12,854
SEK	20,785,000	USD	1,949,294	HSBC Bank	20/9/2023	(42,520)
SEK	1,070,000	USD	102,985	Citigroup	20/9/2023	(4,826)
SEK	3,970,000	USD	374,135	Morgan Stanley	20/9/2023	(9,934)
SEK	1,080,000	USD	101,748	Barclays	20/9/2023	(2,672)
SEK	1,020,000	USD	94,954	Deutsche Bank	20/9/2023	(1,380)
SEK	480,000	USD	44,058	Bank of America	20/9/2023	(23)
SEK	210,000	USD	19,406	Société Générale	20/9/2023	(141)
SEK	820,000	USD	78,210	Goldman Sachs	20/9/2023	(2,984)
SEK	200,000	USD	18,529	BNY Mellon	20/9/2023	(181)
SEK	290,000	USD	27,332	Toronto-Dominion	20/9/2023	(728)
SEK	450,000	USD	43,995	State Street	20/9/2023	(2,712)
SEK	1,630,000	USD	151,331	BNP Paribas	20/9/2023	(1,799)
SEK	280,000	USD	25,654	RBS	20/9/2023	33
SGD	1,059,985	USD	789,448	JP Morgan	14/9/2023	(4,913)
THB	60,870,340	USD	1,762,314	HSBC Bank	14/9/2023	(22,306)
THB	55,732,000	USD	1,616,303	Citigroup	14/9/2023	(23,175)
THB	35,200,000	USD	1,015,507	Citigroup	20/9/2023	(8,698)
THB	10,925,950	USD	310,000	Goldman Sachs	18/9/2023	2,448
TWD	7,900,000	USD	254,215	Citigroup	20/9/2023	(6,109)
USD	454,165	CZK	10,019,423	Barclays	6/9/2023	2,324
USD	1,772,225	IDR	26,441,158,000	Citigroup	20/9/2023	36,463
USD	259,621	TWD	7,900,000	Barclays	20/9/2023	11,514
USD	1,451,784	IDR	21,610,964,448	UBS	14/9/2023	32,980
USD	992,807	CZK	22,015,236	Deutsche Bank	14/9/2023	312
USD	6,036,546	MXN	106,727,643	JP Morgan	14/9/2023	(329,720)
USD	2,574,773	ZAR	49,691,114	State Street	14/9/2023	(67,450)
USD	2,694,775	MXN	47,089,051	Citigroup	14/9/2023	(114,071)
USD	1,263,373	IDR	19,139,991,300	Citigroup	14/9/2023	6,794
USD	3,236,871	MYR	14,857,110	Morgan Stanley	20/9/2023	31,222
USD	2,358,253	MXN	41,410,000	JP Morgan	20/9/2023	(109,264)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	735,463	IDR	11,086,331,000	Barclays	20/9/2023	7,687
USD	254,990	GBP	200,000	JP Morgan	20/9/2023	1,442
USD	8,858,340	BRL	43,686,082	Citigroup	20/9/2023	14,453
USD	2,593,609	JPY	357,120,000	Royal Bank of Canada	20/9/2023	143,908
USD	641,093	INR	52,949,153	Barclays	20/9/2023	1,528
USD	2,234,593	NOK	23,680,000	HSBC Bank	20/9/2023	9,757
USD	6,407,468	IDR	95,189,222,662	UBS	20/9/2023	158,655
USD	1,758,876	ZAR	32,955,000	HSBC Bank	20/9/2023	7,488
USD	212,252	KRW	267,870,259	State Street	20/9/2023	9,558
USD	12,419	EUR	11,444	State Street	20/9/2023	(7)
USD	749,940	SEK	7,960,000	Bank of America	20/9/2023	19,707
USD	65,606	EUR	60,129	Citigroup	14/9/2023	338
USD	188,009	SEK	2,020,000	BNP Paribas	20/9/2023	2,701
USD	108,073	SEK	1,168,000	Goldman Sachs	20/9/2023	923
USD	423,847	NOK	4,370,000	Morgan Stanley	20/9/2023	13,267
USD	89,077	GBP	70,000	Morgan Stanley	20/9/2023	335
USD	2,263,799	JPY	313,841,517	BNP Paribas	20/9/2023	110,971
USD	18,960	SEK	200,000	Deutsche Bank	20/9/2023	612
USD	380,256	SEK	4,000,000	Morgan Stanley	20/9/2023	13,304
USD	3,152,103	EUR	2,880,000	HSBC Bank	20/9/2023	25,040
USD	171,660	AUD	250,000	Bank of America	20/9/2023	9,627
USD	3,515,000	BRL	17,281,544	Barclays	20/9/2023	16,494
USD	115,833	EUR	105,460	Deutsche Bank	22/9/2023	1,315
USD	182,448	EUR	166,095	Bank of America	22/9/2023	2,088
USD	1,000,000	MXN	17,439,393	Royal Bank of Canada	20/9/2023	(39,170)
USD	1,122,817	GBP	880,000	HSBC Bank	20/9/2023	7,204
USD	22,425	NOK	240,000	RBS	20/9/2023	(124)
USD	1,689,508	EUR	1,540,000	JP Morgan	20/9/2023	17,397
USD	99,427	NOK	1,050,000	JP Morgan	20/9/2023	775
USD	5,020,000	CNY	35,892,856	BNY Mellon	20/9/2023	67,177
USD	38,338	GBP	30,000	Bank of America	20/9/2023	305
USD	1,280,614	EUR	1,160,000	BNP Paribas	20/9/2023	21,102
USD	84,324	SEK	890,000	JP Morgan	20/9/2023	2,676
USD	768,888	IDR	11,514,094,363	Citigroup	26/9/2023	13,098
USD	3,210,739	ZAR	61,019,178	Citigroup	14/9/2023	(33,830)
USD	20,577	SEK	220,000	Citigroup	20/9/2023	394
USD	667,145	EUR	610,000	Société Générale	20/9/2023	4,816
USD	93,032	NOK	980,000	Barclays	20/9/2023	958
USD	834,767	COP	3,631,861,199	Bank of America	20/12/2023	(25,125)
USD	785,200	SGD	1,059,985	Citigroup	14/9/2023	666
USD	2,510,000	BRL	12,370,133	HSBC Bank	20/9/2023	5,768
USD	6,629,470	EUR	5,956,000	Royal Bank of Canada	20/9/2023	162,528
USD	3,459,701	INR	284,595,000	Barclays	14/9/2023	22,072
USD	238,479	NOK	2,460,000	Goldman Sachs	20/9/2023	7,353
USD	12,977,008	EUR	11,840,000	Standard Chartered Bank	20/9/2023	121,303
USD	1,492,436	EUR	1,360,000	Deutsche Bank	20/9/2023	15,768
USD	1,034,343	EUR	944,000	Toronto-Dominion	20/9/2023	9,361
USD	48,385	NOK	490,000	BNY Mellon	20/9/2023	2,348
USD	30,033	NOK	320,000	Bank of America	20/9/2023	(33)
USD	371,377	IDR	5,576,961,000	HSBC Bank	20/9/2023	5,270
USD	1,017,051	SGD	1,370,000	Morgan Stanley	20/9/2023	2,786
USD	191,588	GBP	150,000	Barclays	20/9/2023	1,427
USD	237,980	INR	19,600,000	Goldman Sachs	20/9/2023	1,234
USD	150,000	TWD	4,666,500	BNP Paribas	11/10/2023	3,331
USD	2,235,152	EUR	2,060,000	Barclays	20/9/2023	(1,567)
USD	1,683,867	EUR	1,540,000	Citigroup	20/9/2023	11,756
USD	16,562	SEK	180,000	Barclays	20/9/2023	49
USD	2,490,000	MXN	43,259,617	Barclays	20/9/2023	(87,732)
USD	431,417	JPY	62,000,000	HSBC Bank	20/9/2023	6,122
USD	170,696	JPY	23,880,000	JP Morgan	20/9/2023	6,889
USD	21,290	JPY	3,000,000	Morgan Stanley	20/9/2023	711

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	87,332	NOK	900,000	Deutsche Bank	20/9/2023	2,773
USD	374,614	PHP	20,600,000	Deutsche Bank	20/9/2023	10,934
USD	36,184	JPY	5,000,000	Barclays	20/9/2023	1,886
USD	127,385	NZD	200,000	Morgan Stanley	20/9/2023	8,430
USD	54,061	SEK	560,000	State Street	20/9/2023	2,686
USD	16,626	SEK	170,000	BNY Mellon	20/9/2023	1,030
USD	128,983	CAD	170,000	Morgan Stanley	20/9/2023	3,293
USD	822,206	NOK	8,282,258	Barclays	14/9/2023	44,200
USD	2,702,301	CZK	59,349,236	Barclays	14/9/2023	26,707
USD	973,993	HUF	341,025,000	Bank of America	14/9/2023	3,098
USD	3,319,175	BRL	16,212,594	BNY Mellon	14/9/2023	33,857
USD	13,504	SEK	140,000	Toronto-Dominion	20/9/2023	661
USD	9,682,690	EUR	8,770,000	Morgan Stanley	5/9/2023	167,260
USD	5,016,904	ZAR	89,351,897	UBS	5/9/2023	262,034
USD	1,022,883	GBP	796,961	BNY Mellon	5/9/2023	12,611
USD	37,192	NZD	60,000	HSBC Bank	20/9/2023	1,505
USD	5,456,709	CNH	38,900,000	UBS	5/9/2023	109,612
USD	1,199,965	NOK	12,140,000	Morgan Stanley	5/9/2023	59,902
USD	379,448,710	EUR	343,608,614	BNP Paribas	5/9/2023	6,634,133
USD	10,467,269	AUD	15,586,661	State Street	5/9/2023	370,611
USD	45,764,047	GBP	35,575,520	Standard Chartered Bank	5/9/2023	666,533
USD	3,604,817	PLN	14,420,000	Goldman Sachs	5/9/2023	104,228
USD	138,501,909	JPY	19,587,915,086	Deutsche Bank	5/9/2023	4,458,881
USD	1,528,936	SEK	16,010,000	Morgan Stanley	5/9/2023	61,301
USD	2,394,609	NZD	3,860,000	State Street	5/9/2023	98,869
USD	6,296,916	CZK	136,632,259	Goldman Sachs	5/9/2023	135,036
USD	740,799	JPY	104,772,313	UBS	5/9/2023	23,826
USD	2,182,861	ILS	8,050,000	UBS	5/9/2023	71,425
USD	3,899,148	SGD	5,176,275	UBS	5/9/2023	69,558
USD	110,467	EUR	100,000	HSBC Bank	5/9/2023	1,967
USD	13,429,761	CAD	17,739,452	State Street	5/9/2023	316,981
USD	46,107	CHF	40,000	RBS	5/9/2023	813
USD	3,074,731	DKK	20,732,655	Morgan Stanley	5/9/2023	56,005
USD	50,101,745	CNH	357,158,331	Société Générale	5/9/2023	1,007,652
USD	77,960	TRY	2,140,000	BNP Paribas	5/9/2023	(2,324)
USD	21,298,076	MXN	358,673,231	Goldman Sachs	5/9/2023	(130,096)
USD	1,229,775	PLN	4,930,000	State Street	5/9/2023	32,971
USD	396,160	GBP	310,000	RBS	5/9/2023	3,187
USD	405,503	EUR	370,000	Deutsche Bank	5/9/2023	4,053
USD	1,070,626	PLN	4,376,000	JP Morgan	14/9/2023	8,841
USD	799,059	BRL	3,905,000	Goldman Sachs	14/9/2023	7,750
USD	21,543	NOK	220,000	UBS	20/9/2023	874
USD	3,009,561	CZK	66,745,000	Deutsche Bank	20/9/2023	1,266
USD	3,010,000	MXN	52,583,385	BNP Paribas	20/9/2023	(123,312)
USD	1,384,951	HUF	504,545,000	Deutsche Bank	20/9/2023	(49,699)
USD	506,194	PLN	2,065,000	Deutsche Bank	20/9/2023	5,312
USD	191,461	EUR	174,197	UBS	7/11/2023	1,867
USD	623,596	ZAR	11,763,212	State Street	7/11/2023	1,164
USD	1,506,617	MXN	25,719,482	Barclays	14/9/2023	(27,541)
USD	91,600	COP	387,467,416	Citigroup	20/12/2023	(138)
USD	24,960	CZK	553,668	UBS	6/9/2023	(8)
USD	305,903	JPY	44,000,000	Bank of America	20/9/2023	4,080
USD	1,394,735	CNH	10,112,000	Citigroup	14/9/2023	4,118
USD	139,746	JPY	20,130,000	Barclays	5/9/2023	1,994
USD	23,420	SEK	250,000	UBS	20/9/2023	486
USD	100,000	CLP	85,330,000	Morgan Stanley	15/9/2023	262
USD	815,250	EUR	745,000	Barclays	14/9/2023	6,574
USD	801,641	COP	3,244,640,000	Citigroup	14/9/2023	14,109
USD	812,891	CNH	5,910,000	RBS	14/9/2023	139
USD	458,346	GBP	360,000	State Street	5/9/2023	1,990
USD	755,923	COP	3,159,004,000	BNP Paribas	17/10/2023	(3,142)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	251,476	EUR	230,000	Deutsche Bank	18/9/2023	1,769
USD	150,000	MXN	2,586,813	JP Morgan	18/9/2023	(4,195)
USD	150,000	COP	618,370,500	Citigroup	18/9/2023	111
USD	150,000	CNY	1,096,301	BNY Mellon	18/9/2023	(1,165)
USD	17,172	NOK	180,000	Citigroup	20/9/2023	261
USD	461,263	THB	16,343,000	BNP Paribas	14/9/2023	(5,910)
USD	51,037	GBP	40,000	HSBC Bank	5/9/2023	331
USD	108,858	EUR	100,000	Standard Chartered Bank	18/9/2023	290
USD	110,000	THB	3,901,920	Goldman Sachs	18/9/2023	(1,583)
USD	89,013	GBP	70,000	Toronto-Dominion	5/9/2023	277
USD	203,702	GBP	160,000	Royal Bank of Canada	18/9/2023	865
USD	1,778,949	ZAR	33,805,000	Goldman Sachs	5/9/2023	(19,987)
USD	1,933,761	BRL	9,565,000	Goldman Sachs	5/9/2023	(7,333)
USD	511,767	JPY	74,360,000	HSBC Bank	5/9/2023	2,910
USD	1,108,066	EUR	1,020,000	Royal Bank of Canada	5/9/2023	1,369
USD	3,317,393	MXN	56,081,525	Barclays	28/9/2023	(19,716)
USD	44,988	NOK	480,000	BNP Paribas	20/9/2023	(110)
USD	622,369	BRL	3,046,000	Citigroup	14/9/2023	5,128
USD	300,000	BRL	1,466,475	HSBC Bank	5/9/2023	2,398
USD	25,482	SEK	280,000	RBS	20/9/2023	(205)
USD	9,507,776	EUR	8,770,000	RBS	20/9/2023	(14,566)
USD	1,541,340	COP	6,321,498,403	BNY Mellon	14/9/2023	7,000
ZAR	52,910,000	USD	2,764,368	BNY Mellon	20/9/2023	47,526
ZAR	24,996,896	USD	1,334,082	Morgan Stanley	20/9/2023	(5,626)
ZAR	29,905,000	USD	1,591,313	Barclays	20/9/2023	(2,016)
ZAR	14,625,000	USD	811,887	HSBC Bank	14/9/2023	(34,232)
ZAR	26,498,000	USD	1,404,358	Citigroup	14/9/2023	4,620
ZAR	11,763,211	USD	612,047	Morgan Stanley	7/11/2023	10,385
ZAR	33,805,000	USD	1,776,481	Goldman Sachs	20/9/2023	20,080
Net unrealised appreciation						14,029,462
EUR Hedged Share Class						
EUR	599,058,832	USD	656,967,923	BNY Mellon	15/9/2023	(6,672,109)
USD	30,458,224	EUR	27,927,097	BNY Mellon	15/9/2023	142,635
Net unrealised depreciation						(6,529,474)
GBP Hedged Share Class						
GBP	763,584	USD	971,607	BNY Mellon	15/9/2023	(3,602)
USD	13,898	GBP	10,933	BNY Mellon	15/9/2023	39
Net unrealised depreciation						(3,563)
HKD Hedged Share Class						
HKD	34,773	USD	4,455	BNY Mellon	15/9/2023	(19)
USD	73	HKD	566	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(19)
NOK Hedged Share Class						
NOK	73,217,351	USD	7,130,053	BNY Mellon	15/9/2023	(251,976)
USD	110,341	NOK	1,158,622	BNY Mellon	15/9/2023	1,500
Net unrealised depreciation						(250,476)
SEK Hedged Share Class						
SEK	1,988,244,267	USD	186,073,733	BNY Mellon	15/9/2023	(3,719,350)
USD	15,198,336	SEK	166,275,785	BNY Mellon	15/9/2023	(51,664)
Net unrealised depreciation						(3,771,014)
Total net unrealised appreciation (USD underlying exposure - USD 1,962,217,988)						3,474,916

Global Government Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
7	EUR	Euro Bund	September 2023	1,010,084	7,410
1	EUR	Euro-BTP	September 2023	125,756	879
(15)	JPY	Japanese 10 Year Bond (OSE)	September 2023	15,081,594	12,521
89	AUD	Australian 10 Year Bond	September 2023	6,707,648	4,977
3	KRW	Korean 10 Year Bond	September 2023	248,716	(2,519)
47	KRW	Korean 3 Year Bond	September 2023	3,682,482	(7,044)
(197)	EUR	3 Month EURIBOR	September 2023	51,397,734	(5,872)
(559)	EUR	Euro BOBL	December 2023	71,183,072	(248,659)
30	EUR	Euro BUXL	December 2023	4,342,602	60,540
15	EUR	Euro Schatz	December 2023	1,715,868	2,522
118	EUR	Euro-BTP	December 2023	14,780,317	92,860
129	EUR	Euro-OAT	December 2023	17,812,446	110,545
61	CAD	Canadian 10 Year Bond	December 2023	5,379,657	98,296
52	USD	US Long Bond (CBT)	December 2023	6,321,250	84,088
423	USD	US Treasury 10 Year Note (CBT)	December 2023	46,906,734	350,301
(74)	USD	US Ultra 10 Year Note	December 2023	8,582,844	(96,614)
99	USD	US Ultra Bond (CBT)	December 2023	12,817,406	175,678
34	GBP	Long Gilt	December 2023	4,108,733	44,254
53	USD	US Treasury 2 Year Note (CBT)	December 2023	10,794,609	30,783
1,634	USD	US Treasury 5 Year Note (CBT)	December 2023	174,518,859	634,949
32	EUR	Short-Term Euro-BTP	December 2023	3,645,763	9,721
12	GBP	3 Month SONIA	March 2024	3,585,421	8,294
14	USD	3 Month SOFR	June 2024	3,316,775	(2,975)
189	EUR	3 Month EURIBOR	September 2024	49,528,387	(154,374)
205	USD	3 Month SOFR	September 2024	48,720,812	38,125
(14)	USD	3 Month SOFR	March 2025	3,352,300	12,690
Total				569,667,869	1,261,376

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 212,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,896)	(1,489)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,869)	(1,475)
CDS	USD 210,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,869)	(1,475)
CDS	USD 214,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,897)	(1,504)
CDS	USD 300,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(4,061)	(2,108)
CDS	USD 129,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,747)	(906)
CDS	USD 726,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2028	(35,272)	31,921
CDS	USD 726,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/6/2028	(28,962)	19,506
CDS	USD 682,183	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/6/2028	(12,359)	(311)
CDS	USD (28,337,000)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Bank of America	20/6/2028	133,499	838,439

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 1,266,300	Fund receives default protection on ITRAXX.XO.39.V1; and pays Fixed 5%	Bank of America	20/6/2028	(8,350)	(56,744)
CDS	USD 627,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2028	(6,105)	27,568
CDS	USD 306,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2028	(3,876)	13,454
CDS	USD (205,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(3,421)	(43,520)
CDS	USD (25,000,000)	Fund receives default protection on CDX.NA.IG.40; and pays Fixed 1%	BNP Paribas	20/6/2028	48,605	394,809
IFS	EUR 980,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	BNP Paribas	15/6/2028	902	902
IFS	EUR 670,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	BNP Paribas	15/7/2028	2,865	2,865
IFS	EUR 420,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	BNP Paribas	15/5/2033	4,459	4,596
IFS	EUR 820,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	BNP Paribas	15/6/2033	(671)	(671)
IFS	EUR 830,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	BNP Paribas	15/7/2033	(3,516)	(3,516)
IFS	EUR 230,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Bank of America	15/5/2038	(1,126)	(1,126)
IFS	EUR 425,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Bank of America	15/5/2043	(4,864)	(4,565)
IRS	BRL 17,442,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(8,775)	(8,775)
IRS	BRL 76,835,870	Fund receives Fixed 10.66%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(1,714)	(1,714)
IRS	BRL 1,472,858	Fund receives Fixed 11.5625%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	7,868	7,868
IRS	BRL 1,823,847	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	12,149	12,149
IRS	USD 11,590,000	Fund receives Fixed 3.69%; and pays Floating USD SOFR 1 Day	Barclays	20/8/2027	31,519	31,519
IRS	USD 3,630,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8215%	Barclays	22/8/2043	(34,605)	(34,605)
IRS	MXN 24,288,000	Fund receives Fixed 11.7%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	12/2/2024	1,445	1,445
IRS	MXN 14,484,000	Fund receives Fixed 11.72%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	14/2/2024	952	952
IRS	KRW 4,615,810,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	3/7/2024	1,677	1,677
IRS	USD 54,990,000	Fund receives Fixed 5.2703%; and pays Floating USD SOFR 1 Day	BNP Paribas	18/7/2024	(85,676)	(85,676)
IRS	MXN 386,730,000	Fund receives Fixed 11.15%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	16/8/2024	(11,007)	(11,007)
IRS	MXN 46,382,504	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	4/2/2025	(28,171)	(28,171)
IRS	AUD 3,380,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	BNP Paribas	9/2/2025	12,300	12,300
IRS	NZD 3,760,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR 3 Month	BNP Paribas	10/2/2025	(19,034)	(19,034)
IRS	ZAR 25,291,000	Fund receives Fixed 7.2%; and pays Floating ZAR JIBAR 3 Month	BNP Paribas	20/3/2025	(8,151)	(8,151)
IRS	CZK 63,783,000	Fund receives Floating CZK-PRIBOR-PRBO 3 Month; and pays Fixed 4.615%	BNP Paribas	19/6/2025	(11,060)	(11,060)
IRS	GBP 21,900,000	Fund receives Fixed 5.45%; and pays Floating GBP SONIA 1 Day	BNP Paribas	1/8/2025	34,749	36,915
IRS	GBP 1,400,000	Fund receives Fixed 5.795%; and pays Floating GBP SONIA 1 Day	BNP Paribas	17/8/2025	8,929	8,929

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 21,460,000	Fund receives Fixed 5.55505%; and pays Floating GBP SONIA 1 Day	BNP Paribas	19/8/2025	100,206	70,056
IRS	GBP 4,490,000	Fund receives Fixed 5.4%; and pays Floating GBP SONIA 1 Day	BNP Paribas	23/8/2025	7,371	7,192
IRS	GBP 540,000	Fund receives Fixed 3.7%; and pays Floating GBP SONIA 1 Day	BNP Paribas	31/3/2026	(6,447)	(6,447)
IRS	JPY 811,140,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	BNP Paribas	7/7/2026	9,431	9,431
IRS	JPY 183,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	BNP Paribas	7/7/2026	1,798	1,798
IRS	JPY 182,980,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	BNP Paribas	7/7/2026	1,450	1,450
IRS	KRW 1,385,322,200	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(13,699)	(13,699)
IRS	KRW 1,023,933,800	Fund receives Fixed 3.19%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(10,071)	(10,071)
IRS	KRW 561,241,870	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(3,840)	(3,840)
IRS	KRW 2,566,795,000	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(15,038)	(15,038)
IRS	KRW 561,326,065	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(3,241)	(3,241)
IRS	KRW 561,326,065	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(3,211)	(3,211)
IRS	KRW 2,566,795,000	Fund receives Fixed 3.384%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(14,599)	(14,599)
IRS	KRW 2,566,410,000	Fund receives Fixed 3.389%; and pays Floating KRW KORIBOR 3 Month	BNP Paribas	20/9/2026	(14,322)	(14,322)
IRS	BRL 220,000	Fund receives Fixed 9.94%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(467)	(467)
IRS	MXN 10,494,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	20/1/2028	(13,738)	(13,738)
IRS	GBP 26,680,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 3.41%	BNP Paribas	23/2/2028	186,731	186,409
IRS	MXN 6,762,000	Fund receives Fixed 8.35%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	28/4/2028	(9,567)	(9,567)
IRS	CZK 14,349,000	Fund receives Fixed 4.321%; and pays Floating CZK-PRIBOR-PRBO 6 Month	BNP Paribas	20/9/2028	2,570	2,570
IRS	PLN 1,668,500	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.7005%	BNP Paribas	20/9/2028	(21,171)	(21,171)
IRS	AUD 790,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	BNP Paribas	9/2/2033	(8,861)	(8,861)
IRS	NZD 870,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.2525%	BNP Paribas	10/2/2033	17,963	17,963
IRS	MXN 2,648,000	Fund receives Fixed 8.5%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	28/7/2033	(2,812)	(2,812)
IRS	EUR 960,000	Fund receives Fixed 2.78%; and pays Floating EUR ESTR 1 Day	BNP Paribas	1/8/2033	(921)	(472)
IRS	MXN 1,320,000	Fund receives Fixed 8.58%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	1/8/2033	(984)	(984)
IRS	EUR 11,500,000	Fund receives Fixed 2.8333%; and pays Floating EUR ESTR 1 Day	BNP Paribas	3/8/2033	21,023	21,023
IRS	EUR 11,600,000	Fund receives Fixed 2.8493%; and pays Floating EUR ESTR 1 Day	BNP Paribas	4/8/2033	29,229	29,229
IRS	EUR 510,000	Fund receives Fixed 3%; and pays Floating EUR ESTR 1 Day	BNP Paribas	17/8/2033	4,926	4,580
IRS	EUR 5,950,000	Fund receives Fixed 2.8643%; and pays Floating EUR ESTR 1 Day	BNP Paribas	28/8/2033	17,129	17,129
IRS	EUR 70,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.668%	BNP Paribas	4/2/2048	2,446	2,446

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 450,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.8133%	BNP Paribas	15/8/2048	2,299	2,299
IRS	EUR 30,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.761%	BNP Paribas	4/10/2052	(131)	(131)
IRS	EUR 110,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.2705%	BNP Paribas	4/3/2053	10,869	10,869
IRS	COP 2,527,760,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 11.895%	Bank of America	19/10/2024	(1,909)	(1,909)
IRS	BRL 3,694,759	Fund receives Fixed 11.865%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	8,910	8,910
IRS	BRL 1,874,000	Fund receives Fixed 10.04%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(3,601)	(3,601)
IRS	BRL 430,000	Fund receives Fixed 10.11%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(507)	(507)
IRS	BRL 872,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.1%	Bank of America	4/1/2027	640	640
IRS	BRL 60,112,495	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(2,045)	(2,045)
IRS	BRL 20,012,428	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(681)	(681)
IRS	COP 4,874,415,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 12.37%	Citibank	18/4/2024	939	939
IRS	BRL 3,406,000	Fund receives Fixed 11.745%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	21,272	21,272
IRS	BRL 1,149,275	Fund receives Fixed 11.76%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	7,284	7,284
IRS	BRL 3,073,364	Fund receives Fixed 11.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	20,141	20,141
IRS	NZD 3,910,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR 3 Month	Bank of America	20/12/2024	(19,411)	(19,411)
IRS	AUD 3,385,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	Bank of America	20/12/2024	4,023	4,023
IRS	JPY 150,555,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(2,469)	(2,469)
IRS	JPY 588,200,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(9,954)	(9,954)
IRS	GBP 2,880,000	Fund receives Fixed 5.65%; and pays Floating GBP SONIA 1 Day	Bank of America	22/8/2025	12,700	12,700
IRS	JPY 612,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.1045%	Bank of America	20/9/2025	3,470	3,470
IRS	GBP 1,070,000	Fund receives Fixed 3.6%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(14,127)	(14,183)
IRS	GBP 680,000	Fund receives Fixed 3.75343%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(9,472)	(7,854)
IRS	JPY 183,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	1,406	1,406
IRS	JPY 548,900,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	3,994	3,994
IRS	JPY 279,979,800	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	2,018	2,018
IRS	JPY 269,000,200	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	1,336	1,336
IRS	GBP 4,630,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.75%	Bank of America	26/8/2026	(8,074)	(7,533)
IRS	ZAR 47,818,749	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.22%	Credit Suisse	20/9/2026	(21,422)	(21,422)
IRS	GBP 2,720,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(31,088)	(27,231)
IRS	GBP 2,810,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(27,123)	(27,050)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 684,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	(244)	(244)
IRS	GBP 290,000	Fund receives Fixed 4.86823%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	685	958
IRS	GBP 300,000	Fund receives Fixed 4.8733%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	1,074	1,074
IRS	GBP 310,000	Fund receives Fixed 4.77918%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	1,105	(413)
IRS	GBP 300,000	Fund receives Fixed 4.9008%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	1,580	1,580
IRS	EUR 802,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(15,276)	(15,276)
IRS	EUR 1,010,000	Fund receives Fixed 2.962%; and pays Floating EUR EURIBOR 6 Month	Bank of America	31/3/2033	(8,008)	(7,875)
IRS	CHF 680,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.912%	Bank of America	31/3/2033	(13,709)	(13,033)
IRS	GBP 220,000	Fund receives Fixed 3.4329%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(3,266)	(3,266)
IRS	GBP 280,000	Fund receives Fixed 3.6589%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(1,283)	(1,283)
IRS	EUR 2,340,000	Fund receives Fixed 3.0313%; and pays Floating EUR ESTR 1 Day	Bank of America	23/8/2033	24,050	24,050
IRS	USD 2,740,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8642%	Bank of America	23/8/2033	(31,464)	(31,464)
IRS	EUR 1,610,000	Fund receives Fixed 2.87515%; and pays Floating EUR ESTR 1 Day	Bank of America	25/8/2033	5,653	5,469
IRS	USD 1,890,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.71334%	Bank of America	25/8/2033	(12,462)	(11,014)
IRS	EUR 590,000	Fund receives Fixed 2.85708%; and pays Floating EUR ESTR 1 Day	Bank of America	28/8/2033	1,642	1,511
IRS	USD 670,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.828%	Bank of America	26/8/2035	(13,379)	(13,254)
IRS	CHF 280,000	Fund receives Fixed 1.8565%; and pays Floating CHF SARON 1 Day	Bank of America	31/3/2053	10,600	9,864
IRS	EUR 310,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.508%	Bank of America	31/3/2053	14,634	14,528
IRS	COP 5,140,795,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.2%	Goldman Sachs	28/2/2025	453	453
IRS	BRL 18,204,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	145	145
IRS	BRL 13,494,584	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(27,866)	(27,866)
IRS	BRL 393,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.105%	Goldman Sachs	4/1/2027	311	311
IRS	BRL 74,378,892	Fund receives Fixed 10.42%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2025	(45,126)	(45,126)
IRS	BRL 1,199,921	Fund receives Fixed 11.775%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	7,702	7,702
IRS	BRL 440,000	Fund receives Fixed 10.425%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	2	2
IRS	BRL 2,110,157	Fund receives Fixed 11.83%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	14,170	14,170
Total (USD underlying exposure - USD 417,795,502)					88,158	1,215,970

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Government Bond Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
80,000	Put	OTC EUR/USD	Bank of America	EUR 1.018	12/9/2023	(3,372)	-
670,000	Call	OTC USD/JPY	Bank of America	USD 150	1/5/2024	1,230	5,129
780,000	Call	OTC EUR/USD	Barclays	EUR 1.125	20/12/2023	(4,133)	3,549
6,390,000	Call	OTC USD/HKD	HSBC Bank	USD 7.82	10/11/2023	1,701	9,209
1,150,000	Call	OTC EUR/USD	JP Morgan	EUR 1.133	12/10/2023	(8,217)	409
1,060,000	Put	OTC USD/CNH	JP Morgan	USD 6.9	18/10/2023	(4,923)	48
Total (USD underlying exposure - USD 624,417)						(17,714)	18,344

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(6,390,000)	Call	OTC USD/HKD	HSBC Bank	USD 7.85	10/11/2023	547	(1,051)
(1,060,000)	Put	OTC USD/CNH	JP Morgan	USD 6.775	18/10/2023	1,964	(2)
(780,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.125	20/12/2023	9,398	(3,549)
Total (USD underlying exposure - USD 277,661)						11,909	(4,602)

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 6,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/11/2024; and pays 3.84% Fixed semi-annually from 22/5/2024	Barclays	20/11/2023	33,235	91,048
USD 6,000,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 28/11/2024; and pays 3.96% Fixed semi-annually from 28/5/2024	Barclays	24/11/2023	9,837	69,483
JPY 174,345,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	8,288	18,208
JPY 108,093,900	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	5,178	11,289
JPY 66,251,100	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	3,179	6,919
EUR 16,600,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/10/2024; and pays 3.37% Fixed annually from 29/7/2025	Citibank	25/7/2024	(8,069)	69,771
EUR 14,480,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 9/8/2025; and pays Floating EUR EURIBOR semi-annually from 9/11/2024	JP Morgan	7/8/2024	(3,968)	43,779
EUR 14,920,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 29/8/2025; and pays Floating EUR EURIBOR semi-annually from 29/11/2024	JP Morgan	27/8/2024	(4,391)	48,819
Total (USD underlying exposure - USD 27,939,562)				43,289	359,316

Global Government Bond Fund continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (20,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.35% Fixed semi-annually from 22/5/2024; and pays Floating USD SOFR annually from 22/11/2024	Barclays	20/11/2023	(93,372)	(149,025)
USD (20,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.48% Fixed semi-annually from 28/5/2024; and pays Floating USD SOFR annually from 28/11/2024	Barclays	24/11/2023	(55,751)	(115,398)
USD (10,690,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(80,940)	(148,287)
JPY (174,345,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 24/12/2024; and pays Floating JPY TONAR annually from 24/12/2024	Morgan Stanley	20/12/2023	(2,938)	(8,449)
JPY (108,093,900)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(1,844)	(5,238)
JPY (66,251,100)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(1,133)	(3,211)
USD (10,690,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	56,021	(4,912)
USD (18,780,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.495% Fixed semi-annually from 29/1/2025; and pays Floating USD SOFR annually from 29/7/2025	JP Morgan	25/7/2024	638	(77,017)
EUR (14,480,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 9/11/2024; and pays 2% Fixed annually from 9/8/2024	JP Morgan	7/8/2024	1,807	(14,268)
EUR (14,920,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/11/2024; and pays 2% Fixed annually from 29/8/2025	JP Morgan	27/8/2024	(1,654)	(16,488)
Total (USD underlying exposure - USD 46,581,934)				(179,166)	(542,293)

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 7,525,915	Fannie Mae or Freddie Mac 3% TBA	6,485,819	0.64
USD 22,713,459	Fannie Mae or Freddie Mac 3.5% TBA	20,292,344	1.99
USD 27,830,000	Fannie Mae or Freddie Mac 6% TBA	27,895,586	2.74
Total TBA			
(USD underlying exposure - USD 54,673,749)		54,673,749	5.37

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 462,000	NCL 8.375% 1/2/2028	476,314	0.03
				USD 833,000	NCL Finance 6.125% 15/3/2028	747,443	0.05
				USD 1,250,000	OHA Credit Funding 11 8.92% 19/7/2033	1,229,378	0.07
COMMON STOCKS (SHARES)				USD 715,000	Seadrill Finance 8.375% 1/8/2030	733,318	0.05
France				USD 200,000	Seadrill Finance 8.375% 1/8/2030	205,124	0.01
186,861	Constellium*	3,316,783	0.20	USD 2,432,000	Valaris 8.375% 30/4/2030	2,481,613	0.15
Luxembourg				USD 602,000	Weatherford International 6.5% 15/9/2028	603,543	0.03
99,822	ADLER	55,342	0.00	USD 1,525,000	Weatherford International 8.625% 30/4/2030	1,564,331	0.09
Panama				22,023,430 1.32			
39,738	Carnival	628,258	0.04	Brazil			
United States				USD 2,803,000	Banco do Brasil 4.875% 11/1/2029*	2,642,613	0.16
5,742	Block*	333,036	0.02	USD 1,855,000	Banco do Brasil 6.25% 18/4/2030*	1,842,293	0.11
12,395	Catalent	619,626	0.04	4,484,906 0.27			
61,468	Element Solutions*	1,278,534	0.07	British Virgin Islands			
64,765	Informatica	1,353,589	0.08	USD 911,000	Arcos Dorados 5.875% 4/4/2027	891,692	0.05
1,460	Nine Energy Service	6,585	0.00	USD 200,000	CAS Capital No 1 4% 12/7/2026	163,215	0.01
2,770	Twilio	175,147	0.01	USD 200,000	Celestial Miles 5.75% 31/1/2024	187,983	0.01
20,830	Uber Technologies	974,427	0.06	USD 3,903,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	3,572,943	0.21
		4,740,944	0.28	USD 200,000	Champion Path 4.5% 27/1/2026	177,217	0.01
Total Common Stocks (Shares)		8,741,327	0.52	USD 275,000	ENN Clean Energy International Investment 3.375% 12/5/2026	252,741	0.02
BONDS				USD 300,000	Fortune Star BVI 5% 18/5/2026	198,780	0.01
Argentina				EUR 580,000	Global Switch 2.25% 31/5/2027	585,767	0.04
USD 377,923	Aeropuertos Argentina 2000 8.5% 1/8/2031	369,183	0.02	USD 1,700,000	Gold Fields Orogen BVI 5.125% 15/5/2024	1,684,555	0.10
USD 4,280,000	YPF 6.95% 21/7/2027	3,619,575	0.22	USD 325,000	Gold Fields Orogen BVI 6.125% 15/5/2029	321,913	0.02
USD 1,066,000	YPF 8.5% 28/7/2025	1,003,372	0.06	USD 200,000	Sino-Ocean Land Treasure IV 4.75% 14/1/2030	16,000	0.00
USD 1,460,747	YPF 9% 12/2/2026	1,440,720	0.09	USD 243,240	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	237,254	0.01
USD 220,000	YPF 9% 30/6/2029	202,386	0.01	USD 200,000	Studio City 7% 15/2/2027*	189,871	0.01
		6,635,236	0.40	USD 350,000	Studio City Finance 5% 15/1/2029	263,324	0.02
Australia				USD 250,000	Studio City Finance 6% 15/7/2025	235,521	0.01
USD 393,000	Macquarie Bank 6.798% 18/1/2033	397,755	0.02	8,978,776 0.53			
Austria				Canada			
EUR 1,200,000	ams-OSRAM 0% 5/3/2025	1,093,280	0.07	USD 183,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	166,688	0.01
USD 3,413,000	Klabn Austria 3.2% 12/1/2031*	2,735,451	0.16	USD 390,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	332,171	0.02
USD 300,000	Klabn Austria 5.75% 3/4/2029	291,839	0.02	USD 927,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	851,859	0.06
		4,120,570	0.25	USD 445,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	442,251	0.03
Belgium				USD 1,154,000	Air Canada 3.875% 15/8/2026	1,067,392	0.06
EUR 457,000	Azelis Finance 5.75% 15/3/2028*	505,441	0.03	USD 338,000	ATS 4.125% 15/12/2028	300,780	0.02
EUR 600,000	KBC 4.75% 5/3/2024	642,993	0.04	USD 488,000	Baytex Energy 8.5% 30/4/2030	495,166	0.03
		1,148,434	0.07	USD 2,073,000	Bombardier 6% 15/2/2028	1,937,829	0.12
Bermuda				USD 2,962,000	Bombardier 7.125% 15/6/2026	2,914,777	0.18
USD 449,000	Aircastle 6.5% 18/7/2028	445,559	0.03	USD 536,000	Bombardier 7.45% 1/5/2034	610,504	0.04
USD 8,484,000	Carnival Bermuda 10.375% 1/5/2028	9,243,360	0.56				
USD 225,000	China Oil & Gas 4.7% 30/6/2026	188,449	0.01				
USD 41,171	Digicel 8.75% 25/5/2024	37,712	0.00				
USD 927,000	Geopark 5.5% 17/1/2027*	792,200	0.05				
USD 509,000	Nabors Industries 7.25% 15/1/2026	490,385	0.03				
USD 1,168,000	Nabors Industries 7.5% 15/1/2028	1,076,022	0.06				
USD 1,630,000	NCL 5.875% 15/3/2026	1,537,734	0.09				
USD 179,000	NCL 7.75% 15/2/2029	170,945	0.01				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 109,000	Bombardier 7.5% 15/3/2025	109,099	0.01	USD 377,000	TransAlta 7.75% 15/11/2029	388,395	0.02
USD 2,031,000	Bombardier 7.5% 1/2/2029	1,995,809	0.12	USD 641,000	Vermilion Energy 6.875% 1/5/2030	610,991	0.04
USD 2,547,000	Bombardier 7.875% 15/4/2027	2,543,396	0.15			56,498,770	3.40
USD 909,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	749,658	0.04		Cayman Islands		
USD 319,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	266,127	0.02	USD 1,000,000	Allegany Park CLO 8.426% 20/1/2035	954,465	0.06
USD 2,071,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	2,052,219	0.12	USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 11.063% 13/4/2031	1,391,074	0.08
USD 10,370,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	10,493,724	0.63	USD 1,000,000	Beechwood Park CLO 11.808% 17/1/2035	973,758	0.06
USD 868,000	Enerflex 9% 15/10/2027	863,668	0.05	USD 2,000,000	CSN Inova Ventures 6.75% 28/1/2028*	1,884,300	0.11
USD 829,000	ERO Copper 6.5% 15/2/2030	724,641	0.05	USD 911,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026*	914,348	0.06
USD 1,135,000	First Quantum Minerals 8.625% 1/6/2031	1,156,317	0.07	USD 1,895,000	Dar Al-Arkan Sukuk 8% 25/2/2029	1,898,411	0.11
USD 588,000	Garda World Security 4.625% 15/2/2027	544,488	0.03	USD 2,933,000	DP World Salaam 6% 1/10/2025	2,921,071	0.18
USD 2,042,000	Garda World Security 7.75% 15/2/2028	2,038,957	0.12	USD 200,000	eHi Car Services 7% 21/9/2026	111,505	0.00
USD 234,000	Garda World Security 9.5% 1/11/2027	226,425	0.02	USD 275,000	Fantasia 6.95% 17/12/2021***	15,445	0.00
USD 270,000	GFL Environmental 3.5% 1/9/2028	239,037	0.01	USD 500,000	Fantasia 9.25% 28/7/2023***	25,000	0.00
USD 850,000	GFL Environmental 3.75% 1/8/2025	810,724	0.05	USD 640,000	Fantasia 9.875% 19/10/2023	32,000	0.00
USD 1,226,000	GFL Environmental 4% 1/8/2028	1,100,224	0.07	USD 630,000	Fantasia 10.875% 9/1/2023***	31,500	0.00
USD 279,000	GFL Environmental 4.25% 1/6/2025	270,183	0.01	USD 1,148,000	Fantasia 11.875% 1/6/2023***	57,400	0.01
USD 543,000	GFL Environmental 4.375% 15/8/2029	483,123	0.03	USD 350,000	Fantasia 12.25% 18/10/2022***	17,500	0.00
USD 2,147,000	GFL Environmental 4.75% 15/6/2029	1,968,932	0.11	USD 800,000	Fantasia 15% 18/12/2021***	43,596	0.01
USD 1,321,000	GFL Environmental 5.125% 15/12/2026	1,279,640	0.08	USD 200,000	FWD 5.75% 9/7/2024	195,575	0.01
USD 976,000	Husky III 13% 15/2/2025	973,560	0.06	USD 154,000	GGAM Finance 7.75% 15/5/2026	154,795	0.01
USD 1,720,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,757,393	0.11	USD 154,000	GGAM Finance 8% 15/6/2028	156,232	0.01
USD 886,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	902,831	0.05	USD 991,449	Global Aircraft Leasing 6.5% 15/9/2024	930,578	0.06
USD 908,000	Masonite International 3.5% 15/2/2030	761,258	0.05	USD 832,932	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	771,175	0.05
USD 147,000	Masonite International 5.375% 1/2/2028	138,823	0.01	USD 2,171,000	IHS 5.625% 29/11/2026	1,874,745	0.11
USD 432,000	Mattamy 4.625% 1/3/2030	381,443	0.02	USD 417,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	419,523	0.02
USD 367,000	Mattamy 5.25% 15/12/2027	345,489	0.02	USD 1,435,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	1,443,682	0.09
USD 2,259,000	New Gold 7.5% 15/7/2027	2,157,282	0.13	USD 3,811,000	MAF Global 6.375% 20/3/2026	3,709,304	0.22
USD 892,000	NOVA Chemicals 4.875% 1/6/2024	877,354	0.05	USD 887,000	MAF Global 7.875% 30/6/2027*	899,635	0.05
USD 3,477,000	Open Text 6.9% 1/12/2027	3,529,694	0.21	USD 300,000	Melco Resorts Finance 4.875% 6/6/2025	284,905	0.02
USD 264,000	Precision Drilling 6.875% 15/1/2029	251,220	0.01	USD 600,000	Melco Resorts Finance 4.875% 6/6/2025	569,811	0.04
USD 252,000	Tervita 11% 1/12/2025	263,576	0.01	USD 204,000	Melco Resorts Finance 5.25% 26/4/2026*	189,720	0.01
USD 4,244,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	4,123,653	0.25	USD 1,600,000	Melco Resorts Finance 5.375% 4/12/2029	1,340,016	0.08
				USD 200,000	Melco Resorts Finance 5.375% 4/12/2029	167,502	0.01
				USD 442,000	Melco Resorts Finance 5.625% 17/7/2027*	398,722	0.02
				USD 200,000	Melco Resorts Finance 5.75% 21/7/2028*	177,421	0.01
				USD 260,000	MGM China 4.75% 1/2/2027	235,063	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 250,000	MGM China 4.75% 1/2/2027*	226,023	0.01	USD 360,000	Ahlstrom 3 Oy 4.875% 4/2/2028	300,329	0.02
USD 200,000	MGM China 5.25% 18/6/2025	192,417	0.01	EUR 186,000	Citycon 4.496% 24/11/2024	136,921	0.01
USD 250,000	MGM China 5.375% 15/5/2024	246,600	0.02	EUR 625,000	Finnair 4.25% 19/5/2025	643,756	0.04
USD 200,000	MGM China 5.875% 15/5/2026	191,477	0.01	EUR 1,827,000	SBB Treasury 0.75% 14/12/2028	1,112,110	0.07
USD 190,857	Pearl II 6% 2/10/2023	5,250	0.00	EUR 1,200,000	SBB Treasury 1.125% 26/11/2029	722,769	0.04
USD 400,000	Sable International Finance 5.75% 7/9/2027	372,468	0.02			3,806,348	0.23
USD 300,000	Sands China 3.35% 8/3/2029	249,076	0.02		France		
USD 400,000	Sands China 5.65% 8/8/2028*	376,710	0.02	EUR 500,000	Accor 2.625% 30/1/2025	511,595	0.03
USD 1,229,000	Seagate HDD Cayman 8.25% 15/12/2029	1,291,369	0.08	EUR 1,600,000	Accor 4.375% 31/1/2024	1,717,382	0.10
USD 1,561,000	Seagate HDD Cayman 8.5% 15/7/2031	1,636,406	0.10	EUR 500,000	Air France-KLM 1.875% 16/1/2025*	516,336	0.03
USD 132,327	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	132,472	0.01	EUR 900,000	Air France-KLM 8.125% 31/5/2028	1,018,423	0.06
USD 604,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	605,850	0.03	EUR 1,917,000	Altice France 2.125% 15/2/2025	1,929,051	0.12
USD 1,000,000	Symphony CLO XXIX 8.72% 15/1/2034	980,357	0.06	EUR 385,000	Altice France 2.5% 15/1/2025	387,370	0.02
USD 1,972,000	Transocean 7.5% 15/1/2026	1,940,148	0.12	EUR 570,000	Altice France 3.375% 15/1/2028	433,589	0.03
USD 876,000	Transocean 8% 1/2/2027	852,782	0.05	USD 895,000	Altice France 5.125% 15/1/2029	641,743	0.04
USD 3,214,800	Transocean 8.75% 15/2/2030	3,303,683	0.20	USD 616,000	Altice France 5.125% 15/7/2029	438,163	0.03
USD 1,241,000	Transocean 11.5% 30/1/2027	1,307,996	0.08	USD 2,826,000	Altice France 5.5% 15/10/2029	2,041,299	0.12
USD 618,000	Transocean Titan Financing 8.375% 1/2/2028	635,769	0.04	EUR 794,000	Altice France 5.875% 1/2/2027	698,254	0.04
USD 200,000	Wynn Macau 5.125% 15/12/2029*	163,863	0.01	USD 2,352,000	Altice France 8.125% 1/2/2027	1,989,868	0.12
USD 262,000	Wynn Macau 5.5% 15/1/2026*	245,915	0.02	EUR 2,100,000	Atos 0% 6/11/2024	1,921,077	0.12
USD 239,000	Wynn Macau 5.5% 15/1/2026	224,327	0.01	EUR 800,000	Atos 1.75% 7/5/2025*	715,413	0.04
USD 242,000	Wynn Macau 5.5% 1/10/2027*	217,026	0.01	EUR 700,000	Atos 2.5% 7/11/2028	541,120	0.03
USD 1,541,000	Wynn Macau 5.625% 26/8/2028	1,353,699	0.08	EUR 1,394,000	Banijay 6.5% 1/3/2026	1,497,335	0.09
USD 350,000	Wynn Macau 5.625% 26/8/2028	307,459	0.02	EUR 300,000	Banijay Entertainment 3.5% 1/3/2025	319,978	0.02
USD 450,000	Zhenro Properties 8.35% 10/3/2024***	9,000	0.00	USD 460,000	BNP Paribas 5.285% 28/3/2024	427,340	0.03
		42,257,919	2.54	USD 200,000	BNP Paribas 6.625% 25/3/2024	198,076	0.01
	Chile			EUR 400,000	BNP Paribas 6.875% 6/12/2029	419,342	0.03
USD 2,039,000	CAP 3.9% 27/4/2031	1,530,106	0.09	EUR 800,000	BNP Paribas 7.375% 11/6/2030	857,107	0.05
	China			EUR 556,000	Burger King France 8.475% 1/11/2026	606,608	0.04
USD 750,000	Industrial & Commercial Bank of China 3.2% 24/9/2026	690,593	0.04	GBP 1,600,000	Clariane 4.125% 15/3/2024	1,568,945	0.09
	Colombia			USD 3,165,000	Constellium 3.75% 15/4/2029	2,720,536	0.17
USD 598,000	Banco Davivienda 6.65% 22/4/2031	441,922	0.03	EUR 370,000	Constellium 4.25% 15/2/2026	394,678	0.02
USD 2,055,000	Banco de Bogota 4.375% 3/8/2027*	1,898,902	0.11	USD 1,096,000	Constellium 5.625% 15/6/2028	1,037,009	0.06
USD 2,626,000	Bancolombia 6.909% 18/10/2027	2,538,856	0.15	USD 382,000	Constellium 5.875% 15/2/2026	376,503	0.02
USD 5,050,000	Ecopetrol 4.625% 2/11/2031*	3,974,252	0.24	USD 925,000	Credit Agricole 4.75% 23/3/2029	725,961	0.04
USD 3,024,000	Ecopetrol 5.375% 26/6/2026*	2,926,824	0.17	EUR 992,000	Crown European 3.375% 15/5/2025	1,057,076	0.06
USD 2,649,000	Ecopetrol 5.875% 2/11/2051*	1,779,121	0.11	EUR 600,000	Electricite de France 2.875% 15/12/2026*	571,224	0.04
USD 1,240,000	Ecopetrol 6.875% 29/4/2030	1,153,510	0.07	EUR 200,000	Electricite de France 3% 3/9/2027	185,742	0.01
USD 1,146,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	966,651	0.06	EUR 4,000,000	Electricite de France 3.375% 15/6/2030	3,380,689	0.20
		15,680,038	0.94	EUR 700,000	Electricite de France 4% 4/7/2024	738,766	0.05
	Cyprus			EUR 2,400,000	Electricite de France 5.375% 29/1/2025*	2,542,027	0.15
EUR 825,000	Bank of Cyprus 2.5% 24/6/2027	798,590	0.05	GBP 2,600,000	Electricite de France 6% 29/1/2026	3,060,234	0.18
	Finland			EUR 800,000	Electricite de France 7.5% 6/9/2028*	892,693	0.05
EUR 979,000	Ahlstrom 3 Oy 3.625% 4/2/2028	890,463	0.05	USD 300,000	Electricite de France 9.125% 15/3/2033	313,260	0.02
				EUR 1,334,000	Elior 3.75% 15/7/2026	1,153,164	0.07

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 1,500,000	Eutelsat 1.5% 13/10/2028*	1,243,403	0.08	EUR 800,000	Novelis Sheet Ingot 3.375% 15/4/2029	750,583	0.05
EUR 400,000	Eutelsat 2% 2/10/2025*	398,498	0.02	EUR 1,114,000	PCF 4.75% 15/4/2026*	942,519	0.06
EUR 1,359,000	Forvia 2.75% 15/2/2027	1,346,164	0.08	EUR 1,977,000	Renk/Frankfurt am Main 5.75% 15/7/2025	2,128,914	0.13
EUR 790,000	Forvia 3.75% 15/6/2028	784,925	0.05	EUR 1,494,636	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	1,595,037	0.10
EUR 1,504,000	Forvia 7.25% 15/6/2026	1,698,692	0.10	EUR 2,226,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	2,329,328	0.14
EUR 2,013,000	Goldstory 5.375% 1/3/2026*	2,111,421	0.13	EUR 2,464,000	Tele Columbus 3.875% 2/5/2025*	1,715,326	0.10
EUR 400,000	iliad 2.375% 17/6/2026	405,049	0.02	EUR 423,900	TK Elevator Holdco 6.625% 15/7/2028	397,986	0.02
EUR 2,600,000	iliad 5.375% 14/6/2027	2,799,786	0.17	USD 1,938,000	TK Elevator Holdco 7.625% 15/7/2028	1,787,365	0.11
EUR 700,000	iliad 5.625% 15/2/2030*	739,716	0.05	EUR 1,620,000	TK Elevator Midco 4.375% 15/7/2027	1,604,945	0.09
EUR 640,000	Iliad 5.625% 15/10/2028*	655,460	0.04	EUR 963,000	TUI Cruises 6.5% 15/5/2026*	991,643	0.06
USD 4,600,000	Iliad 6.5% 15/10/2026	4,386,883	0.26	EUR 1,100,000	ZF Finance 2% 6/5/2027	1,061,565	0.06
USD 1,091,000	Iliad 7% 15/10/2028	1,016,439	0.06	EUR 1,100,000	ZF Finance 2.25% 3/5/2028*	1,022,957	0.06
EUR 1,232,000	La Financiere Atalian 5.125% 15/5/2025	918,307	0.06	EUR 600,000	ZF Finance 2.75% 25/5/2027	592,227	0.04
GBP 206,000	La Financiere Atalian 6.625% 15/5/2025	180,184	0.01	EUR 1,000,000	ZF Finance 3.75% 21/9/2028*	986,709	0.06
EUR 1,945,000	Loxam 6.375% 15/5/2028*	2,095,627	0.13	EUR 400,000	ZF Finance 5.75% 3/8/2026	437,011	0.03
EUR 790,000	Novafives 5% 15/6/2025	810,386	0.05			36,389,260	2.19
EUR 1,641,000	Paprec 3.5% 1/7/2028	1,630,931	0.10	Guatemala			
EUR 1,028,000	Paprec 4% 31/3/2025	1,099,843	0.07	USD 1,130,000	CT Trust 5.125% 3/2/2032	927,730	0.06
EUR 1,388,000	Picard Groupe 3.875% 1/7/2026	1,390,943	0.08	Hong Kong			
EUR 6,500,000	RCI Banque 2.625% 18/2/2030*	6,637,831	0.40	USD 250,000	Bank of Communications Hong Kong 3.725% 3/3/2025	240,379	0.02
EUR 200,000	Renault 1.25% 24/6/2025	204,306	0.01	USD 320,000	Bank of East Asia 5.825% 21/10/2025	247,150	0.02
USD 1,896,000	Societe Generale 7.875% 18/12/2023	1,891,048	0.11	USD 250,000	Bank of East Asia 5.875% 19/9/2024	207,691	0.01
EUR 500,000	Societe Generale 7.875% 18/1/2029	530,262	0.03	USD 200,000	Gemdale Ever Prosperity Investment 4.95% 12/8/2024	69,948	0.00
USD 779,000	Societe Generale 8% 29/9/2025	766,202	0.05			765,168	0.05
EUR 1,025,000	Tereos Finance Groupe I 7.25% 15/4/2028	1,154,494	0.07	Hungary			
EUR 1,585,000	Vallourec 8.5% 30/6/2026	1,719,449	0.10	USD 1,325,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	1,335,269	0.08
		79,161,225	4.76	USD 2,115,000	MVM Energetika Zrt 7.5% 9/6/2028	2,154,656	0.13
Germany						3,489,925	0.21
EUR 2,900,000	Bayer 4.5% 25/3/2082	2,992,133	0.18	India			
EUR 803,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	792,915	0.05	USD 200,000	Adani Green Energy UP / Prayatna Developers Pvt / Parampujya Solar Energ 6.25% 10/12/2024	189,955	0.01
EUR 255,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	252,776	0.01	USD 300,000	Axis Bank 4.1% 8/9/2026	261,647	0.02
EUR 351,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	385,047	0.02	USD 200,000	Delhi International Airport 6.125% 31/10/2026	195,750	0.02
EUR 3,200,000	Commerzbank 6.125% 9/10/2025	3,153,285	0.19	USD 200,000	Delhi International Airport 6.45% 4/6/2029	188,527	0.01
GBP 200,000	Commerzbank 8.625% 28/2/2033	250,447	0.02	USD 200,000	GMR Hyderabad International Airport 4.25% 27/10/2027	178,599	0.01
EUR 1,500,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024*	1,026,754	0.06	USD 400,000	HDFC Bank 3.7% 25/8/2026*	347,600	0.02
EUR 600,000	Deutsche Lufthansa 2.875% 16/5/2027*	600,240	0.04	USD 210,000	JSW Hydro Energy 4.125% 18/5/2031	177,244	0.01
EUR 700,000	Deutsche Lufthansa 3.5% 14/7/2029	690,620	0.04	USD 200,000	JSW Steel 5.375% 4/4/2025	194,269	0.01
EUR 1,700,000	DIC Asset 2.25% 22/9/2026*	1,012,119	0.06				
EUR 2,778,000	Gruenthal 4.125% 15/5/2028	2,820,737	0.17				
EUR 174,000	Gruenthal 6.75% 15/5/2030	194,349	0.01				
EUR 1,535,000	HT Troplast 9.375% 15/7/2028*	1,671,403	0.10				
EUR 240,090	IHO Verwaltungs 3.75% 15/9/2026	248,018	0.01				
EUR 806,000	IHO Verwaltungs 3.875% 15/5/2027	794,968	0.05				
EUR 1,023,000	IHO Verwaltungs 8.75% 15/5/2028	1,159,334	0.07				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	JSW Steel 5.95% 18/4/2024	198,476	0.01	GBP 1,908,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	1,988,902	0.12
USD 200,000	ReNew Pvt 5.875% 5/3/2027	187,219	0.01	USD 1,691,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,497,907	0.09
USD 200,000	Shriram Finance 4.15% 18/7/2025	189,283	0.01			28,039,849	1.68
USD 200,000	Shriram Finance 4.4% 13/3/2024	196,855	0.01				
		2,505,424	0.15				
	Indonesia				Isle of Man		
USD 250,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	232,831	0.02	USD 954,000	AngloGold Ashanti 3.75% 1/10/2030	793,537	0.05
USD 200,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	190,040	0.01		Israel		
USD 200,000	Japfa Comfeed Indonesia 5.375% 23/3/2026	162,038	0.01	USD 2,093,000	Bank Leumi Le-Israel 3.275% 29/1/2031	1,885,835	0.12
USD 200,000	Pakuwon Jati 4.875% 29/4/2028	180,851	0.01	USD 2,511,223	Energian Israel Finance 4.5% 30/3/2024	2,486,111	0.15
		765,760	0.05	USD 788,819	Energian Israel Finance 4.875% 30/3/2026*	741,679	0.04
	Ireland			USD 2,848,767	Energian Israel Finance 8.5% 30/9/2033	2,887,938	0.17
EUR 3,247,000	AIB 5.25% 9/10/2024	3,313,209	0.20	USD 3,340,968	Leviathan Bond 6.125% 30/6/2025*	3,281,582	0.20
EUR 644,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	623,926	0.04	USD 2,124,000	Mizrahi Tefahot Bank 3.077% 7/4/2031*	1,862,482	0.11
EUR 1,745,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	1,689,745	0.10			13,145,627	0.79
USD 200,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	187,187	0.01		Italy		
GBP 1,969,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	1,970,832	0.12	EUR 3,239,000	Azzurra Aeroporti 2.125% 30/5/2024	3,424,509	0.20
USD 700,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	684,251	0.04	EUR 328,000	Azzurra Aeroporti 2.625% 30/5/2027	321,671	0.02
USD 442,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	379,848	0.02	EUR 2,343,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	2,554,152	0.15
USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	171,877	0.01	EUR 2,125,000	Banco BPM 2.875% 29/6/2031	2,063,430	0.12
EUR 900,000	Aurium CLO II 9.667% 22/6/2034	909,409	0.06	EUR 1,109,000	Banco BPM 3.375% 19/1/2032*	1,069,348	0.06
EUR 1,050,000	Avoca CLO XV 7.793% 15/4/2031	1,012,453	0.06	EUR 455,000	Banco BPM 4.25% 1/10/2029	486,863	0.03
EUR 1,795,000	Bank of Ireland 7.5% 19/5/2025	1,912,481	0.11	EUR 1,900,000	Banco BPM 6% 14/6/2028	2,074,826	0.13
EUR 1,800,000	BlueMountain Fuji Eur CLO IV 10.036% 25/2/2034	1,825,753	0.11	EUR 667,000	Castor 8.776% 15/2/2029	684,458	0.04
EUR 200,000	Bridgepoint CLO 1 7.913% 15/1/2034	215,009	0.01	EUR 1,481,000	Cedacri Mergeco 8.424% 15/5/2028	1,571,157	0.09
EUR 1,000,000	Bridgepoint CLO 3 9.903% 15/1/2036	1,015,746	0.06	EUR 848,000	Cedacri Mergeco 9.281% 15/5/2028	906,293	0.06
EUR 1,214,000	Contego CLO IX 9.708% 24/1/2034	1,218,388	0.07	EUR 917,000	Enel 6.375% 16/4/2028*	1,017,031	0.06
EUR 650,000	CVC Cordatus Loan Fund XXVII 10.359% 15/4/2035	720,079	0.04	EUR 1,227,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	1,330,869	0.08
USD 845,000	Jazz 4.375% 15/1/2029	758,307	0.05	USD 1,600,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,470,569	0.09
USD 1,499,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,413,699	0.08	EUR 1,670,000	Fiber Bidco 11% 25/10/2027*	1,954,606	0.12
EUR 284,000	Margay CLO I 10.25% 15/7/2036	312,587	0.02	EUR 1,789,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027*	1,817,881	0.11
USD 377,000	Motion Bondco 6.625% 15/11/2027	350,524	0.02	EUR 455,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	441,953	0.02
EUR 1,573,000	Neuberger Berman Loan Advisers Euro CLO 2 9.723% 15/4/2034	1,583,647	0.10	EUR 585,000	IMA Industria Macchine Automatiche 7.663% 15/1/2028	633,255	0.04
EUR 210,000	North Westerly VII ESG CLO 9.441% 15/5/2034	206,163	0.01	EUR 2,398,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	2,294,594	0.14
EUR 1,036,000	Palmer Square European CLO 2023-1 10.05% 15/7/2036	1,143,580	0.07	EUR 1,831,000	Inter Media and Communication 6.75% 9/2/2027	1,921,585	0.11
EUR 920,000	Rockfield Park CLO 9.613% 16/7/2034	934,340	0.06	USD 695,000	Intesa Sanpaolo 4.198% 1/6/2032*	530,405	0.03
				USD 510,000	Intesa Sanpaolo 4.95% 1/6/2042	340,384	0.02
				GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030	159,638	0.01

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,931,000	Intesa Sanpaolo 5.5% 1/3/2028*	2,762,603	0.17		Kazakhstan		
USD 500,000	Intesa Sanpaolo 5.71% 15/1/2026	479,260	0.03	USD 1,980,000	KazMunayGas National JSC 4.75% 19/4/2027	1,864,319	0.11
EUR 750,000	Intesa Sanpaolo 5.875% 20/1/2025*	786,246	0.05	USD 2,175,000	KazMunayGas National JSC 6.375% 24/10/2048	1,818,028	0.11
EUR 1,173,000	Lottomatica 7.6% 1/6/2028	1,283,502	0.08			3,682,347	0.22
EUR 1,518,000	Lottomatica 9.75% 30/9/2027*	1,787,514	0.11		Liberia		
EUR 139,000	Mundys 1.625% 3/2/2025	144,793	0.01	USD 353,000	Royal Caribbean Cruises 4.25% 1/7/2026	329,419	0.02
EUR 1,100,000	Mundys 1.875% 12/2/2028	1,031,955	0.06		Royal Caribbean Cruises 5.375% 15/7/2027	623,370	0.03
EUR 3,900,000	Nexi 0% 24/2/2028	3,310,494	0.20	USD 663,000	Royal Caribbean Cruises 5.5% 31/8/2026	660,722	0.04
EUR 1,750,000	Poste Italiane 2.625% 24/3/2029	1,485,697	0.09		Royal Caribbean Cruises 5.5% 1/4/2028	539,495	0.03
EUR 2,462,000	Rekeep 7.25% 1/2/2026*	2,486,066	0.15	USD 971,000	Royal Caribbean Cruises 7.25% 15/1/2030	986,486	0.06
EUR 4,282,000	Telecom Italia 1.625% 18/1/2029	3,661,629	0.22	USD 659,000	Royal Caribbean Cruises 8.25% 15/1/2029	689,104	0.04
EUR 299,000	Telecom Italia 2.75% 15/4/2025	312,274	0.02	USD 1,850,000	Royal Caribbean Cruises 9.25% 15/1/2029	1,971,776	0.12
EUR 654,000	Telecom Italia 2.875% 28/1/2026	675,474	0.04	USD 204,000	Royal Caribbean Cruises 11.5% 1/6/2025	215,815	0.01
EUR 300,000	Telecom Italia 3% 30/9/2025	314,655	0.02	USD 652,000	Royal Caribbean Cruises 11.625% 15/8/2027	711,149	0.04
USD 346,000	Telecom Italia 5.303% 30/5/2024	341,885	0.02			6,727,336	0.39
EUR 2,495,000	Telecom Italia 6.875% 15/2/2028	2,737,351	0.17		Luxembourg		
EUR 766,000	Telecom Italia 7.875% 31/7/2028	865,059	0.05	EUR 1,925,000	Adler Financing 12.5% 30/6/2025	2,156,751	0.13
EUR 1,332,000	UniCredit 2% 23/9/2029*	1,387,341	0.08	USD 837,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	789,883	0.05
EUR 1,207,000	UniCredit 2.731% 15/1/2032	1,173,665	0.07	EUR 1,060,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	944,414	0.06
EUR 1,400,000	UniCredit 7.5% 3/6/2026*	1,522,721	0.09		Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,732,262	0.16
		57,619,661	3.46	USD 3,230,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	1,322,671	0.08
	Jamaica			GBP 290,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	292,384	0.02
USD 38,669	Digicel International Finance/Digicel international 8% 31/12/2026***	2,296	0.00	EUR 1,421,000	Altice Financing 2.25% 15/1/2025	1,476,185	0.09
USD 955,000	Digicel International Finance/Digicel international 8.75% 25/5/2024	874,766	0.05	EUR 429,000	Altice Financing 3% 15/1/2028	362,572	0.02
USD 1,992	Digicel International Finance/Digicel international 13% 31/12/2025***	1,424	0.00	EUR 825,000	Altice Financing 4.25% 15/8/2029*	684,548	0.04
		878,486	0.05	USD 1,139,000	Altice Financing 5% 15/1/2028	928,038	0.06
	Japan			USD 3,023,000	Altice Financing 5.75% 15/8/2029*	2,398,519	0.15
EUR 3,149,000	SoftBank 2.125% 6/7/2024	3,304,688	0.20	EUR 802,000	Aramark International Finance 3.125% 1/4/2025*	848,669	0.05
EUR 349,000	SoftBank 3.125% 19/9/2025	359,948	0.02	USD 3,055,625	ARD Finance 6.5% 30/6/2027	2,462,839	0.15
EUR 1,470,000	SoftBank 3.875% 6/7/2032*	1,249,495	0.08	EUR 2,200,000	Aroundtown 3.375% 23/9/2024	1,000,222	0.06
EUR 608,000	SoftBank 4% 19/9/2029	568,160	0.03	USD 910,000	Camelot Finance 4.5% 1/11/2026	852,767	0.05
EUR 300,000	SoftBank 4.5% 20/4/2025	319,620	0.02	EUR 433,000	Cidron Aida Finco 5% 1/4/2028	431,304	0.02
EUR 756,000	SoftBank 4.75% 30/7/2025*	804,630	0.05	GBP 1,441,000	Cidron Aida Finco 6.25% 1/4/2028	1,614,231	0.10
EUR 513,000	SoftBank 5% 15/4/2028	525,348	0.03	EUR 998,000	Cirsa Finance International 4.75% 22/5/2025	1,071,547	0.06
		7,131,889	0.43	EUR 442,000	Cirsa Finance International 7.875% 31/7/2028	482,812	0.03
	Jersey						
EUR 272,902	Adient Global 3.5% 15/8/2024	291,530	0.02				
USD 1,000,000	Boyce Park CLO 11.584% 21/4/2035	953,426	0.06				
GBP 314,000	CPUK Finance 3.588% 28/8/2025	373,552	0.02				
GBP 174,000	CPUK Finance 4.5% 28/8/2027	192,748	0.01				
GBP 665,000	CPUK Finance 4.875% 28/8/2025	806,368	0.05				
GBP 1,869,000	Galaxy Bidco 6.5% 31/7/2026	2,182,305	0.13				
		4,799,929	0.29				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 678,000	Cirsa Finance International 8.185% 31/7/2028	735,038	0.04		Malta		
EUR 320,000	Cirsa Finance International 10.375% 30/11/2027*	375,007	0.02	USD 716,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	587,471	0.04
EUR 2,081,073	Codere Finance 2 Luxembourg 11% 30/9/2026	1,692,801	0.10	USD 437,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	396,361	0.02
USD 5,596,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	5,311,802	0.32			983,832	0.06
USD 2,232,000	CSN Resources 4.625% 10/6/2031	1,696,766	0.10		Marshall Islands		
EUR 2,015,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	1,833,471	0.11	USD 2,111,000	Danaos 8.5% 1/3/2028	2,138,204	0.13
EUR 375,000	Dana Financing Luxembourg 3% 15/7/2029	322,800	0.02		Mauritius		
EUR 1,413,000	Dana Financing Luxembourg 8.5% 15/7/2031	1,572,242	0.10	USD 200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	175,820	0.01
EUR 1,700,000	European TopSoho 4% 21/9/2021***	1,420,193	0.09	USD 2,488,000	CA Magnum 5.375% 31/10/2026	2,234,821	0.14
EUR 971,000	Garfunkelux Holdco 3 6.75% 1/11/2025	816,301	0.05	USD 400,000	CA Magnum 5.375% 31/10/2026	359,296	0.02
GBP 1,158,000	Garfunkelux Holdco 3 7.75% 1/11/2025	1,120,911	0.07	USD 200,000	Greenko Solar Mauritius 5.95% 29/7/2026	188,495	0.01
USD 2,008,000	Herens Holdco 4.75% 15/5/2028	1,544,498	0.09	USD 400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	385,696	0.02
EUR 180,000	Herens Midco 5.25% 15/5/2029	105,263	0.01	USD 250,000	India Airport Infra 6.25% 25/10/2025	244,924	0.01
USD 1,080,000	ION Trading Technologies 5.75% 15/5/2028*	949,705	0.06	USD 250,000	India Green Energy 5.375% 29/4/2024	246,250	0.02
USD 1,924,000	Kenbourne Invest 6.875% 26/11/2024	1,620,393	0.10	USD 250,000	India Green Power 4% 22/2/2027	221,460	0.01
EUR 1,583,000	Kleopatra Finco 4.25% 1/3/2026*	1,429,844	0.08	USD 1,807,000	MTN Mauritius Investments 6.5% 13/10/2026*	1,779,470	0.11
EUR 766,000	LHMC Finco 2 7.25% 2/10/2025	830,328	0.05	USD 200,000	Network i2i 3.975% 3/3/2026*	183,599	0.01
USD 2,124,900	Millicom International Cellular 5.125% 15/1/2028	1,913,738	0.11	USD 400,000	Network i2i 5.65% 15/1/2025	389,366	0.03
EUR 645,000	Monitchem HoldCo 3 8.75% 1/5/2028	693,824	0.04			6,409,197	0.39
USD 1,947,000	Petrorio Luxembourg Trading 6.125% 9/6/2026	1,877,580	0.11		Mexico		
USD 1,250,000	Puma International Financing 5% 24/1/2026	1,151,012	0.07	USD 860,000	Banco Mercantil del Norte 6.625% 24/1/2032	695,912	0.04
EUR 1,830,000	Rossini 6.75% 30/10/2025	2,002,822	0.12	USD 1,048,000	Banco Mercantil del Norte 7.5% 27/6/2029	959,669	0.06
EUR 1,360,000	SES 2.875% 27/5/2026	1,286,880	0.08	USD 1,830,000	Banco Mercantil del Norte 7.625% 10/1/2028*	1,716,247	0.10
EUR 1,452,000	SES 5.625% 29/1/2024	1,576,443	0.09	USD 4,409,000	BBVA Bancomer 5.125% 18/1/2033	3,816,452	0.23
USD 2,359,000	SK Invictus Intermediate II 5% 30/10/2029*	1,921,822	0.12	USD 1,540,000	BBVA Bancomer 5.875% 13/9/2034	1,372,517	0.08
EUR 475,000	Stena International 7.25% 15/2/2028	533,147	0.03	USD 5,226,000	Cemex 5.125% 8/6/2026*	4,849,571	0.29
EUR 1,551,000	Summer BC Holdco B 5.75% 31/10/2026	1,529,788	0.09	USD 2,315,000	Cemex 9.125% 14/3/2028*	2,417,138	0.15
	Telecom Italia Capital 6% 30/9/2034	1,300,776	0.08	USD 1,065,073	Grupo Posadas 5% 30/12/2027	913,476	0.05
USD 1,566,000	Telecom Italia Capital 6.375% 15/11/2033	1,507,485	0.09	USD 5,037,000	Metalsa Sapi 3.75% 4/5/2031	3,927,021	0.24
USD 277,000	Telecom Italia Capital 7.2% 18/7/2036	249,340	0.01	USD 1,145,000	Orbia Advance 5.5% 15/1/2048*	929,099	0.06
USD 115,000	Telecom Italia Capital 7.721% 4/6/2038	105,902	0.01	USD 1,053,000	Orbia Advance 5.875% 17/9/2044*	917,711	0.05
USD 600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	551,400	0.03	USD 1,087,000	Trust Fibra Uno 4.869% 15/1/2030	949,788	0.06
		64,431,940	3.87			23,464,601	1.41
					Netherlands		
				EUR 2,800,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	2,758,517	0.17
				USD 3,742,000	Arcos Dorados 6.125% 27/5/2029*	3,610,282	0.22
				EUR 200,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	214,921	0.01
				USD 1,129,000	Braskem Netherlands Finance 4.5% 31/1/2030	950,025	0.06
				USD 2,246,000	Clear Channel International 6.625% 1/8/2025	2,227,713	0.13

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 315,000	Darling Global Finance 3.625% 15/5/2026	335,352	0.02	USD 400,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	402,192	0.02
USD 1,086,000	Elastic 4.125% 15/7/2029	935,178	0.06		Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029*	1,474,163	0.08
EUR 1,032,000	Energizer Gamma Acquisition 3.5% 30/6/2029	918,091	0.05	USD 707,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	750,024	0.04
EUR 1,146,000	Global Switch Finance 1.375% 7/10/2030	1,026,447	0.06	USD 1,982,000	Trivium Packaging Finance 5.5% 15/8/2026	1,873,232	0.11
USD 329,000	Greenko Dutch 3.85% 29/3/2026*	297,817	0.02	EUR 1,359,000	Trivium Packaging Finance 7.531% 15/8/2026*	1,452,781	0.09
EUR 235,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	219,834	0.02	USD 3,623,000	Trivium Packaging Finance 8.5% 15/8/2027*	3,440,116	0.21
EUR 460,000	Heimstaden Bostad Treasury 1% 13/4/2028	359,470	0.02	EUR 565,000	United 4% 15/11/2027	529,305	0.03
EUR 205,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	176,367	0.01	EUR 751,000	United 7.031% 15/2/2026	797,667	0.05
USD 807,000	ING Groep 5.75% 16/11/2026	718,335	0.04	EUR 855,000	UPC 3.875% 15/6/2029	772,872	0.05
EUR 2,700,000	Naturgy Finance 2.374% 23/11/2026	2,602,729	0.16	USD 970,000	UPC Broadband Finco 4.875% 15/7/2031	801,802	0.05
EUR 1,258,000	Nobian Finance 3.625% 15/7/2026*	1,215,641	0.07	EUR 1,412,000	VZ Secured Financing 3.5% 15/1/2032	1,208,887	0.07
EUR 390,000	OI European 6.25% 15/5/2028	432,797	0.03	EUR 834,000	VZ Vendor Financing II 2.875% 15/1/2029	705,720	0.04
EUR 1,234,000	OI European 6.25% 15/5/2028	1,372,313	0.08	EUR 500,000	ZF Europe Finance 2% 23/2/2026	500,149	0.03
USD 6,808,000	Petrobras Global Finance 6.5% 3/7/2033	6,626,794	0.40	EUR 800,000	ZF Europe Finance 2.5% 23/10/2027	769,044	0.04
EUR 1,052,000	Q-Park I 1.5% 1/3/2025*	1,104,508	0.07	EUR 1,120,000	Ziggo 2.875% 15/1/2030	1,007,034	0.06
EUR 399,000	Q-Park I 5.47% 1/3/2026	424,902	0.03	USD 644,000	Ziggo 4.875% 15/1/2030	541,765	0.03
EUR 1,692,000	Repsol International Finance 4.247% 11/9/2028	1,670,971	0.10	USD 1,324,000	Ziggo Bond 5.125% 28/2/2030	1,027,562	0.06
USD 1,317,000	Sensata Technologies 4% 15/4/2029	1,159,658	0.07	USD 200,000	Ziggo Bond 6% 15/1/2027	186,276	0.01
USD 943,000	Sensata Technologies 5% 1/10/2025	920,103	0.06			80,976,006	4.87
USD 236,000	Sensata Technologies 5.625% 1/11/2024	233,906	0.01		Pakistan		
EUR 1,738,270	Summer BidCo 9% 15/11/2025*	1,792,470	0.11	USD 100,000	Pakistan Water & Power Development Authority 7.5% 4/6/2031	44,500	0.00
EUR 1,255,907	Summer BidCo 9% 15/11/2025	1,279,772	0.08		Panama		
EUR 1,500,000	Telefonica Europe 3.875% 22/6/2026	1,521,961	0.09	USD 3,244,687	AES Panama Generation 4.375% 31/5/2030	2,826,934	0.17
EUR 3,400,000	Telefonica Europe 6.135% 3/2/2030	3,610,205	0.22	USD 1,132,000	Carnival 4% 1/8/2028	1,016,337	0.06
EUR 2,200,000	Telefonica Europe 7.125% 23/8/2028*	2,457,054	0.15	USD 4,227,000	Carnival 5.75% 1/3/2027	3,970,363	0.24
EUR 2,116,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	2,104,359	0.13	USD 1,709,000	Carnival 6% 1/5/2029	1,536,755	0.09
EUR 2,837,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	2,667,955	0.16	USD 539,000	Carnival 7% 15/8/2029	547,838	0.03
EUR 271,000	Teva Pharmaceutical Finance Netherlands II 4.5% 1/3/2025	290,685	0.02	USD 565,000	Carnival 7.625% 1/3/2026	563,728	0.03
EUR 2,616,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	2,913,500	0.18	EUR 2,062,000	Carnival 7.625% 1/3/2026	2,232,336	0.13
EUR 683,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	777,368	0.05	USD 2,302,000	Carnival 9.875% 1/8/2027	2,434,825	0.15
USD 8,904,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	8,064,086	0.48	USD 3,058,000	Telecomunicaciones Digitales 4.5% 30/1/2030	2,601,364	0.16
USD 1,279,000	Teva Pharmaceutical Finance Netherlands III 4.1% 1/10/2046	836,504	0.05			17,730,480	1.06
USD 1,832,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,707,168	0.10		Paraguay		
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	199,657	0.01	USD 2,501,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	2,355,092	0.14
					Peru		
				USD 3,245,000	InRetail Consumer 3.25% 22/3/2028	2,807,244	0.17
				USD 3,644,000	Minsur 4.5% 28/10/2031*	3,144,411	0.19
						5,951,655	0.36

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Philippines				EUR 2,600,000	Cellnex Telecom 0.75% 20/11/2031	2,169,719	0.13
USD 300,000	Globe Telecom 4.2% 2/8/2026	280,183	0.02	EUR 400,000	Cellnex Telecom 1% 20/4/2027	386,151	0.02
USD 200,000	Rizal Commercial Banking 6.5% 27/8/2025	183,208	0.01	EUR 800,000	Cellnex Telecom 1.75% 23/10/2030 [*]	712,705	0.04
		463,391	0.03	EUR 400,000	Cellnex Telecom 2.125% 11/8/2030	421,979	0.03
Poland				EUR 1,043,000	Food Service Project 5.5% 21/1/2027	1,080,014	0.07
USD 359,000	Canpack / Canpack US 3.125% 1/11/2025	333,536	0.02	EUR 222,000	Grifols 1.625% 15/2/2025	233,352	0.01
Portugal				EUR 724,000	Grifols 3.2% 1/5/2025	759,178	0.05
EUR 3,000,000	Banco Espirito Santo 2.625% 8/5/2017 ^{***}	699,790	0.04	EUR 826,000	Grifols 3.875% 15/10/2028	779,874	0.05
EUR 3,400,000	Banco Espirito Santo 4% 21/1/2019 ^{***}	793,095	0.05	EUR 1,065,000	Grupo Antolin-Irausa 3.5% 30/4/2028	856,230	0.05
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018 ^{***}	1,026,358	0.06	EUR 800,000	International Consolidated Airlines 3.75% 25/3/2029 [*]	759,423	0.04
EUR 600,000	EDP - Energias de Portugal 1.7% 20/7/2080	601,656	0.03	EUR 359,000	Kaixo Bondco Telecom 5.125% 30/9/2029	344,322	0.02
EUR 2,000,000	EDP - Energias de Portugal 1.875% 2/8/2081	1,942,052	0.12	EUR 3,765,000	Lorca Telecom Bondco 4% 18/9/2027	3,801,005	0.23
EUR 300,000	EDP - Energias de Portugal 5.943% 23/4/2083	322,880	0.02			28,159,503	1.69
		5,385,831	0.32	Sri Lanka			
Romania				USD 1,150,000	Sri Lanka Government International Bond 6.85% 14/3/2024 [*]	535,808	0.03
EUR 2,000,000	RCS & RDS 2.5% 5/2/2025	2,081,934	0.12	Sweden			
Singapore				EUR 1,065,000	Dometic 3% 8/5/2026	1,088,542	0.07
USD 267,375	Continuum Energy Levanter 4.5% 9/2/2027	249,662	0.01	EUR 457,000	Fastighets Balder 2.873% 2/6/2081	333,538	0.02
USD 55,906	JGC Ventures 0% 30/6/2025	11,240	0.00	EUR 260,000	Heimstaden Bostad 1.125% 21/1/2026	235,825	0.01
USD 1,194,377	JGC Ventures 3% 30/6/2025	358,313	0.02	EUR 2,525,000	Heimstaden Bostad 2.625% 1/2/2027	1,189,348	0.07
USD 300,000	Medco Bell 6.375% 30/1/2027	278,987	0.02	EUR 100,000	Heimstaden Bostad 3.375% 15/1/2026	50,824	0.00
USD 300,000	Medco Oak Tree 7.375% 14/5/2026 [*]	294,810	0.02	EUR 1,049,518	Intrum 3.125% 15/7/2024	1,084,959	0.07
USD 200,000	TML 4.35% 9/6/2026	184,562	0.01	EUR 1,608,000	Intrum 4.875% 15/8/2025 [*]	1,513,373	0.09
		1,377,574	0.08	EUR 593,000	Verisure 3.25% 15/2/2027	580,148	0.04
South Africa				EUR 645,000	Verisure 3.875% 15/7/2026	660,860	0.04
USD 3,709,000	Transnet SOC 8.25% 6/2/2028	3,610,656	0.22	EUR 415,000	Verisure 7.125% 1/2/2028	457,015	0.03
South Korea				EUR 1,060,000	Verisure 9.25% 15/10/2027	1,227,998	0.07
USD 200,000	Woori Bank 4.25% 4/10/2024	193,400	0.01			8,422,430	0.51
Spain				Switzerland			
EUR 1,200,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024 [*]	1,288,446	0.08	GBP 100,000	Credit Suisse 7.75% 10/3/2026	131,002	0.01
EUR 800,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	826,025	0.05	GBP 1,500,000	UBS 2.75% 8/8/2025	1,780,389	0.11
EUR 3,000,000	Banco de Sabadell 2.5% 15/4/2031	2,909,351	0.17	USD 680,000	UBS 4.375% 10/2/2031	503,540	0.03
EUR 500,000	Banco de Sabadell 5.25% 7/2/2029	539,259	0.03	USD 2,072,000	UBS 7% 19/2/2025 [*]	2,022,645	0.12
EUR 600,000	Banco de Sabadell 5.75% 15/3/2026 [*]	567,503	0.03			4,437,576	0.27
EUR 800,000	Banco de Sabadell 6% 16/8/2033	820,653	0.05	Thailand			
USD 800,000	Banco Santander 6.921% 8/8/2033 [*]	801,531	0.05	USD 425,000	Bangkok Bank 3.733% 25/9/2034	361,467	0.02
EUR 1,600,000	Bankinter 7.375% 15/8/2028	1,659,662	0.10	USD 300,000	Bangkok Bank 5% 23/9/2025	284,100	0.02
EUR 1,800,000	CaixaBank 6.75% 13/6/2024	1,925,239	0.12	USD 200,000	Kasikornbank 3.343% 2/10/2031	179,467	0.01
EUR 2,800,000	Cellnex Finance 1.25% 15/1/2029	2,548,085	0.15	USD 200,000	Kasikornbank 5.275% 14/10/2025	189,522	0.01
EUR 1,200,000	Cellnex Finance 2% 15/9/2032	1,029,954	0.06			1,014,556	0.06
EUR 1,100,000	Cellnex Finance 2% 15/2/2033	939,843	0.06	Turkey			
				USD 874,000	KOC 6.5% 11/3/2025	870,185	0.05

^{*}All or a portion of this security represents a security on loan.

^{***}This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,931,000	Türk Telekomunikasyon 6.875% 28/2/2025	1,894,630	0.12	USD 285,000	HSBC 4.6% 17/12/2030	221,148	0.01
USD 2,008,000	Turkcell İletişim Hizmetleri 5.8% 11/4/2028*	1,865,904	0.11	EUR 1,109,000	INEOS Finance 6.625% 15/5/2028*	1,197,146	0.07
USD 2,433,000	Türkiye Sise ve Cam Fabrikaları 6.95% 14/3/2026	2,387,174	0.14	EUR 2,484,000	INEOS Quattro Finance 2 2.5% 15/1/2026	2,457,776	0.15
		7,017,893	0.42	GBP 1,067,000	Iron Mountain UK 3.875% 15/11/2025	1,275,025	0.08
	United Arab Emirates			USD 850,000	Lloyds Banking 8% 27/9/2029	771,495	0.05
USD 3,700,000	Alpha Star VII 7.75% 27/4/2026*	3,750,856	0.22	GBP 154,000	Marks & Spencer 3.75% 19/5/2026	180,911	0.01
	United Kingdom			USD 1,031,000	Merlin Entertainments 5.75% 15/6/2026	994,439	0.06
EUR 3,100,000	Agps Bondco 5.5% 13/11/2026	1,130,920	0.07	GBP 1,431,000	Mobico 4.25% 26/11/2025	1,583,356	0.10
EUR 1,300,000	Agps Bondco 6% 5/8/2025	548,586	0.03	GBP 736,000	Nationwide Building Society 5.75% 20/6/2027	803,104	0.05
EUR 2,218,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	2,458,168	0.15	USD 2,213,000	Neptune Energy Bondco 6.625% 15/5/2025	2,203,927	0.13
USD 500,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029*	508,263	0.03	USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025	398,360	0.03
USD 2,075,000	Barclays 4.375% 15/3/2028	1,427,356	0.09	USD 215,000	Odeon Finco 12.75% 1/11/2027	211,738	0.01
USD 400,000	Barclays 5.2% 12/5/2026	388,295	0.02	GBP 440,000	Pinewood Finance 3.625% 15/11/2027*	484,869	0.03
GBP 288,000	Barclays 5.875% 15/9/2024	337,914	0.02	GBP 879,000	Premier Foods Finance 3.5% 15/10/2026	1,008,158	0.06
GBP 200,000	Barclays 6.375% 15/12/2025	225,325	0.01	GBP 964,000	Santander UK 6.75% 24/6/2024*	1,184,395	0.07
GBP 1,400,000	Barclays 7.125% 15/6/2025	1,638,829	0.10	GBP 611,000	Stonegate Pub Financing 2019 8% 13/7/2025	713,842	0.04
USD 200,000	Barclays 8% 15/6/2024	196,203	0.01	GBP 546,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	640,192	0.04
USD 690,000	Barclays 8% 15/3/2029	616,039	0.04	EUR 1,864,000	Synthomer 3.875% 1/7/2025*	1,872,736	0.11
GBP 700,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	728,106	0.04	GBP 422,000	Thames Water Kemble Finance 4.625% 19/5/2026	362,427	0.02
GBP 2,887,000	Bellis Acquisition 3.25% 16/2/2026	3,146,432	0.19	EUR 790,000	Thames Water Utilities Finance 4% 18/4/2027	820,680	0.05
GBP 2,024,000	Bellis Acquisition 4.5% 16/2/2026	2,253,321	0.14	GBP 1,177,000	Unique Pub Finance 6.464% 30/3/2032	1,448,808	0.09
EUR 358,000	British Telecommunications 1.874% 18/8/2080	355,318	0.02	GBP 508,000	Virgin Media Secured Finance 4.25% 15/1/2030	514,181	0.03
USD 670,000	British Telecommunications 4.25% 23/11/2081	591,604	0.04	USD 472,000	Virgin Media Secured Finance 4.5% 15/8/2030	398,864	0.02
GBP 2,325,000	British Telecommunications 8.375% 20/12/2083	2,951,899	0.18	GBP 2,084,000	Virgin Media Secured Finance 5% 15/4/2027	2,413,268	0.14
EUR 308,000	Carnival 1% 28/10/2029	224,302	0.01	GBP 286,000	Virgin Media Secured Finance 5.25% 15/5/2029	308,847	0.02
EUR 177,721	Codere New Topco 7.5% 30/11/2027	9,161	0.00	GBP 1,100,000	Vmed O2 UK Financing I 4% 31/1/2029	1,117,986	0.07
GBP 1,308,000	Constellation Automotive Financing 4.875% 15/7/2027*	1,329,644	0.08	GBP 2,174,000	Vmed O2 UK Financing I 4.5% 15/7/2031	2,141,918	0.13
EUR 1,039,000	EC Finance 3% 15/10/2026	1,060,677	0.06	USD 943,000	Vmed O2 UK Financing I 4.75% 15/7/2031	785,626	0.05
USD 1,627,000	eG Global Finance 6.75% 7/2/2025	1,599,983	0.10	EUR 600,000	Vodafone 2.625% 27/8/2080	594,919	0.04
USD 622,000	eG Global Finance 8.5% 30/10/2025	616,539	0.04	EUR 1,764,000	Vodafone 4.2% 3/10/2078	1,772,697	0.11
USD 200,000	EnQuest 11.625% 1/11/2027	189,452	0.01	GBP 1,444,000	Vodafone 4.875% 3/10/2078	1,725,325	0.10
GBP 1,050,000	Gatwick Airport Finance 4.375% 7/4/2026	1,221,202	0.07	USD 739,000	Vodafone 6.25% 3/10/2078*	728,839	0.04
GBP 100,000	Greene King Finance 6.903% 15/12/2034	100,924	0.01	EUR 500,000	Vodafone 6.5% 30/8/2084	549,864	0.03
GBP 100,000	Greene King Finance 7.08% 15/3/2036	100,109	0.00			63,157,154	3.80
USD 376,000	Harbour Energy 5.5% 15/10/2026*	351,428	0.02		United States		
GBP 767,000	Heathrow Finance 3.875% 1/3/2027	839,191	0.05	USD 260,000	Acadia Healthcare 5% 15/4/2029	240,156	0.02
GBP 750,000	Heathrow Finance 4.125% 1/9/2029	769,865	0.05				
GBP 1,088,000	Heathrow Finance 4.75% 1/3/2024	1,355,233	0.08				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 312,000	Acadia Healthcare 5.5% 1/7/2028	295,145	0.02	USD 239,000	American Airlines 7.25% 15/2/2028	235,162	0.01
USD 598,000	ACI Worldwide 5.75% 15/8/2026	585,517	0.04	USD 460,131	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	452,495	0.03
USD 601,000	Acrisure / Acrisure Finance 6% 1/8/2029	522,271	0.03	USD 1,630,412	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029	1,566,861	0.09
USD 2,027,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,643,786	0.10	USD 47,000	American Builders & Contractors Supply 3.875% 15/11/2029	40,655	0.00
USD 209,000	AdaptHealth 5.125% 1/3/2030	172,373	0.01	USD 695,000	American Express 5.625% 28/7/2034	682,657	0.04
USD 217,000	AdaptHealth 6.125% 1/8/2028	196,054	0.01	USD 833,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	851,919	0.05
USD 193,000	ADT Security 4.875% 15/7/2032	166,763	0.01	USD 285,000	AMN Healthcare 4% 15/4/2029	243,946	0.01
USD 885,000	Advanced Drainage Systems 5% 30/9/2027	844,896	0.05	USD 401,000	Amsted Industries 5.625% 1/7/2027	389,780	0.02
USD 1,648,000	Advanced Drainage Systems 6.375% 15/6/2030	1,630,515	0.10	USD 1,251,000	AmWINS 4.875% 30/6/2029	1,123,282	0.07
USD 2,467,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	2,481,555	0.15	USD 534,000	ANGI 3.875% 15/8/2028	427,377	0.03
USD 653,000	Ahead DB 6.625% 1/5/2028	564,563	0.03	USD 1,018,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	955,031	0.06
USD 1,548,000	AHP Health Partners 5.75% 15/7/2029	1,322,931	0.08	USD 589,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	571,580	0.03
USD 1,540,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	1,433,392	0.09	USD 245,000	Antero Resources 7.625% 1/2/2029	249,995	0.02
USD 836,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	724,944	0.04	USD 1,153,600	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,048,616	0.06
USD 871,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	824,681	0.04	USD 423,000	Apache 5.35% 1/7/2049	339,857	0.02
USD 646,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	593,492	0.04	USD 595,000	APi DE 4.125% 15/7/2029	514,766	0.03
USD 216,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	209,768	0.01	USD 485,000	APi DE 4.75% 15/10/2029	438,978	0.03
USD 521,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	518,932	0.03	USD 1,228,000	APX 5.75% 15/7/2029	1,060,182	0.06
USD 560,000	Alexander Funding Trust II 7.467% 31/7/2028	566,143	0.03	USD 720,000	APX 6.75% 15/2/2027	697,466	0.04
USD 413,000	Allegiant Travel 7.25% 15/8/2027	404,659	0.02	USD 1,123,000	Aramark Services 5% 1/4/2025	1,110,158	0.07
USD 4,343,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	3,955,557	0.24	USD 1,859,000	Aramark Services 5% 1/2/2028	1,736,499	0.10
USD 4,191,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	3,669,906	0.22	USD 1,334,000	Aramark Services 6.375% 1/5/2025	1,338,892	0.08
USD 7,929,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	7,496,873	0.45	USD 336,000	Arches Buyer 4.25% 1/6/2028	292,971	0.02
USD 2,073,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,045,002	0.12	USD 3,387,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,241,867	0.19
USD 4,539,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	3,475,075	0.21	USD 1,829,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,800,925	0.11
USD 4,954,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	4,721,590	0.28	USD 1,676,000	Arcosa 4.375% 15/4/2029	1,500,607	0.09
USD 1,405,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	1,291,053	0.08	EUR 1,181,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	1,064,271	0.06
USD 822,000	Alteryx 8.75% 15/3/2028*	795,285	0.05	EUR 1,400,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	1,142,116	0.07
USD 492,000	AMC Networks 4.25% 15/2/2029	314,580	0.02	USD 415,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	352,842	0.02
USD 200,000	AMC Networks 4.75% 1/8/2025	187,428	0.01	USD 4,839,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	3,933,962	0.24
				USD 1,126,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,103,914	0.07
				USD 460,000	Ares Capital 7% 15/1/2027	461,055	0.03

* All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 874,000	Arko 5.125% 15/11/2029	718,944	0.04	USD 276,000	Blackstone Private Credit Fund 7.05% 29/9/2025	277,779	0.02
USD 456,000	Arsenal AIC Parent 8% 1/10/2030	465,106	0.03	USD 2,367,000	Block 2.75% 1/6/2026	2,150,716	0.13
USD 380,000	Asbury Automotive 4.5% 1/3/2028	346,921	0.02	USD 3,772,000	Block 3.5% 1/6/2031	3,101,770	0.19
USD 65,000	Asbury Automotive 4.75% 1/3/2030	56,982	0.00	USD 242,000	Block Communications 4.875% 1/3/2028	200,499	0.01
USD 602,000	Asbury Automotive 5% 15/2/2032	516,025	0.03	USD 211,000	Blue Owl Capital 3.4% 15/7/2026	190,160	0.01
USD 1,920,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,750,108	0.11	USD 611,000	Blue Owl Capital 3.75% 22/7/2025	572,988	0.03
USD 165,000	Ascent Resources Utica / ARU Finance 8.25% 31/12/2028	165,187	0.01	USD 142,000	Blue Owl Credit Income 3.125% 23/9/2026	125,113	0.01
USD 1,839,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	2,319,944	0.14	USD 701,000	Blue Owl Credit Income 5.5% 21/3/2025	679,583	0.04
USD 653,000	Ashland 3.375% 1/9/2031	523,454	0.04	USD 1,099,000	Blue Owl Credit Income 7.75% 16/9/2027	1,092,150	0.07
USD 958,000	Ashtead Capital 5.95% 15/10/2033	940,470	0.06	USD 104,000	Booz Allen Hamilton 3.875% 1/9/2028	94,313	0.01
USD 401,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	345,802	0.02	USD 1,861,000	Booz Allen Hamilton 4% 1/7/2029	1,667,427	0.10
USD 647,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	552,224	0.03	EUR 2,875,000	Boxer Parent 6.5% 2/10/2025	3,099,255	0.19
USD 180,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	172,549	0.01	USD 2,050,000	Boxer Parent 7.125% 2/10/2025	2,054,408	0.12
USD 6,484,000	AthenaHealth 6.5% 15/2/2030	5,622,930	0.34	USD 2,299,000	Boxer Parent 9.125% 1/3/2026	2,303,021	0.14
USD 477,000	ATI 4.875% 1/10/2029	431,129	0.03	USD 387,000	Boyd Gaming 4.75% 1/12/2027	362,937	0.02
USD 1,257,000	ATI 5.125% 1/10/2031	1,112,520	0.07	USD 2,188,000	Boyd Gaming 4.75% 15/6/2031	1,935,745	0.12
USD 857,000	ATI 5.875% 1/12/2027	834,915	0.05	USD 1,492,000	Boyne USA 4.75% 15/5/2029	1,346,480	0.08
USD 1,694,000	ATI 7.25% 15/8/2030	1,711,059	0.10	USD 5,052,000	Brand Industrial Services 10.375% 1/8/2030	5,188,483	0.31
EUR 320,000	Avantor Funding 2.625% 1/11/2025	330,735	0.02	USD 209,000	Brink's 5.5% 15/7/2025	205,969	0.01
EUR 100,000	Avantor Funding 3.875% 15/7/2028*	100,196	0.01	USD 735,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSJ Sellco LL 4.5% 1/4/2027	614,599	0.04
USD 723,000	Avantor Funding 3.875% 1/11/2029	634,143	0.04	USD 564,000	Buckeye Partners 4.125% 1/3/2025	542,681	0.03
USD 1,654,000	Avantor Funding 4.625% 15/7/2028	1,536,366	0.09	USD 297,000	Buckeye Partners 5.6% 15/10/2044	218,643	0.01
USD 403,000	Avient 7.125% 1/8/2030	403,897	0.02	USD 481,000	Buckeye Partners 5.85% 15/11/2043	371,897	0.02
USD 1,927,000	Axalta Coating Systems 3.375% 15/2/2029	1,636,033	0.10	USD 311,000	Cable One 0% 15/3/2026	257,175	0.02
USD 387,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	364,341	0.02	USD 914,000	Cable One 1.125% 15/3/2028	693,057	0.04
USD 1,415,000	Azul Secured Finance 11.93% 28/8/2028	1,409,135	0.08	USD 970,000	Cable One 4% 15/11/2030	757,412	0.05
USD 378,000	Ball 3.125% 15/9/2031	306,823	0.02	USD 944,000	Cablevision Lightpath 3.875% 15/9/2027	786,212	0.05
USD 653,000	Ball 6% 15/6/2029	643,234	0.04	USD 584,000	Cablevision Lightpath 5.625% 15/9/2028	449,459	0.03
EUR 1,001,000	Banff Merger Sub 8.375% 1/9/2026	1,061,377	0.06	USD 1,032,000	Caesars Entertainment 4.625% 15/10/2029	905,426	0.05
USD 1,254,000	BCPE Empire 7.625% 1/5/2027	1,183,024	0.07	USD 3,743,000	Caesars Entertainment 6.25% 1/7/2025	3,716,342	0.22
USD 487,000	Beacon Roofing Supply 4.125% 15/5/2029	419,873	0.03	USD 3,658,000	Caesars Entertainment 7% 15/2/2030	3,666,180	0.22
USD 851,000	Beacon Roofing Supply 6.5% 1/8/2030	839,230	0.05	USD 4,257,000	Caesars Entertainment 8.125% 1/7/2027	4,330,297	0.26
USD 5,155,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,132,549	0.31	USD 584,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025*	584,696	0.04
USD 1,156,000	Black Knight InfoServ 3.625% 1/9/2028	1,072,190	0.06	USD 624,000	Callon Petroleum 6.375% 1/7/2026	616,418	0.04
USD 248,000	Blackstone Private Credit Fund 3.25% 15/3/2027	216,191	0.01	USD 2,730,000	Callon Petroleum 7.5% 15/6/2030*	2,687,722	0.16
				USD 2,374,000	Callon Petroleum 8% 1/8/2028	2,408,169	0.15
				USD 230,000	Calpine 4.625% 1/2/2029	200,106	0.01

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 147,000	Calpine 5% 1/2/2031	124,743	0.01	USD 361,000	Central Garden & Pet 5.125% 1/2/2028	339,802	0.02
USD 1,119,000	Calpine 5.125% 15/3/2028	1,023,310	0.06	USD 1,993,000	Central Parent / CDK Global 7.25% 15/6/2029	1,969,614	0.12
USD 9,000	Calpine 5.25% 1/6/2026	8,849	0.00	USD 1,469,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,488,838	0.09
USD 750,000	Camelot Return Merger Sub 8.75% 1/8/2028	743,565	0.04	USD 345,000	Charles River Laboratories International 4% 15/3/2031	298,174	0.02
USD 465,000	Capital One Financial 6.312% 8/6/2029	464,618	0.03	USD 466,000	Charles River Laboratories International 4.25% 1/5/2028	427,685	0.03
USD 335,000	Capital One Financial 6.377% 8/6/2034	331,705	0.02	USD 2,741,000	Chart Industries 7.5% 1/1/2030	2,816,092	0.17
USD 1,064,000	Capstone Borrower 8% 15/6/2030	1,048,854	0.06	USD 327,000	Chart Industries 9.5% 1/1/2031	352,818	0.02
USD 308,000	Carpenter Technology 6.375% 15/7/2028	301,316	0.02	USD 296,000	Chemours 4.625% 15/11/2029	246,320	0.01
USD 871,000	Carpenter Technology 7.625% 15/3/2030	878,035	0.05	USD 510,000	Chemours 5.75% 15/11/2028	457,081	0.03
EUR 1,792,000	Catalent Pharma Solutions 2.375% 1/3/2028	1,628,393	0.10	USD 1,697,000	Cheniere Energy Partners 3.25% 31/1/2032	1,401,761	0.08
USD 790,000	Catalent Pharma Solutions 3.125% 15/2/2029	664,311	0.04	USD 1,532,000	Cheniere Energy Partners 4.5% 1/10/2029	1,414,183	0.09
USD 1,429,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,202,739	0.07	USD 74,000	Chesapeake Energy 5.875% 1/2/2029	70,873	0.00
USD 191,000	Catalent Pharma Solutions 5% 15/7/2027	178,531	0.01	USD 2,406,000	Chesapeake Energy 6.75% 15/4/2029	2,390,577	0.14
USD 243,000	CCM Merger 6.375% 1/5/2026	236,110	0.01	USD 3,514,000	Chobani / Chobani Finance 4.625% 15/11/2028	3,156,307	0.19
USD 2,580,000	CCO / CCO Capital 4.25% 1/2/2031	2,124,287	0.12	USD 6,327,000	Chobani / Chobani Finance 7.5% 15/4/2025	6,317,892	0.38
USD 806,000	CCO / CCO Capital 4.25% 15/1/2034	618,082	0.04	USD 1,274,000	CHS/Community Health Systems 4.75% 15/2/2031	958,558	0.06
USD 389,000	CCO / CCO Capital 4.5% 15/8/2030	327,939	0.02	USD 1,949,000	CHS/Community Health Systems 5.25% 15/5/2030	1,537,657	0.10
USD 1,069,000	CCO / CCO Capital 4.75% 1/3/2030	922,761	0.06	USD 2,519,000	CHS/Community Health Systems 5.625% 15/3/2027	2,227,579	0.13
USD 1,310,000	CCO / CCO Capital 4.75% 1/2/2032	1,087,582	0.07	USD 1,784,000	CHS/Community Health Systems 6% 15/1/2029	1,496,116	0.09
USD 722,000	CCO / CCO Capital 5.125% 1/5/2027	681,108	0.04	USD 1,926,000	Churchill Downs 4.75% 15/1/2028	1,780,166	0.11
USD 729,000	CCO / CCO Capital 5.375% 1/6/2029	666,380	0.04	USD 1,089,000	Churchill Downs 5.5% 1/4/2027	1,050,059	0.06
USD 2,665,000	CCO / CCO Capital 6.375% 1/9/2029	2,528,962	0.15	USD 1,369,000	Churchill Downs 6.75% 1/5/2031	1,335,623	0.08
USD 4,885,000	CCO / CCO Capital 7.375% 1/3/2031	4,860,256	0.29	USD 1,425,000	Citigroup 6.174% 25/5/2034	1,423,678	0.09
USD 783,000	CD&R Smokey Buyer 6.75% 15/7/2025*	763,112	0.05	USD 2,686,000	Civitas Resources 8.375% 1/7/2028	2,761,217	0.17
USD 2,071,000	CDI Escrow Issuer 5.75% 1/4/2030	1,935,218	0.12	USD 2,110,000	Civitas Resources 8.75% 1/7/2031	2,180,920	0.13
USD 433,000	CDW / CDW Finance 3.25% 15/2/2029	376,581	0.02	USD 2,090,000	Clarios Global 6.75% 15/5/2025	2,093,871	0.13
USD 323,000	Cedar Fair 5.25% 15/7/2029*	291,093	0.02	EUR 1,970,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	2,069,823	0.12
USD 857,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	851,364	0.05	USD 2,761,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	2,756,701	0.17
USD 178,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	172,343	0.01	USD 4,830,000	Clarivate Science 3.875% 1/7/2028	4,259,479	0.26
USD 1,956,000	Centene 3% 15/10/2030	1,625,365	0.10	USD 2,415,000	Clarivate Science 4.875% 1/7/2029	2,109,727	0.12
USD 866,000	Central Garden & Pet 4.125% 15/10/2030	746,228	0.04	USD 291,000	Clean Harbors 4.875% 15/7/2027	278,801	0.02
USD 779,000	Central Garden & Pet 4.125% 30/4/2031	665,376	0.04	USD 1,175,000	Clean Harbors 5.125% 15/7/2029	1,112,326	0.07
				USD 384,000	Clean Harbors 6.375% 1/2/2031	382,287	0.02
				USD 2,787,000	Clear Channel Outdoor 5.125% 15/8/2027	2,502,207	0.15
				USD 1,745,000	Clear Channel Outdoor 7.5% 1/6/2029*	1,302,079	0.08

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Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,858,000	Clear Channel Outdoor 7.75% 15/4/2028	1,456,182	0.09	USD 334,000	Crocs 4.25% 15/3/2029	281,936	0.02
USD 2,512,000	Clear Channel Outdoor 9% 15/9/2028	2,524,309	0.15	USD 144,000	Crowdstrike 3% 15/2/2029	123,537	0.01
USD 871,000	Clearway Energy Operating 3.75% 15/1/2032	711,587	0.04	USD 60,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	56,611	0.00
USD 337,000	Clearway Energy Operating 4.75% 15/3/2028	312,601	0.02	USD 92,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	88,806	0.01
USD 12,494,000	Cloud Software 6.5% 31/3/2029	11,175,415	0.67	USD 221,000	Crown Cork & Seal 7.375% 15/12/2026	228,569	0.01
USD 5,124,000	Cloud Software 9% 30/9/2029	4,582,663	0.28	USD 211,000	CrownRock / CrownRock Finance 5% 1/5/2029	195,424	0.01
USD 2,576,000	Clydesdale Acquisition 6.625% 15/4/2029	2,454,817	0.15	USD 2,252,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,214,617	0.13
USD 1,479,000	Clydesdale Acquisition 8.75% 15/4/2030	1,338,178	0.08	USD 973,000	CSC 4.125% 1/12/2030	694,713	0.04
USD 1,096,000	CMG Media 8.875% 15/12/2027	860,883	0.05	USD 698,000	CSC 4.5% 15/11/2031	497,547	0.03
USD 912,000	CNX Midstream Partners 4.75% 15/4/2030	787,867	0.04	USD 1,965,000	CSC 5.5% 15/4/2027	1,695,825	0.10
USD 341,000	CNX Resources 7.375% 15/1/2031	340,358	0.02	USD 5,360,000	CSC 11.25% 15/5/2028	5,291,124	0.32
USD 1,674,000	Coherent 5% 15/12/2029*	1,482,500	0.09	USD 1,162,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,099,781	0.07
USD 1,100,000	CommScope 4.75% 1/9/2029	818,214	0.05	USD 481,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	486,354	0.03
USD 1,536,000	CommScope 6% 1/3/2026	1,392,897	0.08	USD 1,343,000	Darling Ingredients 6% 15/6/2030	1,315,720	0.08
USD 1,918,000	CommScope Technologies 6% 15/6/2025	1,755,128	0.11	USD 291,000	DCP Midstream Operating 6.45% 3/11/2036	296,931	0.02
USD 934,000	Compass Diversified 5.25% 15/4/2029	858,468	0.05	USD 516,000	Dealer Tire / DT Issuer 8% 1/2/2028*	482,188	0.03
USD 345,000	Consensus Cloud Solutions 6% 15/10/2026	321,568	0.02	USD 1,025,000	Diamondback Energy 6.25% 15/3/2033	1,057,566	0.07
USD 319,000	Consensus Cloud Solutions 6.5% 15/10/2028*	287,120	0.02	USD 1,366,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	1,213,527	0.07
USD 3,390,000	CoreLogic 4.5% 1/5/2028	2,774,376	0.17	USD 290,000	Discover Financial Services 6.7% 29/11/2032	288,848	0.02
EUR 2,593,000	Coty 3.875% 15/4/2026	2,736,545	0.16	USD 372,000	Dream Finders Homes 8.25% 15/8/2028	377,513	0.02
USD 62,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	56,864	0.00	USD 1,545,000	DT Midstream 4.125% 15/6/2029	1,368,189	0.08
USD 860,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030*	857,593	0.05	USD 1,499,000	DT Midstream 4.375% 15/6/2031	1,294,977	0.08
USD 677,000	Covanta 4.875% 1/12/2029	582,880	0.03	USD 3,019,000	Dun & Bradstreet 5% 15/12/2029*	2,698,347	0.17
USD 237,000	Covanta 5% 1/9/2030	201,406	0.01	USD 624,000	Dycom Industries 4.5% 15/4/2029	558,181	0.03
USD 3,527,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	3,213,369	0.19	USD 6,269,000	Element Solutions 3.875% 1/9/2028	5,513,055	0.33
USD 3,201,000	Crescent Energy Finance 7.25% 1/5/2026	3,149,918	0.19	USD 321,000	Embecta 6.75% 15/2/2030	283,255	0.02
USD 922,000	Crescent Energy Finance 9.25% 15/2/2028	943,728	0.06	EUR 540,000	Emerald Debt Merger Sub 6.375% 15/12/2030	585,352	0.03
USD 220,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	213,717	0.01	EUR 661,000	Emerald Debt Merger Sub 6.375% 15/12/2030	717,310	0.04
USD 1,272,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	1,238,579	0.07	USD 8,817,000	Emerald Debt Merger Sub 6.625% 15/12/2030	8,676,474	0.52
USD 340,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	349,709	0.02	USD 1,695,000	Enact 6.5% 15/8/2025	1,681,058	0.10
USD 187,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	193,295	0.01	USD 167,000	Encompass Health 4.5% 1/2/2028	155,573	0.01
USD 525,000	Crocs 4.125% 15/8/2031	416,535	0.02	USD 937,000	Encompass Health 4.625% 1/4/2031	821,410	0.05
				USD 1,352,000	Encompass Health 4.75% 1/2/2030	1,234,468	0.08
				GBP 500,000	Encore Capital 4.25% 1/6/2028	488,844	0.03
				EUR 1,342,000	Encore Capital 4.875% 15/10/2025*	1,392,508	0.08

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 700,000	Encore Capital 5.375% 15/2/2026*	800,137	0.05	USD 1,036,000	Ford Motor Credit 5.113% 3/5/2029	953,225	0.06
	EnLink Midstream 5.375% 1/6/2029	1,039,983	0.06	USD 1,169,000	Ford Motor Credit 5.125% 16/6/2025	1,138,683	0.07
USD 1,088,000				EUR 714,000	Ford Motor Credit 6.125% 15/5/2028	795,466	0.05
USD 1,357,000	EnLink Midstream 5.625% 15/1/2028	1,314,232	0.08	GBP 1,633,000	Ford Motor Credit 6.86% 5/6/2026	2,020,608	0.12
USD 873,000	EnLink Midstream 6.5% 1/9/2030	877,171	0.05	USD 2,641,000	Ford Motor Credit 7.2% 10/6/2030	2,674,028	0.16
USD 356,000	EnLink Midstream Partners 4.15% 1/6/2025	342,177	0.02	USD 2,281,000	Ford Motor Credit 7.35% 6/3/2030	2,324,300	0.14
USD 193,000	EnLink Midstream Partners 4.85% 15/7/2026	185,459	0.01	USD 656,000	Fortrea 7.5% 1/7/2030	648,128	0.04
USD 252,000	EnLink Midstream Partners 5.45% 1/6/2047	209,404	0.01	USD 325,000	Foundation Building Materials 6% 1/3/2029	275,120	0.02
USD 413,000	EnLink Midstream Partners 5.6% 1/4/2044	347,664	0.02		Frontier Communications 5% 1/5/2028	1,444,357	0.08
	EnPro Industries 5.75% 15/10/2026	1,222,008	0.08	USD 1,685,000			
USD 1,252,000				USD 893,000	Frontier Communications 5.875% 15/10/2027	813,757	0.05
USD 214,000	Entegris 4.375% 15/4/2028	196,272	0.01	USD 4,847,000	Frontier Communications 8.75% 15/5/2030	4,705,455	0.28
USD 6,832,000	Entegris Escrow 4.75% 15/4/2029	6,349,642	0.39	USD 719,000	Garden Spinco 8.625% 20/7/2030	766,796	0.05
USD 372,000	Entegris Escrow 5.95% 15/6/2030	356,890	0.02	USD 218,000	Gartner 4.5% 1/7/2028	203,589	0.01
USD 334,000	EQM Midstream Partners 4.125% 1/12/2026	313,937	0.02	USD 1,715,000	Gates Global / Gates 6.25% 15/1/2026	1,703,653	0.10
USD 100,000	EQM Midstream Partners 4.5% 15/1/2029	90,824	0.01	USD 531,000	GCI 4.75% 15/10/2028	461,240	0.02
	EQM Midstream Partners 4.75% 15/1/2031	1,426,982	0.09	USD 356,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	350,997	0.02
USD 1,612,000				USD 254,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	247,855	0.02
USD 387,000	EQM Midstream Partners 6% 1/7/2025	383,657	0.03	USD 543,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	540,656	0.03
USD 1,039,000	EQM Midstream Partners 6.5% 1/7/2027	1,032,037	0.06	USD 1,362,000	Global Payments 5.4% 15/8/2032	1,333,457	0.08
USD 329,000	EQM Midstream Partners 7.5% 1/6/2030	337,785	0.02	USD 800,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	645,279	0.04
USD 1,143,000	Fair Isaac 4% 15/6/2028	1,046,010	0.06	USD 476,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	410,052	0.02
USD 223,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	192,547	0.01	USD 415,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	396,711	0.02
USD 254,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	210,190	0.01	USD 533,000	Goodyear Tire & Rubber 5% 15/7/2029	473,274	0.03
USD 4,179,000	First-Citizens Bank & Trust 6% 1/4/2036	3,731,412	0.22	USD 47,000	Goodyear Tire & Rubber 5.625% 30/4/2033	40,384	0.00
USD 2,256,000	Ford Motor 3.25% 12/2/2032	1,764,451	0.11	USD 543,000	Goodyear Tire & Rubber 9.5% 31/5/2025	555,189	0.03
USD 1,251,000	Ford Motor 6.1% 19/8/2032	1,194,012	0.07	USD 124,000	GrafTech Finance 4.625% 15/12/2028	97,336	0.01
USD 526,000	Ford Motor Credit 2.7% 10/8/2026	471,661	0.03	USD 1,166,000	GrafTech Global Enterprises 9.875% 15/12/2028*	1,131,463	0.07
GBP 936,000	Ford Motor Credit 2.748% 14/6/2024	1,143,064	0.07	EUR 400,000	Graphic Packaging International 2.625% 1/2/2029	383,125	0.02
USD 300,000	Ford Motor Credit 3.375% 13/11/2025	279,815	0.02	USD 220,000	Graphic Packaging International 3.5% 15/3/2028	196,306	0.01
USD 699,000	Ford Motor Credit 3.625% 17/6/2031	566,523	0.03	USD 227,000	Graphic Packaging International 4.75% 15/7/2027	215,884	0.01
USD 829,000	Ford Motor Credit 3.81% 9/1/2024	822,011	0.05	USD 513,000	Gray Television 5.875% 15/7/2026	469,945	0.03
USD 860,000	Ford Motor Credit 4.389% 8/1/2026	815,247	0.05	USD 308,000	Gray Television 7% 15/5/2027	276,847	0.02
GBP 2,034,000	Ford Motor Credit 4.535% 6/3/2025	2,465,930	0.15	USD 536,000	GTCR AP Finance 8% 15/5/2027	530,831	0.03
USD 200,000	Ford Motor Credit 4.687% 9/6/2025	192,933	0.01	USD 123,500	Gulfport Energy 8% 17/5/2026	125,530	0.01
USD 996,000	Ford Motor Credit 4.95% 28/5/2027	934,982	0.06	USD 1,464,000	GYP III 4.625% 1/5/2029	1,289,199	0.08

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 92,000	H&E Equipment Services 3.875% 15/12/2028	80,547	0.01	USD 661,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	613,810	0.04
USD 458,000	Hanesbrands 4.875% 15/5/2026*	428,938	0.03		Illuminate Buyer / Illuminate IV 9% 1/7/2028*	2,240,943	0.13
USD 1,102,000	Hanesbrands 9% 15/2/2031*	1,106,911	0.07	USD 2,418,000	Imola Merger 4.75% 15/5/2029	1,640,667	0.10
USD 767,000	HAT I / HAT II 3.375% 15/6/2026	688,902	0.04	USD 98,000	Ingevity 3.875% 1/11/2028	83,100	0.00
USD 369,000	HB Fuller 4.25% 15/10/2028	329,722	0.02	USD 311,000	Installed Building Products 5.75% 1/2/2028	292,338	0.02
USD 2,755,000	HealthEquity 4.5% 1/10/2029	2,445,093	0.14	EUR 200,000	IQVIA 1.75% 15/3/2026	201,833	0.01
USD 355,000	HEICO 5.35% 1/8/2033	352,025	0.02	EUR 100,000	IQVIA 2.25% 15/3/2029	93,344	0.01
USD 400,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	345,413	0.02	USD 722,000	IQVIA 5% 15/10/2026	698,717	0.04
USD 1,777,000	Herc 5.5% 15/7/2027	1,711,585	0.10	USD 655,000	IQVIA 5% 15/5/2027	629,778	0.04
USD 603,000	Hertz 4.625% 1/12/2026	544,373	0.03	USD 516,000	IQVIA 6.5% 15/5/2030	519,246	0.03
USD 325,000	Hertz 5% 1/12/2029	267,406	0.02	USD 465,000	IRB 7% 15/6/2025*	465,419	0.03
USD 620,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	575,732	0.04	USD 147,000	Iron Mountain 5.625% 15/7/2032	132,077	0.01
USD 94,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	87,334	0.01	USD 2,194,000	Iron Mountain 7% 15/2/2029	2,192,577	0.13
USD 132,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	127,196	0.01	USD 390,000	Iron Mountain Information Management Services 5% 15/7/2032	337,404	0.02
USD 13,000	Hilton Domestic Operating 3.625% 15/2/2032	10,813	0.00	USD 1,548,000	ITT 6.5% 1/8/2029	1,406,342	0.09
USD 550,000	Hilton Domestic Operating 3.75% 1/5/2029	485,460	0.03	USD 1,251,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,073,648	0.06
USD 1,147,000	Hilton Domestic Operating 4% 1/5/2031	994,722	0.06	USD 668,000	JELD-WEN 4.625% 15/12/2025	647,045	0.04
USD 509,000	Hilton Domestic Operating 4.875% 15/1/2030	475,145	0.03	USD 133,000	K Hovnanian Enterprises 7.75% 15/2/2026	131,758	0.01
USD 61,000	Hilton Domestic Operating 5.375% 1/5/2025	60,626	0.00	USD 1,459,000	Kaiser Aluminum 4.5% 1/6/2031	1,178,904	0.07
USD 369,000	Hilton Domestic Operating 5.75% 1/5/2028	362,357	0.02	USD 1,458,000	Kaiser Aluminum 4.625% 1/3/2028*	1,286,090	0.08
USD 183,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	176,741	0.01	USD 255,000	KB Home 7.25% 15/7/2030	257,180	0.02
USD 4,426,000	Home Point Capital 5% 1/2/2026	4,149,815	0.25	USD 370,000	Ken Garff Automotive 4.875% 15/9/2028	322,257	0.02
USD 608,000	Howard Hughes 4.125% 1/2/2029	500,676	0.03	USD 1,575,000	Kinetik 5.875% 15/6/2030	1,524,844	0.09
USD 296,000	Howard Hughes 4.375% 1/2/2031	235,619	0.01	USD 1,208,000	Kobe US Midco 2 9.25% 1/11/2026	883,350	0.05
USD 243,000	Howard Hughes 5.375% 1/8/2028	219,447	0.01	USD 476,000	Kontoor Brands 4.125% 15/11/2029	404,233	0.02
USD 876,000	Howard Midstream Energy Partners 8.875% 15/7/2028	901,185	0.05	USD 847,000	Korn Ferry 4.625% 15/12/2027	788,593	0.05
USD 17,000	Howmet Aerospace 5.125% 1/10/2024	16,841	0.00	EUR 1,984,000	Kronos International 3.75% 15/9/2025*	1,961,839	0.12
USD 3,360,000	HUB International 7% 1/5/2026	3,357,731	0.20	USD 889,000	LABL 5.875% 1/11/2028	805,562	0.05
USD 5,428,000	HUB International 7.25% 15/6/2030	5,501,554	0.33	USD 1,658,000	LABL 9.5% 1/11/2028	1,708,803	0.10
USD 306,000	Hughes Satellite Systems 5.25% 1/8/2026	279,379	0.02	USD 476,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	430,990	0.03
USD 1,327,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029*	1,050,287	0.07	USD 280,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	235,608	0.01
USD 506,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	489,610	0.03	USD 155,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	149,350	0.01
USD 2,503,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	2,194,063	0.13	USD 1,335,000	Lamb Weston 4.125% 31/1/2030	1,177,031	0.07
				USD 1,090,000	Lamb Weston 4.375% 31/1/2032	944,159	0.06
				USD 59,000	Lamb Weston 4.875% 15/5/2028	55,808	0.00
				USD 1,320,000	LCM Investments II 4.875% 1/5/2029	1,146,778	0.07
				USD 840,000	LCM Investments II 8.25% 1/8/2031	841,201	0.05

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

[642] BlackRock Global Funds (BGF)

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 622,000	Legacy LifePoint Health 4.375% 15/2/2027	538,030	0.03	USD 318,000	Match II 4.625% 1/6/2028	293,272	0.02
EUR 3,175,926	Lehman Brothers 4.75% 16/1/2014***	17,918	0.00	USD 27,000	Match II 5.625% 15/2/2029	25,481	0.00
EUR 537,204	Lehman Brothers 5.375% 17/10/2012***	3,031	0.00	USD 796,000	Mattel 5.45% 1/11/2041	686,232	0.04
EUR 1,070,216	Lehman Brothers 6.375% 10/5/2011***	6,038	0.00	USD 896,000	Mattel 6.2% 1/10/2040	837,839	0.05
USD 3,170,000	Level 3 Financing 3.4% 1/3/2027	2,902,329	0.17	USD 10,265,000	Mauser Packaging Solutions 7.875% 15/8/2026	10,096,973	0.61
USD 326,000	Level 3 Financing 3.625% 15/1/2029	194,375	0.01		Mauser Packaging Solutions 9.25% 15/4/2027	281,475	0.01
USD 3,429,000	Level 3 Financing 4.625% 15/9/2027	2,583,033	0.15	USD 3,478,000	McAfee 7.375% 15/2/2030	3,046,666	0.19
USD 4,202,000	Level 3 Financing 10.5% 15/5/2030	4,270,726	0.26	USD 1,926,000	Medline Borrower 3.875% 1/4/2029	1,678,449	0.10
USD 505,000	Levi Strauss 3.5% 1/3/2031	409,599	0.02	USD 4,990,000	Medline Borrower 5.25% 1/10/2029	4,443,416	0.26
EUR 2,778,000	Liberty Mutual 3.625% 23/5/2059	2,876,962	0.17	USD 1,934,000	MercadoLibre 2.375% 14/1/2026†	1,769,349	0.11
USD 1,334,000	Life Time 5.75% 15/1/2026	1,302,189	0.08	USD 4,222,000	MercadoLibre 3.125% 14/1/2031	3,359,234	0.20
USD 1,078,000	Life Time 8% 15/4/2026	1,076,868	0.07	USD 676,000	Metis Merger Sub 6.5% 15/5/2029†	588,488	0.03
USD 1,144,000	LifePoint Health 9.875% 15/8/2030	1,129,239	0.07	USD 205,000	MGIC Investment 5.25% 15/8/2028	195,659	0.01
USD 440,000	Light & Wonder International 7% 15/5/2028	439,235	0.03	USD 831,000	MGM Resorts International 5.75% 15/6/2025	820,977	0.05
USD 373,000	Light & Wonder International 7.25% 15/11/2029	373,802	0.02	USD 2,104,000	MicroStrategy 6.125% 15/6/2028	1,884,912	0.11
USD 619,000	Light & Wonder International 7.5% 1/9/2031	627,590	0.04	USD 453,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	427,958	0.03
USD 1,247,000	Lindblad Expeditions 6.75% 15/2/2027	1,209,104	0.07	USD 640,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	557,391	0.03
USD 854,000	Lindblad Expeditions 9% 15/5/2028	878,305	0.05	USD 1,088,003	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	1,085,029	0.07
USD 1,093,000	Lions Gate Capital 5.5% 15/4/2029	661,543	0.04	USD 717,000	Minerals Technologies 5% 1/7/2028	655,886	0.04
USD 544,000	Lithia Motors 3.875% 1/6/2029	467,651	0.03	USD 1,171,000	ModivCare 5.875% 15/11/2025	1,112,286	0.07
USD 1,228,000	Live Nation Entertainment 3.75% 15/1/2028	1,096,430	0.07	USD 278,000	Molina Healthcare 3.875% 15/11/2030	237,780	0.01
USD 1,484,000	Live Nation Entertainment 4.75% 15/10/2027	1,378,393	0.09	USD 850,000	Molina Healthcare 3.875% 15/5/2032	705,207	0.04
USD 113,000	Live Nation Entertainment 4.875% 1/11/2024	111,077	0.01	USD 517,000	Molina Healthcare 4.375% 15/6/2028	476,061	0.03
USD 60,000	Live Nation Entertainment 5.625% 15/3/2026	58,248	0.00	GBP 1,042,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026	1,038,016	0.06
USD 3,824,000	Live Nation Entertainment 6.5% 15/5/2027	3,829,331	0.23	GBP 351,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	430,460	0.03
USD 624,000	LSF11 A5 HoldCo 6.625% 15/10/2029	521,052	0.03	USD 3,471,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	2,252,502	0.13
USD 1,556,000	Lumen Technologies 4% 15/2/2027	973,970	0.06	USD 764,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	553,484	0.03
USD 1,487,000	Madison IAQ 5.875% 30/6/2029	1,252,750	0.07	USD 67,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	57,021	0.00
USD 122,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	118,361	0.01	USD 469,000	MSCI 3.25% 15/8/2033	377,671	0.02
USD 70,000	MasTec 4.5% 15/8/2028	63,866	0.00	USD 301,000	Mueller Water Products 4% 15/6/2029	265,902	0.02
USD 885,000	Matador Resources 5.875% 15/9/2026	863,702	0.05	USD 20,000	Murphy Oil 5.75% 15/8/2025	19,809	0.00
USD 949,000	Matador Resources 6.875% 15/4/2028	950,155	0.06	USD 245,000	Murphy Oil 5.875% 1/12/2027	241,051	0.01
USD 755,000	Match II 3.625% 1/10/2031	614,117	0.04	USD 84,000	Murphy Oil 5.875% 1/12/2042	70,854	0.00
USD 97,000	Match II 4.125% 1/8/2030	83,290	0.00	USD 1,731,000	Nabors Industries 5.75% 1/2/2025	1,699,141	0.10

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,213,000	Nabors Industries 7.375% 15/5/2027	1,187,224	0.07	USD 2,270,000	Olympus Water US 9.75% 15/11/2028	2,288,709	0.14
USD 565,000	Nationstar Mortgage 5.125% 15/12/2030	477,322	0.03	USD 296,000	OneMain Finance 3.5% 15/1/2027	256,720	0.02
USD 54,000	Nationstar Mortgage 5.75% 15/11/2031	46,363	0.00	USD 1,010,000	OneMain Finance 4% 15/9/2030	787,613	0.05
USD 576,000	Nationstar Mortgage 6% 15/1/2027	549,164	0.03	USD 520,000	OneMain Finance 5.375% 15/11/2029	452,368	0.03
USD 345,000	Navient 5.5% 15/3/2029	295,323	0.02	USD 828,000	OneMain Finance 6.625% 15/1/2028	775,954	0.04
USD 263,000	Navient 5.875% 25/10/2024*	259,343	0.02	USD 768,000	OneMain Finance 6.875% 15/3/2025	764,971	0.05
USD 674,000	Navient 6.125% 25/3/2024	671,340	0.04	USD 1,315,000	OneMain Finance 7.125% 15/3/2026	1,296,196	0.08
USD 517,000	Navient 9.375% 25/7/2030	518,494	0.03	USD 181,000	OneMain Finance 9% 15/1/2029	183,566	0.01
USD 527,000	NCR 5% 1/10/2028	483,990	0.03	USD 356,000	Option Care Health 4.375% 31/10/2029	313,591	0.02
USD 76,000	NCR 5.125% 15/4/2029	69,118	0.00	EUR 1,168,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	1,127,632	0.07
USD 356,000	NCR 6.125% 1/9/2029	366,574	0.02	USD 1,478,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,337,909	0.08
USD 1,025,000	Neptune Bidco US 9.29% 15/4/2029	955,723	0.06	USD 1,616,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,378,304	0.08
USD 1,036,000	NESCO II 5.5% 15/4/2029	941,740	0.06	USD 556,000	OT Merger 7.875% 15/10/2029	368,453	0.02
USD 510,000	New Enterprise Stone & Lime 5.25% 15/7/2028	471,009	0.03	USD 1,691,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,388,766	0.09
USD 444,000	New Enterprise Stone & Lime 9.75% 15/7/2028	440,578	0.03	USD 195,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	158,681	0.01
USD 1,000,000	New Fortress Energy 6.5% 30/9/2026	930,024	0.06	USD 1,912,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,732,368	0.10
USD 3,684,000	New Fortress Energy 6.75% 15/9/2025	3,564,805	0.21	USD 132,000	Owens-Brockway Glass Container 6.625% 13/5/2027	130,781	0.01
USD 744,000	NextEra Energy Operating Partners 4.25% 15/7/2024	730,722	0.04	USD 791,000	Owens-Brockway Glass Container 7.25% 15/5/2031	795,310	0.05
USD 4,000	NextEra Energy Operating Partners 4.25% 15/9/2024	3,842	0.00	USD 830,000	Pacific Gas and Electric 6.1% 15/1/2029	819,983	0.05
USD 2,164,000	NFP 4.875% 15/8/2028	1,933,990	0.12	USD 1,215,000	Pacific Gas and Electric 6.4% 15/6/2033	1,202,565	0.07
USD 6,970,000	NFP 6.875% 15/8/2028	6,141,846	0.37	USD 256,000	Pacific Gas and Electric 6.75% 15/1/2053	248,864	0.02
USD 384,000	NFP 7.5% 1/10/2030	373,602	0.02	USD 850,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	776,158	0.05
USD 1,082,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	1,075,131	0.06	USD 433,000	PBF / PBF Finance 7.875% 15/9/2030	432,344	0.03
USD 292,000	Nine Energy Service 13% 1/2/2028	265,275	0.02	USD 114,000	PDC Energy 5.75% 15/5/2026	113,929	0.01
USD 200,000	Nissan Motor Acceptance 2.45% 15/9/2028	162,835	0.01	USD 483,000	Penske Automotive 3.5% 1/9/2025	461,328	0.03
USD 1,075,000	Noble Finance II 8% 15/4/2030*	1,112,784	0.07	USD 250,000	Periama 5.95% 19/4/2026	238,440	0.01
USD 770,000	Northern Trust 6.125% 2/11/2032	785,493	0.05	USD 128,000	Permian Resources Operating 5.375% 15/1/2026	124,019	0.01
USD 1,179,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,029,060	0.06	USD 2,177,000	Permian Resources Operating 5.875% 1/7/2029	2,106,801	0.13
USD 2,881,000	Novelis 3.25% 15/11/2026	2,614,783	0.16	USD 635,000	Permian Resources Operating 6.875% 1/4/2027	631,473	0.04
USD 2,052,000	Novelis 3.875% 15/8/2031	1,701,215	0.10	USD 1,834,000	Permian Resources Operating 7.75% 15/2/2026	1,854,687	0.12
USD 2,523,000	Novelis 4.75% 30/1/2030	2,263,656	0.14	USD 373,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	335,027	0.02
USD 620,000	NRG Energy 7% 15/3/2033	612,547	0.04	USD 2,034,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	1,944,383	0.12
USD 1,761,000	NuStar Logistics 5.75% 1/10/2025	1,728,009	0.10	USD 44,000	Post 4.5% 15/9/2031	37,843	0.00
USD 324,000	NuStar Logistics 6% 1/6/2026	318,021	0.02				
USD 81,000	NuStar Logistics 6.375% 1/10/2030	78,040	0.01				
USD 873,000	Occidental Petroleum 6.2% 15/3/2040	860,686	0.05				
USD 102,000	Occidental Petroleum 6.45% 15/9/2036	104,089	0.01				
EUR 2,099,000	Olympus Water US 9.625% 15/11/2028*	2,281,228	0.14				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 24,000	Post 4.625% 15/4/2030	21,283	0.00	USD 1,235,000	Sabre GLBL 7.375% 1/9/2025	1,215,130	0.08
USD 351,000	Post 5.5% 15/12/2029	325,913	0.02	USD 150,000	Sabre GLBL 9.25% 15/4/2025	147,918	0.01
USD 5,000	Post 5.75% 1/3/2027	4,893	0.00	USD 508,000	Sasol Financing USA 4.375% 18/9/2026	455,247	0.03
USD 1,487,000	PRA Health Sciences 2.875% 15/7/2026	1,353,830	0.08	USD 1,402,000	Sasol Financing USA 5.5% 18/3/2031	1,124,320	0.07
USD 531,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	415,014	0.03	USD 2,128,000	Sasol Financing USA 5.875% 27/3/2024*	2,105,347	0.13
USD 511,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	385,754	0.02	USD 1,080,000	Sasol Financing USA 8.75% 3/5/2029*	1,059,750	0.06
USD 170,000	Presidio 4.875% 1/2/2027	158,991	0.01	USD 2,263,000	SBA Communications 3.125% 1/2/2029	1,936,031	0.12
USD 350,000	Prestige Brands 3.75% 1/4/2031	289,940	0.02	USD 2,107,000	SBA Communications 3.875% 15/2/2027	1,950,937	0.12
USD 428,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	420,566	0.02	USD 375,000	Science Applications International 4.875% 1/4/2028	345,620	0.02
USD 1,974,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	1,887,712	0.11	USD 394,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	347,666	0.02
USD 244,000	PTC 3.625% 15/2/2025	236,007	0.01	EUR 499,000	SCIL IV / SCIL USA 8.1% 1/11/2026	540,816	0.03
USD 67,000	PTC 4% 15/2/2028	61,475	0.00	EUR 1,102,000	SCIL IV / SCIL USA 9.5% 15/7/2028	1,216,897	0.07
USD 1,501,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,172,573	0.07	USD 160,000	Scotts Miracle-Gro 4% 1/4/2031	126,750	0.01
USD 3,384,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	1,831,117	0.11	USD 122,000	Scotts Miracle-Gro 4.375% 1/2/2032	95,906	0.01
USD 757,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	710,348	0.04	USD 191,000	Sealed Air 5% 15/4/2029	177,098	0.01
USD 29,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	20,418	0.00	USD 82,000	Sealed Air 5.125% 1/12/2024*	80,948	0.00
USD 45,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	32,619	0.00	USD 632,000	Sealed Air/Sealed Air US 6.125% 1/2/2028	624,159	0.04
USD 2,100,000	Regal Rexnord 6.05% 15/4/2028	2,078,905	0.12	USD 1,226,000	Sensata Technologies 4.375% 15/2/2030	1,085,229	0.07
USD 685,000	Regal Rexnord 6.3% 15/2/2030	681,894	0.04	USD 246,000	Service International 3.375% 15/8/2030	204,807	0.01
USD 715,000	Regal Rexnord 6.4% 15/4/2033	708,641	0.04	USD 1,603,000	Service International 4% 15/5/2031	1,360,578	0.08
USD 284,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	264,911	0.02	USD 97,000	Service International 5.125% 1/6/2029	91,544	0.01
USD 217,000	Resideo Funding 4% 1/9/2029	181,674	0.01	USD 2,265,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	2,119,859	0.13
USD 1,539,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,347,751	0.08	USD 2,328,000	SierraCol Energy Andina 6% 15/6/2028	1,759,176	0.11
USD 1,206,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,119,738	0.07	USD 774,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	643,205	0.04
USD 1,116,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	1,122,584	0.07	USD 2,693,000	Sinclair Television 4.125% 1/12/2030	1,737,505	0.10
USD 260,000	Ritchie Bros 6.75% 15/3/2028	262,100	0.02	USD 865,000	Sirius XM Radio 3.125% 1/9/2026	776,957	0.05
USD 616,000	RLJ Lodging Trust 3.75% 1/7/2026	564,964	0.03	USD 2,529,000	Sirius XM Radio 5% 1/8/2027	2,335,304	0.14
USD 460,000	RLJ Lodging Trust 4% 15/9/2029	385,227	0.02	USD 2,160,000	Six Flags Entertainment 7.25% 15/5/2031	2,076,896	0.13
USD 1,084,000	Rockcliff Energy II 5.5% 15/10/2029	999,408	0.06	USD 1,259,000	Six Flags Theme Parks 7% 1/7/2025	1,259,815	0.08
USD 3,980,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,541,205	0.21	USD 813,000	SLM 3.125% 2/11/2026	724,342	0.04
USD 159,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	128,977	0.01	USD 1,421,000	SM Energy 5.625% 1/6/2025	1,399,626	0.08
USD 337,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	266,505	0.02	USD 640,000	SM Energy 6.5% 15/7/2028	624,576	0.04
USD 218,000	Rockies Express Pipeline 4.95% 15/7/2029	199,968	0.01	USD 89,000	SM Energy 6.625% 15/1/2027	88,343	0.01
USD 695,000	Ryan Specialty 4.375% 1/2/2030	622,415	0.04	USD 690,000	SM Energy 6.75% 15/9/2026	686,847	0.04

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,662,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,555,223	0.16	USD 120,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	107,628	0.01
USD 3,679,000	Sotheby's 7.375% 15/10/2027*	3,350,758	0.20	USD 553,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	488,714	0.03
USD 2,033,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,572,369	0.09	USD 47,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.5% 1/10/2025	47,116	0.00
USD 4,000	Southwestern Energy 4.75% 1/2/2032	3,552	0.00	USD 369,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	318,707	0.02
USD 1,860,000	Southwestern Energy 5.375% 1/2/2029	1,767,495	0.10	USD 78,000	Taylor Morrison Communities 5.125% 1/8/2030	71,657	0.00
USD 55,000	Southwestern Energy 5.7% 23/1/2025	54,467	0.00	USD 906,000	Taylor Morrison Communities 5.875% 15/6/2027	891,096	0.05
USD 595,000	Spectrum Brands 5% 1/10/2029	544,631	0.03	USD 151,000	TEGNA 4.75% 15/3/2026	144,001	0.01
USD 2,383,000	SRS Distribution 4.625% 1/7/2028	2,125,651	0.12	USD 127,000	Teleflex 4.625% 15/11/2027	119,230	0.01
USD 2,261,000	SRS Distribution 6% 1/12/2029	1,935,574	0.12	USD 335,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	329,643	0.02
USD 1,880,000	SRS Distribution 6.125% 1/7/2029	1,635,708	0.10	USD 677,000	Tempur Sealy International 3.875% 15/10/2031	545,080	0.03
USD 3,245,000	SS&C Technologies 5.5% 30/9/2027	3,130,212	0.19	USD 261,000	Tempur Sealy International 4% 15/4/2029*	225,113	0.01
USD 441,000	Stagwell Global 5.625% 15/8/2029	368,916	0.02	USD 147,000	Tenet Healthcare 4.625% 15/6/2028	135,474	0.01
EUR 317,000	Standard Industries 2.25% 21/11/2026	304,832	0.02	USD 1,606,000	Tenet Healthcare 4.875% 1/1/2026	1,558,069	0.09
USD 373,000	Standard Industries 3.375% 15/1/2031	296,652	0.02	USD 503,000	Tenet Healthcare 5.125% 1/11/2027	479,514	0.03
USD 1,389,000	Standard Industries 4.375% 15/7/2030	1,183,983	0.07	USD 361,000	Tenet Healthcare 6.125% 1/10/2028	347,883	0.02
USD 143,000	Standard Industries 4.75% 15/1/2028	131,828	0.01	USD 739,000	Tenet Healthcare 6.125% 15/6/2030	716,648	0.04
USD 476,000	Standard Industries 5% 15/2/2027	452,842	0.03	USD 752,000	Tenet Healthcare 6.25% 1/2/2027	741,819	0.04
USD 753,000	Staples 7.5% 15/4/2026	624,770	0.04	USD 4,039,000	Tenet Healthcare 6.75% 15/5/2031	4,029,815	0.24
USD 157,000	Starwood Property Trust 4.375% 15/1/2027	140,842	0.01	USD 594,000	Tenneco 8% 17/11/2028	488,779	0.03
USD 656,000	Starwood Property Trust 5.5% 1/11/2023	653,853	0.04	USD 2,219,000	Terex 5% 15/5/2029	2,039,427	0.12
USD 463,000	Station Casinos 4.5% 15/2/2028	414,365	0.03	USD 272,000	Titan International 7% 30/4/2028	259,262	0.02
USD 686,000	Station Casinos 4.625% 1/12/2031	563,001	0.03	USD 5,491,000	TK Elevator US Newco 5.25% 15/7/2027	5,173,255	0.31
USD 157,000	Stericycle 3.875% 15/1/2029	137,118	0.01	USD 37,000	Tri Pointe Homes 5.25% 1/6/2027	35,279	0.00
USD 3,533,000	Stillwater Mining 4.5% 16/11/2029	2,794,126	0.17	USD 163,000	Tri Pointe Homes 5.7% 15/6/2028	154,240	0.01
USD 401,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	343,372	0.02	USD 361,000	Trident TPI 12.75% 31/12/2028	375,979	0.02
USD 162,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	150,659	0.01	USD 3,630,000	Triumph 9% 15/3/2028	3,643,874	0.22
USD 56,000	Sunoco / Sunoco Finance 6% 15/4/2027	55,462	0.00	USD 524,000	TTMT Escrow Issuer 8.625% 30/9/2027	540,686	0.03
USD 886,000	Surgery Center 6.75% 1/7/2025*	886,040	0.05	USD 480,000	Twilio 3.625% 15/3/2029	412,623	0.02
USD 1,404,000	Surgery Center 10% 15/4/2027	1,429,904	0.09	USD 1,845,000	Twilio 3.875% 15/3/2031	1,551,842	0.09
USD 1,642,000	SWF Escrow Issuer 6.5% 1/10/2029	1,059,534	0.06	USD 1,647,000	Uber Technologies 0% 15/12/2025	1,541,829	0.09
USD 1,154,000	Synaptics 4% 15/6/2029	978,270	0.06	USD 2,972,000	Uber Technologies 4.5% 15/8/2029	2,728,442	0.17
USD 460,000	Talen Energy Supply 8.625% 1/6/2030	478,994	0.03	USD 501,000	Uber Technologies 6.25% 15/1/2028	496,494	0.03
USD 121,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	112,223	0.01	USD 1,062,000	Uber Technologies 7.5% 15/5/2025	1,072,425	0.06
USD 175,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	167,469	0.01	USD 2,775,000	Uber Technologies 7.5% 15/9/2027	2,828,652	0.17

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,025,000	Uber Technologies 8% 1/11/2026	2,063,341	0.12	USD 365,000	VICI Properties / VICI Note 4.5% 15/1/2028	339,043	0.02
EUR 1,422,000	UGI International 2.5% 1/12/2029*	1,206,973	0.07	USD 2,004,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,809,908	0.11
USD 1,977,000	United Airlines 4.375% 15/4/2026	1,862,632	0.11	USD 951,000	Wabash National 4.5% 15/10/2028	807,211	0.05
USD 1,893,000	United Airlines 4.625% 15/4/2029	1,685,560	0.10	USD 1,740,000	Warnermedia 5.141% 15/3/2052	1,389,401	0.08
USD 1,603,975	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	1,601,884	0.09	USD 1,102,000	Warnermedia 5.391% 15/3/2062	875,460	0.05
USD 132,533	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	127,563	0.01	USD 4,036,000	Waste Pro USA 5.5% 15/2/2026	3,808,491	0.23
USD 265,000	United Natural Foods 6.75% 15/10/2028	220,885	0.02	USD 1,108,000	Wells Fargo 5.557% 25/7/2034	1,094,396	0.07
USD 5,943,000	United Rentals North America 6% 15/12/2029	5,913,391	0.36	USD 1,838,000	WESCO Distribution 7.125% 15/6/2025	1,847,550	0.11
USD 3,295,000	United States Treasury Bill 0% 21/11/2023	3,255,781	0.20	USD 1,807,000	WESCO Distribution 7.25% 15/6/2028	1,834,351	0.11
USD 2,494,000	Uniti Group / Unifi Finance / CSL Capital 10.5% 15/2/2028	2,485,777	0.15	USD 2,090,000	Western Midstream Operating 5.25% 1/2/2050	1,696,662	0.10
USD 46,000	Univision Communications 5.125% 15/2/2025*	45,257	0.00	USD 851,000	Western Midstream Operating 5.3% 1/3/2048	698,060	0.04
USD 94,000	Univision Communications 6.625% 1/6/2027	91,280	0.01	USD 677,000	Western Midstream Operating 5.45% 1/4/2044	569,008	0.03
USD 676,000	Univision Communications 7.375% 30/6/2030*	657,049	0.04	USD 150,000	Western Midstream Operating 5.5% 15/8/2048	124,434	0.01
USD 1,127,000	Univision Communications 8% 15/8/2028	1,128,666	0.07	USD 6,075,000	White Cap Buyer 6.875% 15/10/2028	5,574,754	0.34
USD 144,000	US Foods 4.625% 1/6/2030	128,066	0.01	USD 869,000	White Cap Parent 8.25% 15/3/2026	852,069	0.05
USD 1,936,000	US Foods 4.75% 15/2/2029	1,766,465	0.11	USD 952,000	Williams Scotsman International 4.625% 15/8/2028	866,446	0.05
USD 376,000	US Foods 6.25% 15/4/2025	377,070	0.02	USD 752,000	Williams Scotsman International 6.125% 15/6/2025	745,749	0.04
USD 2,081,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	2,061,055	0.12	USD 1,343,000	WR Grace 4.875% 15/6/2027	1,254,215	0.08
USD 2,082,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,032,079	0.12	USD 4,003,000	WR Grace 5.625% 15/8/2029	3,368,805	0.20
USD 393,000	Vail Resorts 6.25% 15/5/2025	392,097	0.02	USD 561,000	WR Grace 7.375% 1/3/2031	554,389	0.03
USD 2,590,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	2,242,527	0.14	USD 156,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	142,831	0.01
USD 2,342,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,903,542	0.11	USD 1,001,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	947,235	0.06
USD 2,049,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	1,740,035	0.10	USD 3,135,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,809,726	0.17
USD 4,490,000	Venture Global LNG 8.125% 1/6/2028	4,525,350	0.27	USD 1,167,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	1,146,322	0.07
USD 6,872,000	Venture Global LNG 8.375% 1/6/2031	6,933,951	0.42	USD 280,000	XPO Escrow Sub 7.5% 15/11/2027	284,992	0.02
USD 2,180,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,789,792	0.11	USD 12,087,000	Zayo 4% 1/3/2027*	9,089,515	0.55
USD 6,875,000	Verscend Escrow 9.75% 15/8/2026	6,837,892	0.41	USD 3,284,000	Zayo 6.125% 1/3/2028	2,136,348	0.13
USD 2,899,000	Vertiv 4.125% 15/11/2028	2,605,542	0.16	USD 2,937,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	2,499,303	0.15
USD 840,000	Viavi Solutions 3.75% 1/10/2029	700,552	0.04			843,902,404	50.74
USD 732,000	VICI Properties 4.95% 15/2/2030	689,204	0.04	Total Bonds		1,594,204,633	95.81
USD 818,000	VICI Properties 5.625% 15/5/2052	720,640	0.04	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		1,602,945,960	96.33
USD 174,000	VICI Properties / VICI Note 3.875% 15/2/2029	153,163	0.01				
USD 857,000	VICI Properties / VICI Note 4.125% 15/8/2030	750,722	0.04				

*All or a portion of this security represents a security on loan.

Global High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Other Transferable Securities				India			
				USD 386,831	Videocon Industries 2.8% 31/12/2020 ^{**,***}	-	0.00
COMMON / PREFERRED STOCKS (SHARES)				United States			
Luxembourg				USD 100,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014 ^{**,***}	-	0.00
45,081	ADLER ^{**}	24,455	0.00	EUR 13,830,000	WinStar Communications 12.75% 15/4/2010 ^{**,***}	-	0.00
United Kingdom						-	0.00
6,177	New Topco ^{**}	-	0.00			-	0.00
United States						-	0.00
881	Alliant ^{**}	835,268	0.05			-	0.00
130,287	AMP PIPE ^{**}	465,125	0.03			-	0.00
568	Verscend Intermediate ^{**}	744,863	0.05			-	0.00
		2,045,256	0.13			-	0.00
Total Common/Preferred Stocks (Shares)						2,069,711	0.13
BONDS				Bermuda			
				USD 2,830,186	DGL2 8.25% 30/9/2022 ^{**,***}	-	0.00

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

^{***}This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	12,769	USD	13,985	Citigroup	20/9/2023	(120)
EUR	260,699	USD	286,511	JP Morgan	5/9/2023	(3,653)
EUR	2,418,000	USD	2,656,567	HSBC Bank	5/9/2023	(33,043)
EUR	950,653	USD	1,027,908	Citigroup	5/9/2023	3,548
USD	951,170	EUR	882,000	RBS	20/9/2023	(6,492)
USD	602,488	GBP	468,000	Morgan Stanley	5/9/2023	9,225
USD	57,400,059	GBP	44,588,000	Citibank	5/9/2023	877,823
USD	9,117,646	EUR	8,258,000	Deutsche Bank	5/9/2023	157,735
USD	1,239,940	GBP	963,545	JP Morgan	5/9/2023	18,496
USD	334,685,222	EUR	303,158,226	JP Morgan	5/9/2023	5,759,224
USD	127,996	GBP	100,000	BNY Mellon	5/9/2023	1,230
USD	1,854,055	EUR	1,692,000	Barclays	5/9/2023	18,239
USD	3,352,543	EUR	3,063,000	HSBC Bank	5/9/2023	29,196
USD	1,911,887	GBP	1,501,000	Citigroup	5/9/2023	9,135
USD	762,564	GBP	601,000	HSBC Bank	5/9/2023	703
USD	262,930	EUR	240,000	Bank of America	5/9/2023	2,531
USD	182,088	GBP	143,000	BNP Paribas	5/9/2023	813
USD	416,034	GBP	328,000	State Street	5/9/2023	243
USD	1,463,176	EUR	1,341,000	Citigroup	5/9/2023	8,195
USD	1,456,080	GBP	1,148,000	Morgan Stanley	3/10/2023	626
USD	59,955,943	GBP	47,272,000	HSBC Bank	3/10/2023	23,686
USD	342,648,011	EUR	312,816,000	JP Morgan	3/10/2023	2,783,093
Net unrealised appreciation						9,660,433
AUD Hedged Share Class						
AUD	40,805,020	USD	26,575,932	BNY Mellon	15/9/2023	(133,656)
USD	118,355	AUD	183,141	BNY Mellon	15/9/2023	(322)
Net unrealised depreciation						(133,978)
CAD Hedged Share Class						
CAD	7,766	USD	5,775	BNY Mellon	15/9/2023	(34)
Net unrealised depreciation						(34)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CHF Hedged Share Class						
CHF	4,063	USD	4,652	BNY Mellon	15/9/2023	(46)
USD	33	CHF	29	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(46)
CNH Hedged Share Class						
CNY	3,108,114	USD	430,749	BNY Mellon	15/9/2023	(3,293)
USD	2,990	CNY	21,820	BNY Mellon	15/9/2023	(10)
Net unrealised depreciation						(3,303)
EUR Hedged Share Class						
EUR	413,157,021	USD	453,301,285	BNY Mellon	15/9/2023	(4,807,194)
USD	3,812,230	EUR	3,495,563	BNY Mellon	15/9/2023	17,707
Net unrealised depreciation						(4,789,487)
GBP Hedged Share Class						
GBP	27,048,698	USD	34,416,093	BNY Mellon	15/9/2023	(126,090)
USD	531,951	GBP	417,949	BNY Mellon	15/9/2023	2,112
Net unrealised depreciation						(123,978)
HKD Hedged Share Class						
HKD	62,123,680	USD	7,959,511	BNY Mellon	15/9/2023	(34,310)
USD	150,757	HKD	1,178,718	BNY Mellon	15/9/2023	387
Net unrealised depreciation						(33,923)
PLN Hedged Share Class						
PLN	32,900,450	USD	8,100,728	BNY Mellon	15/9/2023	(118,333)
USD	67,144	PLN	276,779	BNY Mellon	15/9/2023	(9)
Net unrealised depreciation						(118,342)
SEK Hedged Share Class						
SEK	34,126,068	USD	3,193,707	BNY Mellon	15/9/2023	(63,791)
USD	29,907	SEK	326,826	BNY Mellon	15/9/2023	(68)
Net unrealised depreciation						(63,859)
SGD Hedged Share Class						
SGD	8,143,649	USD	6,050,099	BNY Mellon	15/9/2023	(22,395)
USD	30,991	SGD	41,999	BNY Mellon	15/9/2023	(95)
Net unrealised depreciation						(22,490)
ZAR Hedged Share Class						
USD	162,495	ZAR	3,093,470	BNY Mellon	15/9/2023	(1,982)
ZAR	220,317,540	USD	11,681,656	BNY Mellon	15/9/2023	32,276
Net unrealised appreciation						30,294
Total net unrealised appreciation (USD underlying exposure - USD 1,363,226,952)						4,401,287

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(25)	USD	US Ultra Bond (CBT)	December 2023	3,236,719	(43,272)
67	USD	US Treasury 5 Year Note (CBT)	December 2023	7,155,914	44,295
Total				10,392,633	1,023

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (568,528)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Barclays	20/12/2026	(6,667)	17,335

Global High Yield Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (840,000)	Fund provides default protection on Tkagr; and receives Fixed 1%	Bank of America	20/12/2023	27,678	1,747
CDS	EUR (680,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/12/2026	49,349	20,734
CDS	EUR (868,735)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	823	(215,439)
CDS	EUR (764,014)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	82,028	(34,869)
CDS	EUR (872,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/6/2026	63,480	39,378
CDS	EUR (552,624)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Credit Suisse	20/12/2026	(7,835)	16,850
CDS	EUR (1,080,000)	Fund provides default protection on Ladbrokes Finance; and receives Fixed 1%	Credit Suisse	20/12/2026	57,666	(15,899)
CDS	EUR (860,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	61,458	101,714
CDS	EUR (862,080)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Credit Suisse	20/12/2027	1,876	(213,789)
CDS	EUR (775,447)	Fund provides default protection on Elevator Holdcogmbh; and receives Fixed 5%	Goldman Sachs	20/12/2026	(126)	33,068
CDS	EUR 737,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	Goldman Sachs	20/6/2028	1,700	157,653
CDS	EUR 737,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	HSBC Bank	20/6/2028	(507)	157,653
CDS	EUR (520,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/12/2026	8,990	57,262
CDS	EUR (1,240,000)	Fund provides default protection on K And S 500; and receives Fixed 5%	JP Morgan	20/12/2026	56,044	162,406
CDS	EUR (673,898)	Fund provides default protection on Ladbrokes Finance; and receives Fixed 1%	JP Morgan	20/6/2027	103,867	(14,715)
CDS	EUR (196,667)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	17,938	(4,294)
CDS	EUR (393,333)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	35,877	(8,588)
CDS	EUR (166,102)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	21,349	(3,627)
CDS	EUR (725,986)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	85,848	(33,133)
CDS	EUR (617,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2028	19,642	(24,937)
CDS	EUR 441,092	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(2,607)	655
CDS	EUR 552,908	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(3,942)	821
CDS	EUR (440,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(32,126)	25,621
CDS	USD (45,698,217)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Bank of America	20/6/2028	1,151,132	1,352,124
Total (USD underlying exposure - USD 63,190,654)					1,792,935	1,575,731

CDS: Credit Default Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
291	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/9/2023	(160,233)	7,130
Total (USD underlying exposure - USD 436,088)						(160,233)	7,130

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Inflation Linked Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				EUR 1,845,000	French Republic Government Bond OAT 0.7% 25/7/2030	2,521,221	0.93
FUNDS				EUR 1,370,000	French Republic Government Bond OAT 1.8% 25/7/2040	2,443,910	0.90
Ireland				EUR 2,425,000	French Republic Government Bond OAT 1.85% 25/7/2027	3,651,848	1.35
1,005,365	BlackRock ICS US Dollar Liquidity Fund [†]	1,005,365	0.37	EUR 1,185,000	French Republic Government Bond OAT 3.15% 25/7/2032	2,406,351	0.89
Total Funds				EUR 873,000	French Republic Government Bond OAT 3.4% 25/7/2029	1,639,758	0.61
BONDS				25,981,005 9.61			
Australia				Germany			
AUD 600,000	Australia Government Bond 0.25% 21/11/2032	388,770	0.14	EUR 2,155,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026 [*]	2,852,889	1.05
AUD 835,000	Australia Government Bond 0.75% 21/11/2027	637,640	0.24	EUR 1,030,000	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2033	1,312,592	0.49
AUD 480,000	Australia Government Bond 1.25% 21/8/2040	358,386	0.13	EUR 2,205,000	Deutsche Bundesrepublik Inflation Linked Bond 0.5% 15/4/2030	3,035,472	1.12
AUD 460,000	Australia Government Bond 2% 21/8/2035	402,221	0.15	7,200,953 2.66			
AUD 630,000	Australia Government Bond 2.5% 20/9/2030	609,501	0.23	Italy			
AUD 1,065,000	Australia Government Bond 3% 20/9/2025	1,024,756	0.38	EUR 1,792,000	Italy Buoni Poliennali Del Tesoro 0.1% 15/5/2033	1,871,708	0.69
3,421,274 1.27				EUR 1,367,000	Italy Buoni Poliennali Del Tesoro 0.4% 15/5/2030	1,627,593	0.60
Canada				EUR 1,105,000	Italy Buoni Poliennali Del Tesoro 0.65% 15/5/2026	1,374,377	0.51
CAD 700,000	Canadian Government Real Return Bond 2% 1/12/2041	743,004	0.27	EUR 1,535,000	Italy Buoni Poliennali Del Tesoro 1.25% 15/9/2032	1,970,234	0.73
CAD 642,000	Canadian Government Real Return Bond 3% 1/12/2036	814,587	0.30	EUR 2,000,000	Italy Buoni Poliennali Del Tesoro 1.3% 15/5/2028	2,640,685	0.98
CAD 817,000	Canadian Government Real Return Bond 4% 1/12/2031	1,209,524	0.45	EUR 240,000	Italy Buoni Poliennali Del Tesoro 1.5% 15/5/2029	263,736	0.10
CAD 60,000	Canadian Government Real Return Bond 4.25% 1/12/2026	84,809	0.03	EUR 1,245,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2024	1,686,216	0.62
2,851,924 1.05				EUR 1,375,000	Italy Buoni Poliennali Del Tesoro 2.35% 15/9/2035	2,295,806	0.85
Denmark				EUR 1,620,000	Italy Buoni Poliennali Del Tesoro 2.55% 15/9/2041	2,522,861	0.93
DKK 3,525,000	Denmark I/L Government Bond 0.1% 15/11/2030	570,044	0.21	EUR 1,290,000	Italy Buoni Poliennali Del Tesoro 3.1% 15/9/2026	1,924,497	0.71
France				18,177,713 6.72			
EUR 1,325,000	French Republic Government Bond OAT 0.1% 1/3/2025	1,662,473	0.62	Japan			
EUR 1,380,000	French Republic Government Bond OAT 0.1% 1/3/2026	1,732,633	0.64	JPY 50,600,000	Japanese Government CPI Linked Bond 0.005% 10/3/2031	389,671	0.14
EUR 1,725,000	French Republic Government Bond OAT 0.1% 1/3/2028	2,159,887	0.80	JPY 104,700,000	Japanese Government CPI Linked Bond 0.005% 10/3/2032	796,217	0.30
EUR 1,545,000	French Republic Government Bond OAT 0.1% 1/3/2029 [*]	1,949,581	0.72	JPY 27,700,000	Japanese Government CPI Linked Bond 0.005% 10/3/2033	201,280	0.07
EUR 1,140,000	French Republic Government Bond OAT 0.1% 25/7/2031	1,414,456	0.52	JPY 100,900,000	Japanese Government CPI Linked Bond 0.1% 10/9/2024	760,104	0.28
EUR 860,000	French Republic Government Bond OAT 0.1% 1/3/2032	1,028,161	0.38	JPY 184,100,000	Japanese Government CPI Linked Bond 0.1% 10/3/2025	1,400,346	0.52
EUR 795,000	French Republic Government Bond OAT 0.1% 1/3/2036	912,225	0.34	JPY 184,800,000	Japanese Government CPI Linked Bond 0.1% 10/3/2026	1,415,869	0.52
EUR 1,225,000	French Republic Government Bond OAT 0.1% 25/7/2036	1,493,339	0.55	JPY 149,400,000	Japanese Government CPI Linked Bond 0.1% 10/3/2027	1,155,900	0.43
EUR 595,000	French Republic Government Bond OAT 0.1% 25/7/2038 [*]	683,225	0.25	JPY 155,200,000	Japanese Government CPI Linked Bond 0.1% 10/3/2028	1,188,228	0.44
EUR 255,000	French Republic Government Bond OAT 0.55% 1/3/2039	281,937	0.11				

[†]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

Global Inflation Linked Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
JPY 151,800,000	Japanese Government CPI Linked Bond 0.1% 10/3/2029	1,155,720	0.43	GBP 1,250,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2041	1,807,120	0.67
JPY 50,400,000	Japanese Government CPI Linked Bond 0.2% 10/3/2030	394,828	0.15	GBP 1,455,000	United Kingdom Inflation-Linked Gilt 0.625% 22/3/2040	3,005,570	1.11
		8,858,163	3.28	GBP 1,325,000	United Kingdom Inflation-Linked Gilt 0.625% 22/11/2042	2,735,767	1.01
	New Zealand			GBP 1,552,481	United Kingdom Inflation-Linked Gilt 0.75% 22/3/2034	3,192,206	1.18
NZD 660,000	New Zealand Government Inflation Linked Bond 2% 20/9/2025	499,355	0.19	GBP 35,000	United Kingdom Inflation-Linked Gilt 0.75% 22/11/2047	72,730	0.03
NZD 590,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2035	429,572	0.16	GBP 1,344,456	United Kingdom Inflation-Linked Gilt 1.125% 22/11/2037	3,262,451	1.21
NZD 546,000	New Zealand Government Inflation Linked Bond 2.5% 20/9/2040	382,617	0.14	GBP 1,520,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2027	3,789,334	1.40
NZD 525,000	New Zealand Government Inflation Linked Bond 3% 20/9/2030	406,039	0.15	GBP 1,600,000	United Kingdom Inflation-Linked Gilt 1.25% 22/11/2032	3,722,085	1.38
		1,717,583	0.64	GBP 998,109	United Kingdom Inflation-Linked Gilt 2% 26/1/2035	3,049,797	1.13
	Spain			GBP 493,616	United Kingdom Inflation-Linked Gilt 4.125% 22/7/2030	2,106,180	0.78
EUR 1,560,000	Spain Government Bond 3.15% 30/4/2033	1,650,430	0.61			40,854,795	15.11
EUR 1,580,000	Spain Government Inflation Linked Bond 0.65% 30/11/2027	2,080,234	0.77		United States		
EUR 1,886,000	Spain Government Inflation Linked Bond 0.7% 30/11/2033	2,360,907	0.88	USD 165,000	AT&T 3.5% 15/9/2053	108,628	0.04
EUR 1,765,000	Spain Government Inflation Linked Bond 1% 30/11/2030	2,352,052	0.87	USD 125,000	Bank of America 3.97% 5/3/2029	116,709	0.05
EUR 1,573,000	Spain Government Inflation Linked Bond 1.8% 30/11/2024	2,116,418	0.78	USD 125,000	Broadcom 4.926% 15/5/2037	112,457	0.04
		10,560,041	3.91	USD 180,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	115,335	0.04
	Sweden			USD 145,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	114,879	0.04
SEK 2,755,000	Sweden Inflation Linked Bond 0.125% 1/6/2026	315,906	0.12	USD 135,000	Citigroup 2.976% 5/11/2030	115,968	0.04
SEK 2,170,000	Sweden Inflation Linked Bond 0.125% 1/12/2027	243,376	0.09	USD 130,000	Duke Energy 5% 15/8/2052	114,565	0.04
SEK 1,235,000	Sweden Inflation Linked Bond 0.125% 1/6/2030	127,807	0.05	USD 140,000	Goldman Sachs 3.102% 24/2/2033	116,654	0.05
SEK 3,205,000	Sweden Inflation Linked Bond 0.125% 1/6/2032	356,044	0.13	USD 85,000	Goldman Sachs 6.796% 15/5/2026	85,237	0.03
SEK 6,785,000	Sweden Inflation Linked Bond 1% 1/6/2025	797,290	0.29	USD 90,000	JPMorgan Chase 4.586% 26/4/2033	84,383	0.03
SEK 3,755,000	Sweden Inflation Linked Bond 3.5% 1/12/2028	612,154	0.23	USD 125,000	Kinder Morgan 5.45% 1/8/2052	111,674	0.04
		2,452,577	0.91	USD 125,000	Morgan Stanley 3.591% 22/7/2028	115,615	0.04
	United Kingdom			USD 105,000	Morgan Stanley 6.342% 18/10/2033	110,180	0.04
GBP 1,460,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2026	2,611,622	0.96	USD 125,000	Oracle 5.55% 6/2/2053	116,563	0.05
GBP 1,740,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2028	2,873,314	1.06	USD 3,690,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2024	4,240,216	1.57
GBP 1,645,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2029	3,183,214	1.18	USD 3,727,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2025	4,196,556	1.55
GBP 1,090,000	United Kingdom Inflation-Linked Gilt 0.125% 10/8/2031	1,716,120	0.63	USD 3,595,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2025	4,010,484	1.48
GBP 1,485,000	United Kingdom Inflation-Linked Gilt 0.125% 22/11/2036	2,480,805	0.92	USD 4,150,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	4,525,380	1.67
GBP 890,000	United Kingdom Inflation-Linked Gilt 0.125% 22/3/2039	1,246,480	0.46	USD 3,860,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2026	4,611,384	1.71

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,055,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026*	4,231,233	1.57	USD 2,260,000	United States Treasury Inflation Indexed Bonds 1.375% 15/7/2033	2,174,786	0.81
USD 4,190,000	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	4,183,135	1.55	USD 259,000	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	239,232	0.09
USD 4,380,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2030	4,620,211	1.71	USD 1,540,000	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	1,554,539	0.58
USD 4,500,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2030	4,745,089	1.76	USD 1,445,000	United States Treasury Inflation Indexed Bonds 1.75% 15/1/2028	2,066,292	0.76
USD 4,545,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031	4,665,961	1.73	USD 1,965,000	United States Treasury Inflation Indexed Bonds 2% 15/1/2026	2,970,685	1.10
USD 4,845,000	United States Treasury Inflation Indexed Bonds 0.125% 15/7/2031	4,809,962	1.78	USD 1,595,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2040	2,309,156	0.85
USD 5,260,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2032	4,989,561	1.85	USD 2,485,000	United States Treasury Inflation Indexed Bonds 2.125% 15/2/2041†	3,552,530	1.31
USD 4,300,100	United States Treasury Inflation Indexed Bonds 0.25% 15/1/2025	5,319,329	1.97	USD 2,935,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2025	4,693,667	1.74
USD 4,165,000	United States Treasury Inflation Indexed Bonds 0.25% 15/7/2029	4,505,147	1.67	USD 1,830,000	United States Treasury Inflation Indexed Bonds 2.375% 15/1/2027	2,767,450	1.02
USD 4,300,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2025	5,298,702	1.96	USD 1,491,500	United States Treasury Inflation Indexed Bonds 2.5% 15/1/2029*	2,165,696	0.80
USD 4,035,000	United States Treasury Inflation Indexed Bonds 0.375% 15/1/2027	4,767,785	1.76	USD 530,000	United States Treasury Inflation Indexed Bonds 3.375% 15/4/2032	1,010,568	0.37
USD 3,905,000	United States Treasury Inflation Indexed Bonds 0.375% 15/7/2027	4,551,573	1.68	USD 1,742,100	United States Treasury Inflation Indexed Bonds 3.625% 15/4/2028	3,497,052	1.29
USD 1,375,000	United States Treasury Inflation Indexed Bonds 0.5% 15/1/2028	1,583,249	0.59	USD 1,990,000	United States Treasury Inflation Indexed Bonds 3.875% 15/4/2029	4,036,511	1.49
USD 4,445,000	United States Treasury Inflation Indexed Bonds 0.625% 15/1/2026	5,439,142	2.01	USD 411,000	United States Treasury Note/Bond 4.125% 15/8/2053	405,702	0.15
USD 5,100,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	4,807,966	1.78	USD 125,000	Verizon Communications 4.5% 10/8/2033	115,522	0.05
USD 2,415,000	United States Treasury Inflation Indexed Bonds 0.625% 15/2/2043	2,492,353	0.92			145,544,221	53.86
USD 3,905,000	United States Treasury Inflation Indexed Bonds 0.75% 15/7/2028	4,470,917	1.65	Total Bonds		268,190,293	99.23
USD 2,430,000	United States Treasury Inflation Indexed Bonds 0.75% 15/2/2042	2,658,116	0.98	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		269,195,658	99.60
USD 3,791,900	United States Treasury Inflation Indexed Bonds 0.875% 15/1/2029*	4,310,370	1.60	Total Portfolio		269,195,658	99.60
USD 5,115,000	United States Treasury Inflation Indexed Bonds 1.125% 15/1/2033	4,886,154	1.81	Other Net Assets		1,090,756	0.40
USD 1,560,000	United States Treasury Inflation Indexed Bonds 1.25% 15/4/2028	1,526,011	0.57	Total Net Assets (USD)		270,286,414	100.00

*All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

†All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	97,539	USD	65,804	JP Morgan	5/9/2023	(2,621)
EUR	1,022,700	USD	1,120,128	Standard Chartered Bank	5/9/2023	(10,500)
EUR	872,161	USD	959,601	RBS	5/9/2023	(13,309)
EUR	297,691	USD	325,258	UBS	5/9/2023	(2,264)
GBP	1,107,396	USD	1,414,790	Morgan Stanley	5/9/2023	(10,993)
GBP	1,875,038	USD	2,386,084	Standard Chartered Bank	5/9/2023	(9,182)
GBP	254,771	USD	324,756	Barclays	5/9/2023	(1,794)
JPY	195,489,011	USD	1,427,000	Morgan Stanley	20/9/2023	(86,023)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY	39,024,000	USD	268,774	Royal Bank of Canada	5/9/2023	(1,727)
SEK	1,752,000	USD	163,346	State Street	5/9/2023	(2,740)
USD	1,427,000	JPY	203,523,049	Deutsche Bank	20/9/2023	30,913
USD	65,941,828	EUR	59,767,000	Société Générale	5/9/2023	1,094,766
USD	9,209,483	JPY	1,285,688,000	UBS	5/9/2023	411,328
USD	589,627	DKK	3,982,000	State Street	5/9/2023	9,838
USD	2,695,944	SEK	28,229,000	State Street	5/9/2023	108,194
USD	45,748,061	GBP	35,554,000	Morgan Stanley	5/9/2023	677,828
USD	3,466,087	AUD	5,188,000	State Street	5/9/2023	105,427
USD	1,816,189	NZD	2,945,000	BNP Paribas	5/9/2023	64,647
USD	3,029,059	CAD	4,007,000	Deutsche Bank	5/9/2023	67,135
USD	138,711	JPY	19,612,000	Royal Bank of Canada	5/9/2023	4,503
USD	222,646	GBP	173,016	JP Morgan	5/9/2023	3,321
USD	97,433	AUD	145,000	Goldman Sachs	5/9/2023	3,506
USD	179,986	JPY	25,438,734	JP Morgan	5/9/2023	5,905
USD	180,102	EUR	163,086	JP Morgan	5/9/2023	3,154
USD	142,289	EUR	130,000	Citigroup	5/9/2023	1,240
USD	1,755,834	NZD	2,945,000	Goldman Sachs	3/10/2023	4,178
USD	2,438,736	SEK	26,477,000	Citigroup	3/10/2023	8,230
USD	582,911	DKK	3,982,000	Citigroup	3/10/2023	2,172
USD	3,386,966	AUD	5,221,000	State Street	3/10/2023	1,444
USD	41,101,238	GBP	32,405,000	State Street	3/10/2023	17,621
USD	63,097,463	EUR	57,604,000	JP Morgan	3/10/2023	512,497
USD	8,898,818	JPY	1,291,715,000	UBS	3/10/2023	19,748
USD	2,898,298	CAD	3,919,000	Royal Bank of Canada	3/10/2023	173
Net unrealised appreciation						3,016,615
EUR Hedged Share Class						
EUR	189,760,840	USD	208,215,223	BNY Mellon	15/9/2023	(2,224,246)
USD	4,599,107	EUR	4,207,901	BNY Mellon	15/9/2023	31,317
Net unrealised depreciation						(2,192,929)
Total net unrealised appreciation (USD underlying exposure - USD 474,488,062)						823,686

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(5)	JPY	Japanese 10 Year Bond (OSE)	September 2023	5,027,198	22,989
10	AUD	Australian 10 Year Bond	September 2023	753,668	(4,049)
(30)	AUD	Australian 3 Year Bond	September 2023	2,067,932	(7,631)
(11)	USD	30 Day Federal Funds	October 2023	4,338,014	(503)
(2)	EUR	Euro BUXL	December 2023	289,507	(2,213)
(7)	EUR	Euro-BTP	December 2023	876,798	(5,295)
(6)	EUR	Euro-OAT	December 2023	828,486	(6,379)
(14)	USD	US Long Bond (CBT)	December 2023	1,701,875	(24,380)
(34)	USD	US Treasury 10 Year Note (CBT)	December 2023	3,770,281	(28,156)
(15)	USD	US Ultra 10 Year Note	December 2023	1,739,766	(21,502)
(5)	USD	US Ultra Bond (CBT)	December 2023	647,344	(8,879)
(47)	USD	US Treasury 2 Year Note (CBT)	December 2023	9,572,578	1,664
17	USD	US Treasury 5 Year Note (CBT)	December 2023	1,815,680	11,150
11	USD	30 Day Federal Funds	March 2024	4,338,930	(2,518)
205	USD	3 Month SOFR	June 2024	48,567,063	(54,041)
29	USD	3 Month SOFR	September 2024	6,892,213	(3,262)
Total				93,227,333	(133,005)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	USD 5,750,000	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.6065%	Bank of America	12/12/2027	(15,866)	(15,866)
IFS	EUR 1,235,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.4085%	Bank of America	15/5/2028	8,273	8,274
IFS	USD 2,211,950	Fund receives default protection USCPIU + 0bps; and pays Fixed 2.414%	Bank of America	2/6/2028	6,301	6,301
IFS	EUR 1,235,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.4375%	Bank of America	15/5/2033	(13,198)	(13,198)
IFS	EUR 200,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.441%	Bank of America	15/8/2052	(25,780)	(25,780)
IFS	EUR 100,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.6045%	Bank of America	15/8/2052	7,771	7,771
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.6465%	Bank of America	15/11/2052	(4,811)	(4,811)
IFS	EUR 50,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.641%	Bank of America	15/3/2053	(1,708)	(1,708)
IFS	EUR 50,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.691%	Bank of America	15/3/2053	(902)	(902)
IFS	EUR 45,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.752%	Bank of America	15/5/2053	396	396
IFS	EUR 85,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.78%	Bank of America	15/8/2053	1,237	1,289
IFS	EUR 85,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.798%	Bank of America	15/8/2053	1,956	1,796
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.808%	Bank of America	15/8/2053	2,445	2,445
IFS	EUR 100,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.82%	Bank of America	15/8/2053	2,292	2,845
IFS	EUR 40,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.8592%	Bank of America	15/8/2053	(1,665)	(1,665)
IRS	USD 3,092,000	Fund receives Fixed 4.185%; and pays Floating USD SOFR 1 Day	Bank of America	29/7/2025	(3,486)	(3,486)
IRS	EUR 2,735,500	Fund receives Floating EUR ESTR 1 Day; and pays Fixed 3.225%	Bank of America	29/7/2025	(3,113)	(3,113)
IRS	USD 12,798,720	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.7915%	Bank of America	4/8/2025	13,185	13,185
IRS	USD 3,264,000	Fund receives Fixed 4.053%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(46,864)	(46,864)
IRS	USD 1,569,000	Fund receives Fixed 4.1115%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(20,738)	(20,738)
IRS	USD 1,632,000	Fund receives Fixed 4.1527%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(20,313)	(20,313)
IRS	USD 1,569,000	Fund receives Fixed 4.1005%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(21,052)	(21,052)
IRS	USD 1,632,000	Fund receives Fixed 4.1327%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(20,914)	(20,914)
IRS	USD 3,138,000	Fund receives Fixed 4.181%; and pays Floating USD SOFR 1 Day	Bank of America	28/8/2025	(37,282)	(37,282)
IRS	CAD 1,367,000	Fund receives Fixed 4.3815%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	20/7/2026	(4,594)	(4,594)
IRS	CAD 1,367,000	Fund receives Fixed 4.396%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	20/7/2026	(4,187)	(4,187)
IRS	JPY 31,685,835	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	Bank of America	15/2/2033	(2,096)	(2,096)
IRS	JPY 31,685,835	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8975%	Bank of America	15/2/2033	(2,346)	(2,346)
IRS	JPY 63,371,670	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9%	Bank of America	15/2/2033	(4,791)	(4,791)
IRS	JPY 91,779,660	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9175%	Bank of America	15/2/2033	(7,949)	(7,949)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CAD 991,962	Fund receives Fixed 3.54%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	15/6/2033	(14,832)	(14,832)
IRS	CAD 447,920	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.5675%	Bank of America	20/7/2033	5,536	5,536
IRS	CAD 447,000	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.569%	Bank of America	20/7/2033	5,483	5,483
IRS	CAD 441,000	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.404%	Bank of America	15/6/2053	7,688	7,688
Total (USD underlying exposure - USD 48,340,675)					(215,924)	(215,478)

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
130	Put	3 Month SOFR	Exchange Traded	USD 94.875	13/10/2023	77,108	106,438
195	Put	SOFR 3 Month Index	Exchange Traded	USD 95	13/10/2023	163,048	216,938
325	Put	SOFR 3 Month Index	Exchange Traded	USD 95.625	13/10/2023	515,739	857,187
Total (USD underlying exposure - USD 138,154,458)						755,895	1,180,563

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
(130)	Put	3 Month SOFR	Exchange Traded	USD 95.125	13/10/2023	(125,204)	(183,625)
(195)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	13/10/2023	(234,932)	(333,937)
(325)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.375	13/10/2023	(436,917)	(656,094)
Total (USD underlying exposure - USD 142,036,355)						(797,053)	(1,173,656)

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 58,384,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 24/7/2024; and pays Floating USD SOFR annually from 24/1/2025	Citibank	22/1/2024	(73,143)	71,941
USD 58,384,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed semi-annually from 26/7/2024; and pays Floating USD SOFR annually from 26/1/2025	Citibank	24/1/2024	(59,703)	80,710
Total (USD underlying exposure - USD 35,865,661)				(132,846)	152,651

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (3,138,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed semi-annually from 5/3/2024; and pays Floating USD SOFR annually from 5/9/2024	JP Morgan	31/8/2023	(22,059)	(30,453)
USD (3,138,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.39% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	JP Morgan	5/9/2023	(16,227)	(24,794)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Inflation Linked Bond Fund continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (3,139,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.605% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Barclays	5/9/2023	(3,389)	(12,414)
USD (58,384,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/1/2025; and pays 3.8% Fixed semi-annually from 24/7/2024	Citibank	22/1/2024	37,370	(23,933)
USD (58,384,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/1/2025; and pays 3.85% Fixed semi-annually from 26/7/2024	Citibank	24/1/2024	27,703	(27,178)
Total (USD underlying exposure - USD 20,273,597)				23,398	(118,772)

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 9,417,360	Fannie Mae or Freddie Mac 5% TBA	9,133,537	3.38
USD 12,153,606	Fannie Mae or Freddie Mac 5.5% TBA	12,006,517	4.44
Total TBA (USD underlying exposure - USD 21,140,054)		21,140,054	7.82

Global Long-Horizon Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				338,599	American Express	54,253,718	3.92	
				340,031	Apple	63,946,230	4.62	
				403,120	Applied Materials	61,254,084	4.42	
				1,060,235	Baker Hughes	38,300,989	2.76	
COMMON STOCKS (SHARES)				1,047,721	Boston Scientific	57,058,885	4.12	
France				797,771	Charles Schwab	47,634,907	3.44	
210,121	EssilorLuxottica	40,095,324	2.89	550,083	Intercontinental Exchange*	64,904,293	4.68	
48,856	LVMH Moët Hennessy Louis Vuitton	42,086,831	3.04	135,205	Intuitive Surgical	43,287,233	3.13	
				155,436	Mastercard	64,425,113	4.65	
				266,906	Microsoft	87,828,088	6.34	
Germany				778,609	Mondelez International	55,460,319	4.00	
218,652	MTU Aero Engines	51,477,921	3.72	723,814	Otis Worldwide	62,660,578	4.53	
396,281	Symrise*	41,558,308	3.00	95,347	ServiceNow	56,510,260	4.08	
				107,605	Thermo Fisher Scientific	60,468,630	4.37	
				132,063	UnitedHealth	64,710,870	4.67	
India				1,158,820	Williams	40,425,436	2.92	
2,468,148	HDFC Bank	46,850,423	3.38				980,298,518	70.78
Mexico							1,359,108,496	98.12
7,163,303	Wal-Mart de Mexico	29,247,327	2.11	Total Common Stocks (Shares)				
Switzerland								
76,755	Lonza	42,722,339	3.08	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				
United Kingdom								
346,409	AstraZeneca	47,223,542	3.41	Total Portfolio				
3,009,956	Prudential	37,547,963	2.71	Other Net Assets				
				Total Net Assets (USD)				
United States								
414,989	Amazon.com	57,168,885	4.13					

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	111,242	USD	82,633	BNY Mellon	15/9/2023	(294)
USD	24,377	SGD	32,771	BNY Mellon	15/9/2023	119
Net unrealised depreciation						(175)
Total net unrealised depreciation (USD underlying exposure - USD 106,542)						(175)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Long-Horizon Equity Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	29.67
Financials	22.79
Technology	19.46
Industrial	8.25
Energy	5.68
Consumer Cyclical	5.15
Communications	4.13
Basic Materials	3.00
Other Net Assets	1.87
	100.00

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
6,700	Henan Shuanghui Investment & Development	24,736	0.00	61,269	Getlink	1,029,342	0.02
6,908,000	Industrial & Commercial Bank of China	3,170,837	0.07	10,747	Kering*	5,811,880	0.12
459,500	Joinn Laboratories China	1,515,803	0.03	1,680	L'Oreal	748,039	0.01
11,700	Kweichow Moutai	2,970,289	0.06	6,650	LVMH Moet Hennessy Louis Vuitton	5,728,619	0.12
91,700	Maxscend Microelectronics	1,564,182	0.03	169,887	Sanofi	18,341,493	0.38
1,599,000	People's Insurance of China	544,351	0.01	7,160	Schneider Electric	1,238,874	0.02
433,100	Shanghai Construction	166,684	0.00	21,135	Vinci	2,376,498	0.05
35,000	Shanghai Junshi Biosciences	95,500	0.00			65,377,467	1.35
156,800	Shanghai Pharmaceuticals	257,902	0.01		Germany		
27,600	Shenzhen Mindray Bio-Medical Electronics	1,024,280	0.02	58,293	Bayer	3,220,421	0.07
50,000	Tsingtao Brewery*	416,615	0.01	47,092	Fraport Frankfurt Airport Services Worldwide*	2,539,284	0.05
54,700	Tsingtao Brewery	684,939	0.02	3,560	Merck*	644,635	0.01
89,500	Wuliangye Yibin	1,917,975	0.04	4,730	MTU Aero Engines	1,113,599	0.02
87,000	Yangtze Optical Fibre & Cable Joint Stock*	121,576	0.00	26,054	RWE	1,082,633	0.02
184,000	Zhejiang Expressway	137,478	0.00	9,149	SAP	1,290,203	0.03
119,000	Zhejiang Jingsheng Mechanical & Electrical	921,367	0.02	15,500	Siemens	2,343,232	0.05
1,502,000	Zijin Mining	2,363,220	0.05	170,767	Vonovia	4,118,615	0.09
63,200	ZTE	307,949	0.01			16,352,622	0.34
		31,489,200	0.66		Greece		
	Colombia			2,653	Hellenic Telecommunications Organization	40,067	0.00
116,540	Ecopetrol	1,393,818	0.03	6,084	JUMBO	189,311	0.00
	Czech Republic			111,929	OPAP	1,899,272	0.04
21,472	Moneta Money Bank	81,441	0.00			2,128,650	0.04
	Denmark				Hong Kong		
7,932	Carlsberg	1,166,400	0.02	167,000	BYD Electronic International	773,998	0.01
64,117	Novo Nordisk	11,928,322	0.25	24,000	China Resources Beer	141,069	0.00
1,988	Novo Nordisk*	369,927	0.01	182,500	CLP	1,431,057	0.03
107,712	Tryg	2,059,859	0.04	596,000	CSPC Pharmaceutical	448,350	0.01
		15,524,508	0.32	1,334,235	Hang Lung Properties*	1,782,841	0.04
	Egypt			1,085,520	Link REIT	5,384,018	0.11
125,208	Commercial International Bank Egypt	173,985	0.01			9,961,333	0.20
90,121	Commercial International Bank Egypt	110,668	0.00		Hungary		
		284,653	0.01	220,907	MOL Hungarian Oil & Gas	1,687,732	0.04
	Finland			61,547	OTP Bank	2,526,684	0.05
326,584	Nokia	1,306,336	0.03			4,214,416	0.09
49,687	Sampo	2,199,433	0.04		India		
38,416	UPM-Kymmene	1,324,567	0.03	27,320	Asian Paints	1,074,534	0.03
		4,830,336	0.10	271,971	Axis Bank	3,198,161	0.07
	France			16,095	Birlasoft	99,094	0.00
33,307	Aeroports de Paris*	4,451,989	0.09	37,649	Cipla	571,923	0.01
53,203	Air Liquide*	9,716,979	0.20	17,148	Colgate-Palmolive India	402,268	0.01
23,745	ALD	231,343	0.00	9,029	Cummins India	186,254	0.00
19,546	BNP Paribas	1,273,441	0.03	16,136	Dr Reddy's Laboratories	1,093,035	0.02
27,544	Cie de Saint-Gobain	1,793,920	0.04	158,462	Godrej Consumer Products	1,923,968	0.04
16,915	Danone	996,506	0.02	269,781	HDFC Bank	5,120,987	0.11
8,392	Eiffage	839,104	0.02	864	ICICI Bank	20,123	0.00
81,048	Engie*	1,315,296	0.03	98,373	ICICI Bank	1,139,260	0.02
49,702	EssilorLuxottica	9,484,144	0.20	19,948	Indus Towers	42,216	0.00
				190,190	Infosys*	3,318,816	0.07
				73,370	InterGlobe Aviation	2,158,039	0.04
				48,104	Kotak Mahindra Bank	1,021,944	0.02

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
56,481	Lupin	749,009	0.02	198,079	Mobile Telecommunications KSCP	327,641	0.01
22,995	Maruti Suzuki India	2,778,690	0.06	201,977	National Bank of Kuwait SAKP	602,669	0.01
101,405	Petronet LNG	263,721	0.01			2,521,238	0.05
168,431	SBI Cards & Payment Services	1,661,294	0.03		Luxembourg		
1,384	Shree Cement	397,902	0.01	31,620	ADLER	17,530	0.00
17,822	Syngene International	166,635	0.00	139,816	SES	1,022,409	0.02
97,271	Tata Consultancy Services	3,944,124	0.08			1,039,939	0.02
3,301	Torrent Pharmaceuticals	73,468	0.00		Malaysia		
65,973	United Spirits	802,924	0.02	675,900	CIMB	820,111	0.02
60,980	Zydu Lifesciences	460,998	0.01	290,500	Gamuda	281,735	0.01
		32,669,387	0.68	61,500	Hong Leong Bank	264,556	0.00
	Indonesia			226,400	IHH Healthcare	290,319	0.01
2,743,300	Ace Hardware Indonesia	131,491	0.00	126,300	IOI	109,696	0.00
5,656,300	Astra International	2,395,478	0.05	391,800	Malayan Banking	769,245	0.02
39,100	Bank Central Asia	23,555	0.00	112,200	Malaysia Airports	178,214	0.00
23,176,003	Bank Rakyat Indonesia Persero	8,445,621	0.18	98,500	Maxis	85,126	0.00
3,458,200	Telkom Indonesia Persero	846,953	0.02	103,100	MISC	159,982	0.00
11,929	Telkom Indonesia Persero	292,857	0.00	3,200	Nestle Malaysia	90,000	0.00
		12,135,955	0.25	15,400	Petronas Dagangan	73,681	0.00
	Ireland			27,300	Petronas Gas	100,728	0.00
40,950	Accenture	13,321,854	0.28	29,700	PPB	100,621	0.00
3,596	Allegion	410,448	0.01	839,500	Public Bank	765,319	0.02
21,038	CRH	1,215,207	0.02	59,600	QL Resources	69,362	0.00
3,460	Linde	1,345,283	0.03	259,300	Sime Darby	128,532	0.00
170,580	Medtronic	14,064,321	0.29	47,700	Telekom Malaysia	52,429	0.00
10,944	Willis Towers Watson	2,285,435	0.05	149,000	TIME dotCom	176,616	0.01
		32,642,548	0.68			4,516,272	0.09
	Italy				Mexico		
290,666	Terna - Rete Elettrica Nazionale	2,411,217	0.05	1,494,200	Fibra Uno Administracion	2,293,687	0.05
60,940	UniCredit	1,504,483	0.03	131,781	Grupo Aeroportuario del Pacifico	2,547,350	0.05
		3,915,700	0.08	467,282	Grupo Financiero Banorte	4,133,795	0.08
	Japan			45,959	Inmobiliaria Vesta	1,753,336	0.04
373,200	Hulic	3,339,918	0.07	2,287,230	Wal-Mart de Mexico	9,338,620	0.20
17,400	Japan Airport Terminal*	822,290	0.02			20,066,788	0.42
223,200	Komatsu*	6,337,657	0.13		Netherlands		
28,560	Sony*	2,375,621	0.05	20,720	Airbus*	3,058,638	0.06
72,200	Tokyo Gas	1,668,225	0.03	2,989	ASML	1,990,817	0.04
21,500	West Japan Railway*	927,344	0.02	28,304	ASR Nederland	1,251,363	0.03
		15,471,055	0.32	2,522,585	Koninklijke KPN	8,842,816	0.18
	Jersey			97,850	Koninklijke Philips	2,213,475	0.04
33,837	Experian	1,193,725	0.02	24,772	Koninklijke Vopak	892,023	0.02
41,698	Ferguson*	6,831,957	0.14	41,722	Prosus	2,916,494	0.06
		8,025,682	0.16	29,582	STMicroelectronics	1,410,087	0.03
	Kazakhstan					22,575,713	0.46
28,970	Kaspi.KZ JSC	3,012,880	0.06		New Zealand		
	Kuwait			463,011	Auckland International Airport	2,150,685	0.04
129,408	Boubyan Bank KSCP	256,024	0.01		Poland		
212,190	Gulf Bank KSCP	173,426	0.00	282,541	Powszechna Kasa Oszczednosci Bank Polski	2,568,131	0.05
469,956	Kuwait Finance House KSCP	1,135,541	0.02	45,269	Powszechny Zaklad Ubezpieczen	455,649	0.01
9,566	Mabaneer KPSC	25,937	0.00			3,023,780	0.06

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Qatar				5,583	Samsung SDS	599,800	0.01
32,684	Dukhan Bank	37,482	0.00	29,042	SK Telecom	1,055,773	0.02
163,100	Industries Qatar QSC	553,071	0.01	6,166	SK Telecom	124,183	0.00
201,178	Mesaieed Petrochemical	101,556	0.01	36,537	S-Oil	2,017,931	0.04
73,670	Ooredoo QPSC	218,284	0.01			26,691,279	0.55
24,892	Qatar Electricity & Water QSC	122,311	0.00	Spain			
160,025	Qatar Gas Transport	162,749	0.00	39,124	Aena SME	6,180,341	0.13
56,021	Qatar International Islamic Bank QSC	152,020	0.00	192,924	Cellnex Telecom*	7,438,947	0.15
37,742	Qatar Islamic Bank SAQ	200,051	0.01	19,617	Industria de Diseno Textil	756,624	0.02
153,635	Qatar National Bank QPSC	657,541	0.01			14,375,912	0.30
		2,205,065	0.05	Sweden			
Saudi Arabia				21,688	Alfa Laval	767,383	0.02
56,360	Abdullah Al Othaim Markets	218,790	0.00	51,310	Epiroc	990,526	0.02
15,449	Almarai JSC	261,147	0.00	163,438	Tele2	1,161,674	0.02
4,462	Dr Sulaiman Al Habib Medical Services	289,088	0.01	56,500	Volvo	1,149,759	0.02
23,473	Etihad Etisalat	282,566	0.01			4,069,342	0.08
81,850	Jarir Marketing	322,107	0.01	Switzerland			
10,041	Nahdi Medical	406,390	0.01	20,019	Flughafen Zurich*	4,156,982	0.09
8,467	Sahara International Petrochemical	82,285	0.00	17,524	Lonza	9,753,974	0.20
2,006	Saudi Airlines Catering	57,656	0.00	135,149	Nestle	16,333,397	0.34
123,214	Saudi Arabian Oil	1,146,516	0.02	5,992	Roche	1,778,517	0.04
21,532	Saudi Aramco Base Oil	840,465	0.02	4,240	Sika*	1,204,970	0.02
131,554	Saudi Basic Industries	3,100,637	0.07	52,779	TE Connectivity	7,014,857	0.14
108,531	Saudi Telecom	1,151,679	0.02	20,932	Zurich Insurance	9,873,394	0.20
44,366	Seera	343,038	0.01			50,116,091	1.03
		8,502,364	0.18	Taiwan			
Singapore				187,000	Accton Technology	2,806,774	0.06
299,000	BOC Aviation	2,243,555	0.05	70,000	Asustek Computer	884,712	0.02
1,286,600	Cromwell European Real Estate Investment Trust	1,982,165	0.04	246,000	Cathay Financial	352,239	0.01
250,112	DBS	6,161,607	0.13	400,968	Chang Hwa Commercial Bank	217,818	0.00
		10,387,327	0.22	306,000	Chunghwa Telecom	1,114,595	0.02
South Africa				526	Chunghwa Telecom	19,257	0.00
200,169	Absa	1,959,983	0.04	976,000	Compal Electronics	977,639	0.02
78,351	Gold Fields	1,014,142	0.02	164,000	Delta Electronics	1,781,795	0.04
26,820	Gold Fields*	345,710	0.01	780,483	E.Sun Financial	599,212	0.01
681,226	Truworths International	2,577,347	0.05	100,000	Elan Microelectronics	376,807	0.01
		5,897,182	0.12	256,000	Far EasTone Telecommunications	567,522	0.01
South Korea				77,000	FLEXium Interconnect	219,782	0.01
2,856	CJ Logistics	170,485	0.00	335,000	Hon Hai Precision Industry	1,120,295	0.02
1,107,616	ESR Kendall Square REIT	3,289,119	0.07	520,000	Hua Nan Financial	334,730	0.01
10,797	Hansol Chemical	1,319,248	0.03	17,000	Largan Precision	1,094,311	0.02
2,799	Hugel	238,023	0.01	71,000	Lotes	1,928,468	0.04
4,877	Hyundai Glovis	636,491	0.01	355,000	MediaTek	7,858,785	0.16
16,014	Kia	971,684	0.02	6,144	Mega Financial	6,926	0.00
48,379	LG Uplus	382,494	0.01	26,000	Novatek Microelectronics	326,158	0.01
426	NongShim	147,775	0.00	187,000	PharmaEngine	510,269	0.01
20,475	Samsung Electronics	1,036,336	0.02	28,350	Poya International	432,641	0.01
4,396	Samsung Electronics	5,560,940	0.12	60,000	President Chain Store	503,980	0.01
194,828	Samsung Electronics	7,959,683	0.16	233,000	Primax Electronics	485,073	0.01
2,543	Samsung SDI	1,181,314	0.03	94,000	Radiant Opto-Electronics	352,723	0.01
				222,000	Sincere Navigation	139,070	0.00
				526,450	Taiwan Cooperative Financial	433,935	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
61,000	Taiwan High Speed Rail	56,984	0.00		United States		
183,000	Taiwan Mobile	535,556	0.01	73,771	AbbVie	10,963,108	0.23
1,451,000	Taiwan Semiconductor Manufacturing	25,013,685	0.52	67,143	Alexandria Real Estate Equities	7,879,231	0.16
10,677	Taiwan Semiconductor Manufacturing	1,002,250	0.02	80,072	Alliant Energy*	4,068,458	0.08
383,000	Uni-President Enterprises	850,269	0.02	349,250	Allstate	7,033,895	0.15
301,000	Yuanta Financial	230,619	0.01	5,754	Alphabet	793,074	0.02
		53,134,879	1.11	30,936	Ameren	2,491,277	0.05
	Thailand			64,605	American Electric Power	5,140,619	0.10
1,469,000	Bangkok Dusit Medical Services	1,174,612	0.02	43,299	American Express	6,937,799	0.14
122,000	Bumrungrad Hospital	902,349	0.02	69,856	American International	4,081,686	0.09
1,308,000	CP ALL	2,437,266	0.05	63,821	American Tower	11,649,248	0.24
2,503,600	Home Product Center	979,491	0.02	84,900	Apple	15,966,294	0.33
256,400	PTT Exploration & Production	1,160,545	0.03	47,755	Assurant	6,639,378	0.14
18,200	Siam Cement	162,678	0.00	123,677	AT&T	1,831,656	0.03
		6,816,941	0.14	262,773	Baker Hughes	9,492,675	0.20
	Turkey			130,900	Baxter International	5,419,260	0.11
76,975	Turkcell Iletisim Hizmetleri	164,433	0.00	62,793	Boston Properties*	4,224,713	0.09
	United Arab Emirates			40,181	Cardinal Health	3,550,393	0.07
784,338	Abu Dhabi Commercial Bank	1,842,835	0.04	113,368	Carlyle	3,675,391	0.08
93,995	Abu Dhabi Islamic Bank	266,652	0.00	155,137	Carrier Global*	8,952,956	0.18
484,948	Abu Dhabi National Oil for Distribution	503,029	0.01	19,119	CenterPoint Energy	536,862	0.01
290,948	Dubai Islamic Bank	446,752	0.01	21,209	Cheniere Energy	3,490,577	0.08
105,393	Emirates NBD Bank	469,140	0.01	13,956	Cigna	3,925,124	0.08
94,241	Emirates Telecommunications	509,042	0.01	65,454	Cisco Systems	3,749,532	0.08
239,957	First Abu Dhabi Bank	893,700	0.02	139,582	Citigroup	5,796,841	0.12
1,148,102	Salik	1,047,123	0.02	291,480	Citizens Financial	8,208,077	0.17
		5,978,273	0.12	59,229	CMS Energy	3,367,761	0.07
	United Kingdom			65,649	Cognizant Technology Solutions	4,706,377	0.10
11,049,194	Assura*	6,434,591	0.13	84,984	Comcast	4,016,344	0.09
131,227	AstraZeneca	17,889,269	0.37	25,169	Community Healthcare Trust	844,168	0.02
966,192	BAE Systems	12,392,495	0.26	14,058	ConocoPhillips	1,670,512	0.03
867,964	BP	5,396,297	0.11	42,257	Crown Castle	4,275,986	0.09
141,145	British American Tobacco	4,736,077	0.10	92,046	CSX	2,800,039	0.06
209,489	Haleon	863,730	0.02	23,266	Digital Realty Trust	3,062,503	0.06
76,544	Hochschild Mining*	89,414	0.00	23,725	Dollar General	3,111,297	0.07
1,212,454	LondonMetric Property	2,783,448	0.06	12,096	Dominion Energy	595,970	0.01
2,621,327	LXI REIT*	3,111,919	0.06	33,306	DT Midstream*	1,748,232	0.04
482,698	National Grid	6,104,236	0.12	35,331	DTE Energy	3,710,462	0.08
142,306	Phoenix	935,164	0.02	78,738	Duke Energy	7,093,506	0.15
962,969	Prudential	12,012,642	0.25	312,045	Dun & Bradstreet	3,404,411	0.07
15,163	Reckitt Benckiser	1,104,460	0.02	20,644	Edison International*	1,448,383	0.03
329,644	RELX*	10,802,749	0.22	6,853	Elevance Health	3,129,080	0.07
550,577	Shell*	17,011,565	0.35	2,600	Eli Lilly	1,427,400	0.03
62,344	SSE	1,288,985	0.03	50,575	Entergy	4,900,717	0.10
3,641,296	Target Healthcare REIT	3,340,445	0.07	107,117	EPR Properties	4,790,272	0.10
6,201,609	Taylor Wimpey	9,048,552	0.19	3,586	Equinix	2,830,000	0.06
41,885	Unilever*	2,162,103	0.05	80,883	Equitable	2,367,445	0.05
124,962	United Utilities	1,496,006	0.03	46,584	Eversource Energy	3,008,861	0.07
3,274,478	Vodafone	3,056,717	0.06	173,423	Exelon	7,034,037	0.14
		122,060,864	2.52	118,746	Fidelity National Financial	4,886,397	0.10
				87,120	Fidelity National Information Services	4,905,727	0.10
				3,118	First Citizens BancShares	4,250,769	0.08

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
27,475	Fortrea	753,089	0.02	25,087	UnitedHealth	12,292,630	0.25
59,293	Fox	1,983,944	0.04	54,459	Ventas	2,392,929	0.05
90,903	General Motors	3,048,886	0.06	128,425	Verizon Communications	4,476,896	0.09
190,464	Healthpeak Properties	3,941,652	0.08	241,922	VICI Properties	7,453,617	0.15
38,210	HP	1,122,610	0.02	10,830	Visa	2,674,685	0.06
2,702	Humana	1,274,669	0.03	159,821	Wells Fargo	6,659,741	0.14
22,711	Huntington Ingalls Industries	5,033,439	0.11	28,827	Welltower	2,400,713	0.05
32,045	Intel	1,105,552	0.02	189,229	Williams*	6,601,254	0.13
100,375	Intercontinental Exchange	11,843,246	0.24	85,897	Xcel Energy	4,980,308	0.10
42,920	International Flavors & Fragrances	3,048,607	0.06	49,555	Yum China	2,667,050	0.06
319,872	Kosmos Energy	2,347,860	0.05	5,011	Zebra Technologies	1,396,566	0.03
162,755	Kraft Heinz	5,395,328	0.11	37,308	Zimmer Biomet	4,493,003	0.09
19,265	Laboratory of America	4,096,895	0.09			563,319,820	11.65
20,746	Lear	3,030,576	0.06	Total Common / Preferred Stocks (Shares)		1,291,931,805	26.70
52,009	Leidos	5,129,127	0.11	BONDS			
50,482	M&T Bank	6,345,083	0.13	Australia			
2,305	Meta Platforms	688,411	0.01	USD 421,000	Macquarie Bank 6.798% 18/1/2033	426,094	0.01
71,268	Microsoft	23,451,448	0.48	USD 20,000	Rio Tinto Finance USA 5.2% 2/11/2040	19,623	0.00
184,265	Mondelez International	13,125,196	0.27	USD 187,000	Westpac Banking 2.668% 15/11/2035*	143,798	0.01
9,498	MSC Industrial Direct	969,081	0.02	USD 239,000	Westpac Banking 3.133% 18/11/2041	156,174	0.00
187,347	Newell Brands*	1,973,700	0.04	USD 150,000	Westpac Banking 4.11% 24/7/2034	131,264	0.00
99,652	NextEra Energy	6,729,500	0.14			876,953	0.02
157,343	NiSource	4,230,953	0.09	Austria			
14,029	Norfolk Southern	2,911,158	0.06	EUR 200,000	ams-OSRAM 0% 5/3/2025	182,213	0.00
165,405	Omega Healthcare Investors	5,292,960	0.11	EUR 300,000	ams-OSRAM 2.125% 3/11/2027	231,051	0.01
95,637	Oracle	11,562,513	0.24	EUR 1,000,000	Erste Bank 6.5% 15/4/2024	1,061,890	0.02
110,336	Otis Worldwide	9,551,788	0.20	USD 1,075,000	Klabn Austria 3.2% 12/1/2031	861,591	0.02
93,438	Paychex	11,417,190	0.24	USD 190,000	Suzano Austria 2.5% 15/9/2028	161,709	0.00
191,822	PG&E	3,168,899	0.06	USD 895,000	Suzano Austria 3.125% 15/1/2032	706,012	0.02
115,340	Philip Morris International	11,229,503	0.23			3,204,466	0.07
379,164	Physicians Realty Trust*	5,293,130	0.11	Bahrain			
43,007	Portland General Electric*	1,911,661	0.04	USD 571,000	Bahrain Government International Bond 5.45% 16/9/2032	513,806	0.01
66,031	Prologis	8,271,703	0.17	USD 529,000	Bahrain Government International Bond 7.375% 14/5/2030*	542,973	0.01
14,414	Public Service Enterprise	892,514	0.02	USD 632,000	Bahrain Government International Bond 7.5% 20/9/2047*	583,725	0.01
4,889	Ralph Lauren*	564,386	0.01			1,640,504	0.03
24,790	Raymond James Financial	2,600,223	0.05	Belgium			
45,868	Republic Services	6,685,720	0.14	EUR 234,000	Azelis Finance 5.75% 15/3/2028*	258,804	0.01
89,858	Rexford Industrial Realty	4,819,983	0.10	EUR 1,800,000	KBC 4.75% 5/3/2024	1,928,978	0.04
7,269	Robert Half	547,501	0.01			2,187,782	0.05
18,192	SBA Communications	4,140,590	0.09	Bermuda			
94,450	Sealed Air	3,521,096	0.07	USD 392,000	Aircastle 6.5% 18/7/2028	388,996	0.01
114,138	Sempra	8,140,323	0.17				
74,513	SL Green Realty	2,883,653	0.06				
53,171	Southern	3,656,038	0.08				
135,992	Spirit Realty Capital†	5,257,451	0.11				
85,940	SS&C Technologies†	4,976,786	0.10				
46,004	Sun Communities	5,698,515	0.12				
136,707	Synchrony Financial	4,444,344	0.09				
40,103	Targa Resources	3,457,280	0.07				
185,263	UDR	7,447,573	0.15				
40,818	Union Pacific	9,082,413	0.19				
51,429	United Parcel Service	8,849,902	0.18				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 6,921,000	Carnival Bermuda 10.375% 1/5/2028	7,540,463	0.16	USD 400,000	Bombardier 7.45% 1/5/2034	455,600	0.01
USD 41,128	Digicel 8.75% 25/5/2024	37,673	0.00	USD 1,615,000	Bombardier 7.5% 1/2/2029	1,587,017	0.03
USD 856,000	Nabors Industries 7.25% 15/1/2026	824,694	0.02	USD 1,163,000	Bombardier 7.875% 15/4/2027	1,161,354	0.02
USD 952,000	Nabors Industries 7.5% 15/1/2028	877,031	0.02	USD 1,904,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,570,242	0.03
USD 1,895,000	NCL 5.875% 15/3/2026	1,787,734	0.04	USD 602,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	502,221	0.01
USD 177,000	NCL 7.75% 15/2/2029	169,035	0.00	USD 290,000	Canadian National Railway 3.85% 5/8/2032	267,907	0.01
USD 508,000	NCL 8.375% 1/2/2028	523,739	0.01	USD 205,000	Canadian Pacific Railway 3.1% 2/12/2051	139,571	0.00
USD 652,000	NCL Finance 6.125% 15/3/2028	585,033	0.01	USD 100,000	Canadian Pacific Railway 4.8% 1/8/2045	89,546	0.00
USD 1,250,000	OHA Credit Funding 11 8.92% 19/7/2033	1,229,378	0.03	USD 190,000	Cenovus Energy 3.75% 15/2/2052	133,644	0.00
USD 650,000	Seadrill Finance 8.375% 1/8/2030	666,653	0.01	USD 175,000	Enbridge 0.55% 4/10/2023	174,247	0.00
USD 4,000,000	Symphony CLO 38 6.622% 24/4/2036	4,053,560	0.08	USD 520,000	Enbridge 2.5% 15/1/2025	498,050	0.01
USD 2,221,000	Valaris 8.375% 30/4/2030	2,266,308	0.05	USD 135,000	Enbridge 2.5% 1/8/2033	104,912	0.00
USD 639,000	Viking Cruises 5.875% 15/9/2027	598,082	0.01	USD 200,000	Enbridge 4% 1/10/2023	199,661	0.01
USD 147,000	Viking Cruises 7% 15/2/2029	139,415	0.00	USD 42,000	Enbridge 4% 15/11/2049	31,584	0.00
USD 1,938,000	Viking Cruises 9.125% 15/7/2031	1,997,532	0.04	USD 480,000	Enbridge 4.25% 1/12/2026	462,734	0.01
USD 515,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	481,010	0.01	USD 49,000	Enbridge 4.5% 10/6/2044	40,230	0.00
USD 667,000	Weatherford International 6.5% 15/9/2028	668,709	0.01	USD 640,000	Enbridge 5.7% 8/3/2033	640,547	0.01
USD 1,708,000	Weatherford International 8.625% 30/4/2030	1,752,051	0.04	USD 3,125,000	Enbridge 6% 15/1/2077	2,950,735	0.06
		26,587,096	0.55	USD 986,000	Enerflex 9% 15/10/2027	981,079	0.02
				USD 834,000	ERO Copper 6.5% 15/2/2030	729,012	0.02
				USD 1,073,000	First Quantum Minerals 8.625% 1/6/2031	1,093,153	0.02
	Brazil			USD 562,000	Garda World Security 4.625% 15/2/2027	520,412	0.01
USD 1,030,000	Banco do Brasil 4.75% 20/3/2024*	1,021,338	0.02	USD 1,468,000	Garda World Security 7.75% 15/2/2028	1,465,812	0.03
USD 849,000	Banco do Brasil 6.25% 18/4/2030	843,184	0.02	USD 220,000	Garda World Security 9.5% 1/11/2027	212,878	0.00
USD 591,000	Banco Votorantim 4.5% 24/9/2024	578,955	0.01	USD 730,000	GFL Environmental 3.5% 1/9/2028	646,286	0.01
USD 608,000	Centrais Eletricas Brasileiras 3.625% 4/2/2025	579,880	0.01	USD 651,000	GFL Environmental 3.75% 1/8/2025	620,919	0.01
USD 542,000	Itau Unibanco 3.25% 24/1/2025	521,008	0.01	USD 568,000	GFL Environmental 4% 1/8/2028	509,729	0.01
		3,544,365	0.07	USD 283,000	GFL Environmental 4.25% 1/6/2025	274,056	0.01
	British Virgin Islands			USD 1,583,000	GFL Environmental 4.375% 15/8/2029	1,408,440	0.03
EUR 296,000	Global Switch 2.25% 31/5/2027	298,943	0.01	USD 1,286,000	GFL Environmental 4.75% 15/6/2029	1,179,342	0.02
	Canada			USD 309,000	GFL Environmental 5.125% 15/12/2026	299,325	0.01
USD 170,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	154,846	0.01	USD 1,504,000	Husky III 13% 15/2/2025	1,500,240	0.03
USD 1,244,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	1,059,539	0.02	USD 1,306,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	1,334,392	0.03
USD 1,109,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	1,019,107	0.02	USD 946,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	963,971	0.02
USD 419,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	416,412	0.01	USD 695,000	Masonite International 3.5% 15/2/2030	582,681	0.01
USD 2,150,000	Air Canada 3.875% 15/8/2026	1,988,640	0.04				
USD 290,000	ATS 4.125% 15/12/2028	258,066	0.01				
USD 447,000	Baytex Energy 8.5% 30/4/2030	453,564	0.01				
USD 2,329,000	Bombardier 6% 15/2/2028	2,177,137	0.05				
USD 3,480,000	Bombardier 7.125% 15/6/2026	3,424,519	0.07				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 271,000	Masonite International 5.375% 1/2/2028	255,925	0.00	USD 4,500,000	Aimco CLO 11 7.57% 17/10/2034	4,466,048	0.09
USD 79,000	Mattamy 4.625% 1/3/2030	69,755	0.00	USD 10,000,000	Aimco CLO 12 7.008% 17/1/2032	9,870,000	0.20
USD 599,000	Mattamy 5.25% 15/12/2027	563,891	0.01	USD 1,450,000	Aimco CLO 12 8.208% 17/1/2032	1,444,370	0.03
USD 2,175,000	New Gold 7.5% 15/7/2027	2,077,064	0.04	USD 2,100,000	Aimco CLO 15 7.22% 17/10/2034	2,073,002	0.04
USD 215,000	Nutrien 4.9% 27/3/2028	210,019	0.01	USD 3,750,000	Aimco CLO 15 8.47% 17/10/2034	3,642,442	0.08
USD 60,000	Nutrien 5.8% 27/3/2053	58,639	0.00	USD 6,150,000	AIMCO CLO Series 2017-A 6.638% 20/4/2034	6,092,808	0.13
USD 100,000	Nutrien 5.9% 7/11/2024	99,967	0.00	USD 789,741	AIMCO CLO Series 2018-A 6.59% 17/4/2031	787,106	0.02
USD 467,000	Ontario Gaming GTA 8% 1/8/2030	472,711	0.01	USD 500,000	AIMCO CLO Series 2018-A 7.32% 17/4/2031	491,828	0.01
USD 3,189,000	Open Text 6.9% 1/12/2027	3,237,329	0.07	USD 1,000,000	AIMCO CLO Series 2018-A 8.12% 17/4/2031	982,135	0.02
USD 236,000	Precision Drilling 6.875% 15/1/2029	224,575	0.01	USD 520,000	Alibaba 3.15% 9/2/2051*	314,639	0.01
USD 121,000	Rogers Communications 3.7% 15/11/2049	82,351	0.00	USD 515,000	Alinea CLO 2018-1 7.488% 20/7/2031	506,969	0.01
USD 960,000	Rogers Communications 3.8% 15/3/2032	819,056	0.02	USD 1,000,000	Allegany Park CLO 7.376% 20/1/2035	972,553	0.02
USD 281,000	Rogers Communications 4.3% 15/2/2048	210,946	0.01	USD 1,000,000	Allegany Park CLO 8.426% 20/1/2035	954,465	0.02
USD 83,000	Rogers Communications 4.35% 1/5/2049	62,902	0.00	USD 1,000,000	Allegany Park CLO 11.726% 20/1/2035	948,622	0.02
USD 757,000	Rogers Communications 4.55% 15/3/2052	586,350	0.01	USD 800,000	Allegro CLO II-S 7.745% 21/10/2028	798,403	0.02
USD 296,000	Teck Resources 5.2% 1/3/2042	254,575	0.01	USD 1,102,023	Allegro CLO VI 6.7% 17/1/2031	1,098,204	0.02
USD 19,000	Teck Resources 5.4% 1/2/2043	16,632	0.00	USD 1,000,000	Allegro CLO VI 7.37% 17/1/2031	965,966	0.02
USD 72,000	Teck Resources 6% 15/8/2040	68,323	0.00	USD 1,000,000	Allegro CLO VII 7.22% 13/6/2031	974,506	0.02
USD 41,000	Teck Resources 6.25% 15/7/2041	39,967	0.00	USD 500,000	Allegro CLO VIII 7.72% 15/7/2031	497,514	0.01
USD 212,000	Tervita 11% 1/12/2025	221,739	0.01	USD 9,000,000	Allegro CLO XI 6.972% 19/1/2033	8,953,005	0.19
USD 2,606,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026*	2,532,102	0.05	USD 1,500,000	ANCHORAGE CAPITAL CLO 1-R 11.063% 13/4/2031	1,391,074	0.03
USD 560,000	Toronto-Dominion Bank/The 0.7% 10/9/2024	532,670	0.01	USD 5,791,836	Anchorage Capital CLO 2013-1 6.813% 13/10/2030	5,775,872	0.12
USD 191,000	Toronto-Dominion Bank/The 1.25% 10/9/2026	169,248	0.00	USD 1,000,000	Anchorage Capital CLO 2013-1 8.763% 13/10/2030	994,220	0.02
USD 635,000	Toronto-Dominion Bank/The 5.532% 17/7/2026	635,963	0.01	USD 4,750,000	Anchorage Capital CLO 2018-10 6.77% 15/10/2031	4,735,818	0.10
USD 413,000	TransAlta 7.75% 15/11/2029	425,483	0.01	USD 1,000,000	Anchorage Capital CLO 3-R 7.127% 28/1/2031	992,905	0.02
USD 663,000	Vermilion Energy 6.875% 1/5/2030	631,962	0.01	USD 1,000,000	Anchorage Capital CLO 3-R 7.477% 28/1/2031	981,224	0.02
		50,843,503	1.04	USD 1,500,000	Anchorage Capital CLO 3-R 8.227% 28/1/2031	1,413,010	0.03
	Cayman Islands			USD 700,000	Anchorage Capital CLO 4-R 7.477% 28/1/2031	684,169	0.01
USD 1,000,000	AGL CLO 11 7.62% 15/4/2034	996,847	0.02	USD 1,000,000	Annisa CLO 2016-2 8.588% 20/7/2031	981,343	0.02
USD 1,000,000	AGL CLO 11 8.72% 15/4/2034	986,561	0.02	USD 997,068	Apidos CLO XII 6.65% 15/4/2031	991,719	0.02
USD 2,681,223	AGL CLO 12 7.188% 20/7/2034	2,651,745	0.06				
USD 1,000,000	AGL CLO 12 7.438% 20/7/2034	983,919	0.02				
USD 3,000,000	AGL CLO 13 7.238% 20/10/2034	2,961,687	0.06				
USD 5,500,000	AGL CLO 14 7.245% 2/12/2034	5,425,218	0.11				
USD 2,000,000	AGL CLO 17 7.434% 21/1/2035	1,966,679	0.04				
USD 1,500,000	AGL CLO 17 8.434% 21/1/2035	1,475,432	0.03				
USD 1,000,000	AGL CLO 17 11.684% 21/1/2035	964,984	0.02				
USD 7,500,000	AGL CLO 3 6.87% 15/1/2033	7,467,789	0.15				
USD 6,500,000	AGL CLO 3 7.27% 15/1/2033	6,441,818	0.13				
USD 1,000,000	AGL CLO 3 7.72% 15/1/2033	998,380	0.02				
USD 7,000,000	AGL CLO 5 7.288% 20/7/2034	6,918,330	0.14				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	Apidos CLO XV 7.438% 20/4/2031	982,427	0.02	USD 1,500,000	Canyon Capital CLO 2016-1 7.47% 15/7/2031	1,466,592	0.03
USD 500,000	Apidos CLO XX 7.52% 16/7/2031	494,841	0.01	USD 1,250,000	Canyon Capital CLO 2016-2 7.32% 15/10/2031	1,235,528	0.03
USD 1,500,000	Apidos CLO XXIX 7.163% 25/7/2030	1,486,583	0.03	USD 5,000,000	Canyon Capital CLO 2022-1 7.16% 15/4/2035	4,899,733	0.10
USD 5,000,000	Apidos CLO Xxv 6.758% 20/10/2031	4,972,468	0.10	USD 2,000,000	Canyon Capital CLO 2022-1 7.51% 15/4/2035	1,922,258	0.04
USD 711,000	Apidos CLO XXX 7.172% 18/10/2031	704,592	0.01	USD 1,000,000	Canyon Capital CLO 2022-1 8.51% 15/4/2035	972,830	0.02
USD 1,500,000	Apidos CLO XXXVII 6.737% 22/10/2034	1,490,625	0.03	USD 2,500,000	Canyon CLO 2018-1 7.27% 15/7/2031	2,481,744	0.05
USD 500,000	Ares XLIX CLO 7.257% 22/7/2030	494,758	0.01	USD 3,000,000	Canyon CLO 2021-4 7.57% 15/10/2034	2,920,059	0.06
USD 1,900,000	ARES XLV CLO 8.62% 15/10/2030	1,776,596	0.04	USD 750,000	Carlyle US CLO 2017-2 7.988% 20/7/2031	751,052	0.02
USD 1,500,000	ARES XLVII CLO 8.27% 15/4/2030	1,405,947	0.03	USD 750,000	Catskill Park CLO 9.288% 20/4/2029	738,314	0.02
USD 1,000,000	Ares XLVIII CLO 8.288% 20/7/2030	919,531	0.02	USD 6,255,000	CBAM 2018-5 6.97% 17/4/2031	6,123,059	0.13
USD 500,000	Ares XXXIIR CLO 7.426% 15/5/2030	489,999	0.01	USD 600,000	Cedar Funding IX CLO 8.188% 20/4/2031	586,772	0.01
USD 1,000,000	Ares XXXIR CLO 6.945% 24/5/2030	986,975	0.02	USD 1,000,000	CIFC Funding 2013-II 8.622% 18/10/2030	957,284	0.02
USD 1,654,209	Ares XXXVII CLO 6.74% 15/10/2030	1,652,759	0.03	USD 5,650,000	CIFC Funding 2013-IV 6.919% 27/4/2031	5,592,492	0.12
USD 1,000,000	Ares XXXVII CLO 7.07% 15/10/2030	990,903	0.02	USD 1,200,000	CIFC Funding 2014-II-R 7.507% 24/4/2030	1,189,343	0.03
USD 4,500,000	Atlas Senior Loan Fund VII 7.2% 27/11/2031	4,430,796	0.09	USD 2,000,000	CIFC Funding 2014-V 8.97% 17/10/2031	1,902,492	0.04
USD 6,000,000	Atlas Senior Loan Fund XI 6.712% 26/7/2031	5,935,705	0.12	USD 2,500,000	CIFC Funding 2015-I 8.207% 22/1/2031	2,404,699	0.05
USD 1,000,000	Atlas Senior Loan Fund XII 6.787% 24/10/2031	991,244	0.02	USD 500,000	CIFC Funding 2017-I 9.095% 23/4/2029	497,343	0.01
USD 850,000	Atrium XIV 7.52% 23/8/2030	841,725	0.02	USD 1,000,000	CIFC Funding 2017-V 8.42% 16/11/2030	979,922	0.02
USD 750,000	Atrium XV 7.357% 23/1/2031	746,451	0.02	USD 1,000,000	CIFC Funding 2018-I 6.972% 18/4/2031	988,276	0.02
USD 500,000	Atrium XV 7.807% 23/1/2031	499,719	0.01	USD 1,600,000	CIFC Funding 2018-IV 6.72% 17/10/2031	1,593,724	0.03
USD 2,000,000	Bain Capital Credit CLO 2020-5 7.938% 20/1/2032	2,002,805	0.04	USD 750,000	CIFC Funding 2018-V 6.76% 15/1/2032	748,787	0.02
USD 750,000	Ballyrock CLO 16 8.488% 20/7/2034	756,845	0.02	USD 1,000,000	CIFC Funding 2018-V 7.72% 15/1/2032	1,001,434	0.02
USD 3,000,000	Ballyrock CLO 2020-2 7.538% 20/10/2031	2,934,671	0.06	USD 3,211,846	Clear Creek CLO 6.788% 20/10/2030	3,199,388	0.07
USD 592,000	Banco Bradesco 3.2% 27/1/2025	567,983	0.01	USD 4,000,000	Clear Creek CLO 7.538% 20/10/2030	3,950,598	0.08
USD 7,000,000	Bardot CLO 7.207% 22/10/2032	6,882,401	0.14	USD 6,000,000	Clover CLO 2019-2 6.713% 25/10/2033	5,947,867	0.12
USD 4,500,000	Bardot CLO 7.507% 22/10/2032	4,404,676	0.09	USD 1,000,000	Clover CLO 2019-2 7.613% 25/10/2033	984,235	0.02
USD 1,500,000	Bardot CLO 8.607% 22/10/2032	1,469,220	0.03	USD 1,500,000	Dryden 50 Senior Loan Fund 7.82% 15/7/2030	1,497,086	0.03
USD 1,500,000	Beechwood Park CLO 11.808% 17/1/2035	1,460,636	0.03	USD 4,250,000	Dryden 58 CLO 7.37% 17/7/2031	4,152,726	0.09
USD 1,647,604	Benefit Street Partners CLO VIII 6.688% 20/1/2031	1,643,282	0.03	USD 1,000,000	Eaton Vance CLO 2014-1R 8.62% 15/7/2030	966,705	0.02
USD 1,000,000	Benefit Street Partners CLO XII 7.57% 15/10/2030	987,726	0.02	USD 535,000	Eaton Vance CLO 2015-1 7.488% 20/1/2030	521,952	0.01
USD 1,300,000	Benefit Street Partners CLO XV 6.722% 18/7/2031	1,292,673	0.03				
USD 1,500,000	Betony CLO 2 7.231% 30/4/2031	1,484,647	0.03				
USD 5,000,000	BSL CLO 4 6.957% 20/4/2036	5,038,253	0.10				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,047,000	Fantasia 7.95% 5/7/2022***	50,193	0.00	USD 2,000,000	Goldentree Loan Management US CLO 1 7.538% 20/10/2034	1,961,852	0.04
USD 858,000	Fantasia 9.875% 19/10/2023	42,900	0.00	USD 7,500,000	Golub Capital Partners CLO 50B-R 7.276% 20/4/2035	7,416,798	0.15
USD 1,580,000	Fantasia 11.75% 17/4/2022***	79,000	0.00	USD 1,000,000	Golub Capital Partners CLO 50B-R 8.776% 20/4/2035	996,249	0.02
USD 500,000	Fantasia 11.875% 1/6/2023***	25,000	0.00	USD 2,500,000	Golub Capital Partners CLO 53B 7.388% 20/7/2034	2,466,065	0.05
USD 825,000	Fantasia 12.25% 18/10/2022***	41,250	0.00	USD 1,000,000	Golub Capital Partners CLO 53B 7.638% 20/7/2034	976,646	0.02
USD 1,700,000	Fantasia 15% 18/12/2021***	92,641	0.00	USD 9,750,000	Golub Capital Partners CLO 55B 7.388% 20/7/2034	9,624,403	0.20
USD 3,077,877	Flatiron CLO 17 6.606% 15/5/2030	3,056,664	0.06	USD 3,000,000	Golub Capital Partners CLO 55B 7.788% 20/7/2034	2,956,381	0.06
USD 3,105,455	Flatiron CLO 17 7.076% 15/5/2030	3,080,373	0.06	USD 4,300,000	Golub Capital Partners CLO 55B 8.788% 20/7/2034	4,315,435	0.09
USD 1,000,000	Flatiron CLO 20 9.431% 20/11/2033	987,964	0.02	USD 925,000	Greenwood Park CLO 8.07% 15/4/2031	864,707	0.02
USD 1,000,000	Galaxy XX CLO 7.338% 20/4/2031	983,333	0.02	USD 6,000,000	Greywolf CLO V 6.773% 27/1/2031	5,981,668	0.12
USD 1,200,000	Galaxy XX CLO 8.188% 20/4/2031	1,168,937	0.02	USD 1,000,000	GREYWOLF CLO VII 6.766% 20/10/2031	994,386	0.02
USD 1,000,000	Galaxy XXII CLO 7.27% 16/4/2034	980,798	0.02	USD 3,400,593	Grippen Park CLO 6.848% 20/1/2030	3,397,421	0.07
USD 1,000,000	Galaxy XXII CLO 7.72% 16/4/2034	992,108	0.02	USD 754,000	Grupo Aval 4.375% 4/2/2030	597,168	0.01
USD 1,250,000	Galaxy Xxiv CLO 6.97% 15/1/2031	1,227,608	0.03	USD 575,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	532,367	0.01
USD 250,000	Galaxy Xxiv CLO 7.27% 15/1/2031	243,894	0.01	USD 650,000	HPS Loan Management 6-2015 7.381% 5/2/2031	637,645	0.01
USD 2,435,742	Galaxy XXVII CLO 6.653% 16/5/2031	2,423,155	0.05	USD 1,500,000	HPS Loan Management 8-2016 7.538% 20/7/2030	1,465,536	0.03
USD 8,287,026	Generate CLO 2 6.757% 22/1/2031	8,239,921	0.17	USD 5,000,000	Invesco CLO 2022-1 7.126% 20/4/2035	4,905,908	0.10
USD 1,000,000	Generate CLO 5 8.957% 22/10/2031	998,268	0.02	USD 7,000,000	Invesco CLO 2022-1 7.476% 20/4/2035	6,753,208	0.14
USD 145,000	GGAM Finance 7.75% 15/5/2026	145,748	0.00	USD 1,700,000	Invesco CLO 2022-1 8.376% 20/4/2035	1,648,680	0.03
USD 145,000	GGAM Finance 8% 15/6/2028	147,102	0.00	USD 1,500,000	Invesco CLO 2022-1 11.626% 20/4/2035	1,402,294	0.03
USD 960,002	Gilbert Park CLO 6.76% 15/10/2030	958,898	0.02	USD 1,000,000	KKR CLO 23 7.838% 20/10/2031	992,174	0.02
USD 1,000,000	Gilbert Park CLO 7.17% 15/10/2030	991,742	0.02	USD 2,356	LCM XX 6.628% 20/10/2027	2,357	0.00
USD 1,124,722	Global Aircraft Leasing 6.5% 15/9/2024	1,055,668	0.02	USD 325,000	LCM XXV 7.238% 20/7/2030	321,624	0.01
USD 4,000,000	Goldentree Loan Management US CLO 1 7.388% 20/4/2034	3,919,884	0.08	USD 450,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	452,722	0.01
USD 1,500,000	Goldentree Loan Management US CLO 10 8.638% 20/7/2034	1,460,956	0.03	USD 1,000,000	Madison Park Funding XIII 7.482% 19/4/2030	994,530	0.02
USD 3,000,000	Goldentree Loan Management US CLO 3 6.888% 20/4/2030	2,949,353	0.06	USD 2,452,688	Madison Park Funding XXVI 6.831% 29/7/2030	2,446,321	0.05
USD 2,000,000	Goldentree Loan Management US CLO 3 7.488% 20/4/2030	1,960,391	0.04	USD 500,000	Madison Park Funding XXVII 8.188% 20/4/2030	489,647	0.01
USD 1,000,000	Goldentree Loan Management US CLO 4 7.607% 24/4/2031	989,216	0.02	USD 1,000,000	Madison Park Funding XXVIII 8.27% 15/7/2030	981,603	0.02
USD 5,000,000	Goldentree Loan Management US CLO 5 7.638% 20/10/2032	4,952,570	0.10	USD 500,000	Madison Park Funding XXXI 8.607% 23/1/2031	490,000	0.01
USD 800,000	Goldentree Loan Opportunities IX 7.231% 29/10/2029	797,122	0.02	USD 880,000	MAF Global 6.375% 20/3/2026	856,517	0.02
USD 2,000,000	Goldentree Loan Opportunities X 6.708% 20/7/2031	1,996,085	0.04	USD 997,000	MAF Sukuk 3.933% 28/2/2030	926,338	0.02
USD 1,000,000	Goldentree Loan Opportunities X 7.688% 20/7/2031	996,432	0.02				
USD 1,974,367	Goldentree Loan Opportunities XI 6.642% 18/1/2031	1,970,193	0.04				

***This security is in default, see Note 2(b)

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 990,000	MAF Sukuk 4.638% 14/5/2029*	964,646	0.02	USD 3,000,000	Neuberger Berman Loan Advisers CLO 44 8.42% 16/10/2034	2,936,594	0.06
USD 3,606,213	Marble Point CLO XI 6.752% 18/12/2030	3,583,010	0.07	USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 7.111% 14/4/2035	1,972,508	0.04
USD 1,000,000	Marble Point CLO XI 7.072% 18/12/2030	977,265	0.02	USD 2,000,000	Neuberger Berman Loan Advisers CLO 47 7.361% 14/4/2035	1,952,517	0.04
USD 7,500,000	Marble Point CLO XV 7.357% 23/7/2032	7,368,559	0.15	USD 4,000,000	Oaktree CLO 2023-1 6.761% 15/4/2036	4,015,913	0.08
USD 6,500,000	Marble Point CLO XVII 6.888% 20/4/2033	6,440,525	0.13	USD 1,191,906	OCP CLO 2014-6 6.83% 17/10/2030	1,186,092	0.02
USD 3,500,000	Marble Point CLO XVII 7.358% 20/4/2033	3,441,885	0.07	USD 2,000,000	OCP CLO 2014-6 7.29% 17/10/2030	1,989,192	0.04
USD 500,000	Melco Resorts Finance 4.875% 6/6/2025	474,842	0.01	USD 1,400,000	OCP CLO 2014-6 7.72% 17/10/2030	1,381,415	0.03
USD 1,700,000	Melco Resorts Finance 5.375% 4/12/2029*	1,423,767	0.03	USD 891,713	OCP CLO 2016-11 6.882% 26/10/2030	890,791	0.02
USD 400,000	Melco Resorts Finance 5.75% 21/7/2028	354,842	0.01	USD 1,000,000	OCP CLO 2018-15 7.288% 20/7/2031	995,005	0.02
USD 260,000	MGM China 4.75% 1/2/2027	235,063	0.01	USD 1,305,000	OCP CLO 2020-19 8.738% 20/10/2034	1,275,816	0.03
USD 200,000	MGM China 5.25% 18/6/2025	192,417	0.00	USD 5,500,000	Octagon Investment Partners 26 7.17% 15/7/2030	5,421,874	0.11
USD 200,000	MGM China 5.875% 15/5/2026*	191,477	0.00	USD 1,250,000	Octagon Investment Partners 26 7.37% 15/7/2030	1,211,322	0.03
USD 10,000,000	Milos CLO 7.138% 20/10/2030	9,907,412	0.21	USD 2,500,000	Octagon Investment Partners 28 7.857% 24/10/2030	2,473,715	0.05
USD 1,000,000	Milos CLO 8.338% 20/10/2030	975,241	0.02	USD 2,000,000	Octagon Investment Partners 33 7.438% 20/1/2031	1,962,924	0.04
USD 363,635	Neuberger Berman CLO XVIII 7.295% 21/10/2030	359,945	0.01	USD 750,000	Octagon Investment Partners 33 8.338% 20/1/2031	705,049	0.01
USD 500,000	Neuberger Berman CLO XVIII 7.745% 21/10/2030	492,485	0.01	USD 1,000,000	Octagon Investment Partners 34 6.988% 20/1/2030	987,000	0.02
USD 850,000	Neuberger Berman CLO XXII 7.22% 17/10/2030	846,007	0.02	USD 1,000,000	Octagon Investment Partners 37 7.363% 25/7/2030	977,104	0.02
USD 500,000	Neuberger Berman CLO XXII 7.77% 17/10/2030	497,761	0.01	USD 635,000	Octagon Investment Partners 39 7.788% 20/10/2030	630,230	0.01
USD 1,500,000	Neuberger Berman Loan Advisers CLO 28 7.188% 20/4/2030	1,485,462	0.03	USD 4,475,000	Octagon Loan Funding 7.341% 18/11/2031	4,401,718	0.09
USD 3,000,000	Neuberger Berman Loan Advisers CLO 28 8.438% 20/4/2030	2,870,742	0.06	USD 1,000,000	Octagon Loan Funding 7.841% 18/11/2031	974,578	0.02
USD 6,250,000	Neuberger Berman Loan Advisers CLO 31 7.138% 20/4/2031	6,156,334	0.13	USD 300,000	OHA Credit Partners XI 8.538% 20/1/2032	295,308	0.01
USD 1,000,000	Neuberger Berman Loan Advisers CLO 31 7.538% 20/4/2031	985,031	0.02	USD 1,000,000	OHA Credit Partners XIV 7.095% 21/1/2030	994,430	0.02
USD 2,162,500	Neuberger Berman Loan Advisers CLO 37 7.388% 20/7/2031	2,113,446	0.04	USD 1,000,000	OHA Credit Partners XIV 7.395% 21/1/2030	985,555	0.02
USD 2,000,000	Neuberger Berman Loan Advisers CLO 39 9.188% 20/1/2032	1,983,592	0.04	USD 1,000,000	OHA Loan Funding 2013-1 7.207% 23/7/2031	993,708	0.02
USD 2,000,000	Neuberger Berman Loan Advisers CLO 40 7.32% 16/4/2033	1,967,010	0.04	USD 1,500,000	OHA Loan Funding 2013-1 7.677% 23/7/2031	1,491,480	0.03
USD 500,000	Neuberger Berman Loan Advisers CLO 40 8.32% 16/4/2033	485,424	0.01	USD 750,000	OHA Loan Funding 2013-1 8.657% 23/7/2031	741,060	0.02
USD 1,000,000	Neuberger Berman Loan Advisers CLO 42 7.42% 16/7/2035	987,430	0.02	USD 500,000	OHA Loan Funding 2013-2 7.489% 23/5/2031	493,423	0.01
USD 4,500,000	Neuberger Berman Loan Advisers CLO 44 7.47% 16/10/2034	4,427,715	0.09	USD 1,000,000	OZLM XX 7.538% 20/4/2031	969,603	0.02
				USD 4,500,000	Palmer Square CLO 2018-1 7.022% 18/4/2031	4,466,712	0.09

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 9,500,000	Palmer Square CLO 2018-2 6.67% 16/7/2031	9,481,830	0.20	USD 6,375,000	Regatta IX Funding 7.37% 17/4/2030	6,368,404	0.13
USD 3,000,000	Palmer Square CLO 2018-2 7.22% 16/7/2031	2,983,967	0.06	USD 995,000	Regatta VIII Funding 7.27% 17/10/2030	995,095	0.02
USD 2,000,000	Palmer Square CLO 2018-2 7.47% 16/7/2031	1,967,050	0.04	USD 1,000,000	Regatta X Funding 7.37% 17/1/2031	984,681	0.02
USD 3,000,000	Palmer Square CLO 2020-3 7.576% 15/11/2031	2,969,137	0.06	USD 750,000	Regatta X Funding 8.32% 17/1/2031	736,710	0.02
USD 2,250,000	Palmer Square CLO 2020-3 8.576% 15/11/2031	2,224,490	0.05	USD 1,600,000	Regatta XI Funding 7.22% 17/7/2031	1,590,504	0.03
USD 2,100,000	Park Avenue Institutional Advisers CLO 2016-1 7.439% 23/8/2031	2,071,835	0.04	USD 13,000,000	Regatta XII Funding 6.67% 15/10/2032	12,944,416	0.27
USD 6,800,000	Peace Park CLO 7.588% 20/10/2034	6,767,960	0.14	USD 1,000,000	Regatta XII Funding 8.67% 15/10/2032	984,734	0.02
USD 2,000,000	Peace Park CLO 8.538% 20/10/2034	1,955,673	0.04	USD 1,000,000	Regatta XIII Funding 8.67% 15/7/2031	977,516	0.02
USD 7,330,000	Pikes Peak CLO 1 6.787% 24/7/2031	7,283,707	0.15	USD 1,000,000	Regatta XV Funding 8.913% 25/10/2031	987,494	0.02
USD 5,000,000	Pikes Peak CLO 2 7.322% 18/10/2034	4,928,564	0.10	USD 3,300,000	Regatta XVI Funding 7.62% 15/1/2033	3,291,761	0.07
USD 5,000,000	Pikes Peak CLO 2 7.822% 18/10/2034	4,943,852	0.10	USD 2,250,000	Regatta XVI Funding 8.27% 15/1/2033	2,277,973	0.05
USD 500,000	Pikes Peak CLO 3 7.763% 25/10/2034	497,763	0.01	USD 1,000,000	Riserva CLO 8.822% 18/1/2034	967,477	0.02
USD 2,750,000	Pikes Peak CLO 5 7.288% 20/4/2033	2,721,791	0.06	USD 5,805,937	Rockford Tower CLO 2018-1 6.741% 20/5/2031	5,787,068	0.12
USD 1,000,000	Pikes Peak CLO 6 7.341% 18/5/2034	979,609	0.02	USD 2,900,000	Rockford Tower CLO 2018-1 7.361% 20/5/2031	2,863,823	0.06
USD 1,000,000	Pikes Peak CLO 6 7.691% 18/5/2034	973,894	0.02	USD 4,600,000	Rockford Tower CLO 2018-2 6.748% 20/10/2031	4,585,050	0.10
USD 1,500,000	Pikes Peak CLO 6 8.741% 18/5/2034	1,471,745	0.03	USD 400,000	Rockford Tower CLO 2018-2 7.788% 20/10/2031	394,488	0.01
USD 1,500,000	Pikes Peak CLO 7 7.403% 25/2/2034	1,477,023	0.03	USD 1,500,000	RR 3 7.37% 15/1/2030	1,470,000	0.03
USD 1,000,000	Pikes Peak CLO 7 7.853% 25/2/2034	982,712	0.02	USD 500,000	RR 5 8.67% 15/10/2031	482,310	0.01
USD 5,000,000	Pikes Peak CLO 8 7.338% 20/7/2034	4,935,000	0.10	USD 474,000	Sable International Finance 5.75% 7/9/2027	441,375	0.01
USD 2,400,000	Pikes Peak CLO 8 7.588% 20/7/2034	2,348,354	0.05	USD 998,000	Seagate HDD Cayman 8.25% 15/12/2029	1,048,647	0.02
USD 3,400,000	Pikes Peak CLO 8 8.688% 20/7/2034	3,370,468	0.07	USD 1,337,000	Seagate HDD Cayman 8.5% 15/7/2031	1,401,585	0.03
USD 4,000,000	Pikes Peak CLO 9 7.369% 27/10/2034	3,954,455	0.08	USD 979,484	Sound Point CLO II 6.682% 26/1/2031	969,070	0.02
USD 2,000,000	PPM CLO 2018-1 8.82% 15/7/2031	1,883,547	0.04	USD 6,126,000	Sound Point CLO XXI 6.792% 26/10/2031	6,051,059	0.13
USD 1,000,000	PPM CLO 3 7.12% 17/4/2034	976,297	0.02	USD 4,000,000	Southwick Park CLO 7.538% 20/7/2032	3,924,139	0.08
USD 1,500,000	PPM CLO 3 8.67% 17/4/2034	1,436,365	0.03	USD 108,498	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	108,617	0.00
USD 4,000,000	PPM CLO 4 7.222% 18/10/2034	3,929,644	0.08	USD 665,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	667,037	0.02
USD 2,000,000	PPM CLO 4 7.672% 18/10/2034	1,961,371	0.04	USD 525,000	Sunac China 7% 9/7/2025	57,750	0.00
USD 1,450,000	PPM CLO 5 7.572% 18/10/2034	1,417,504	0.03	USD 1,000,000	Symphony CLO XXVIII 8.757% 23/10/2034	969,625	0.02
USD 1,250,000	PPM CLO 5 8.622% 18/10/2034	1,202,788	0.03	USD 2,000,000	Tallman Park CLO 7.538% 20/4/2034	1,986,182	0.04
USD 1,357,563	Prima Capital CRE Securitization 2015-IV 4% 24/8/2049	1,323,121	0.03	USD 2,260,563	TICP CLO IX 6.728% 20/1/2031	2,254,986	0.05
USD 8,000,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	7,169,651	0.15	USD 1,500,000	TICP CLO IX 7.188% 20/1/2031	1,491,763	0.03
				USD 1,000,000	TICP CLO X 8.388% 20/4/2031	982,552	0.02
				USD 1,555,000	TICP CLO XI 6.768% 20/10/2031	1,552,649	0.03

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,800,000	TICP CLO XI 7.738% 20/10/2031	2,794,698	0.06	USD 788,000	Ecopetrol 5.875% 28/5/2045	551,123	0.01
USD 1,740,000	Transocean 7.5% 15/1/2026	1,711,895	0.04	USD 1,118,000	Ecopetrol 8.875% 13/1/2033	1,131,975	0.02
USD 461,000	Transocean 8% 1/2/2027	448,781	0.01	USD 905,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	763,368	0.01
USD 2,780,650	Transocean 8.75% 15/2/2030	2,857,529	0.06	USD 414,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	349,209	0.01
USD 1,355,000	Transocean 11.5% 30/1/2027	1,428,150	0.03	USD 1,326,000	SURA Asset Management 4.875% 17/4/2024	1,311,421	0.03
USD 668,000	Transocean Titan Financing 8.375% 1/2/2028	687,206	0.01			10,220,391	0.21
USD 1,000,000	TRESTLES CLO II 8.513% 25/7/2031	1,000,190	0.02	Costa Rica			
USD 8,000,000	Upland CLO 7.238% 20/4/2031	7,922,726	0.16	USD 561,000	Costa Rica Government International Bond 6.55% 3/4/2034	566,024	0.01
USD 1,500,000	Voya CLO 2015-3 7.288% 20/10/2031	1,483,676	0.03	Cote d'Ivoire (Ivory Coast)			
USD 500,000	Voya CLO 2016-3 6.762% 18/10/2031	499,375	0.01	EUR 378,000	Ivory Coast Government International Bond 5.875% 17/10/2031	343,844	0.01
USD 5,200,000	Webster Park CLO 6.938% 20/7/2030	5,123,022	0.11	USD 1,779,000	Ivory Coast Government International Bond 6.375% 3/3/2028	1,686,118	0.03
USD 1,250,000	Webster Park CLO 8.488% 20/7/2030	1,193,950	0.03			2,029,962	0.04
USD 225,000	Wynn Macau 5.5% 15/1/2026	211,186	0.01	Cyprus			
USD 2,102,000	Wynn Macau 5.625% 26/8/2028	1,846,513	0.04	EUR 175,000	Bank of Cyprus 2.5% 24/6/2027	169,398	0.00
		657,622,676	13.59	Denmark			
Chile				EUR 400,000	Nykredit Realkredit 4.125% 15/4/2026*	397,524	0.01
USD 250,000	Celulosa Arauco y Constitucion 3.875% 2/11/2027	228,499	0.00	Dominican Republic			
USD 1,515,000	Chile Government International Bond 3.1% 7/5/2041	1,102,125	0.02	USD 414,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	404,929	0.01
USD 1,499,000	Colbun 3.15% 19/1/2032	1,245,871	0.03	USD 610,000	Dominican Republic International Bond 4.875% 23/9/2032	517,487	0.01
USD 545,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	539,457	0.01	USD 601,000	Dominican Republic International Bond 5.3% 21/1/2041	471,734	0.01
USD 690,000	Engie Energia Chile 3.4% 28/1/2030	578,337	0.01	USD 520,000	Dominican Republic International Bond 5.5% 22/2/2029*	486,845	0.01
USD 456,782	GNL Quintero 4.634% 31/7/2029*	438,502	0.01	USD 595,000	Dominican Republic International Bond 5.5% 22/2/2029	557,063	0.01
USD 865,000	Nacional del Cobre de Chile 3.625% 1/8/2027	803,204	0.02	USD 852,000	Dominican Republic International Bond 5.95% 25/1/2027	834,095	0.02
USD 435,000	Nacional del Cobre de Chile 3.75% 15/1/2031	387,231	0.01	USD 545,000	Dominican Republic International Bond 7.05% 3/2/2031*	541,531	0.01
		5,323,226	0.11			3,813,684	0.08
Colombia				Egypt			
USD 719,000	Colombia Government International Bond 3.25% 22/4/2032	539,800	0.01	EUR 261,000	Egypt Government International Bond 6.375% 11/4/2031	155,689	0.00
EUR 203,000	Colombia Government International Bond 3.875% 22/3/2026	212,151	0.00	Finland			
USD 929,000	Colombia Government International Bond 3.875% 25/4/2027	857,337	0.02	EUR 487,000	Ahlstrom 3 Oy 3.625% 4/2/2028	442,958	0.01
USD 410,000	Colombia Government International Bond 4.125% 15/5/2051	246,410	0.00	EUR 175,000	Finnair 4.25% 19/5/2025	180,252	0.00
USD 925,000	Colombia Government International Bond 4.5% 28/1/2026	892,708	0.02	USD 482,000	Nordea Bank 6.625% 26/3/2026	457,893	0.01
USD 1,654,000	Colombia Government International Bond 8% 20/4/2033	1,709,840	0.04				
USD 1,710,000	Ecopetrol 5.375% 26/6/2026*	1,655,049	0.04				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 524,000	SBB Treasury 0.75% 14/12/2028	318,963	0.01	EUR 500,000	Electricite de France 5.375% 29/1/2025*	529,589	0.01
EUR 430,000	SBB Treasury 1.125% 26/11/2029	258,992	0.00	GBP 100,000	Electricite de France 6% 29/1/2026*	117,702	0.00
		1,659,058	0.03	EUR 200,000	Electricite de France 7.5% 6/9/2028	223,173	0.01
	France			USD 300,000	Electricite de France 9.125% 15/3/2033	313,260	0.01
EUR 500,000	Accor 4.375% 31/1/2024	536,682	0.01	EUR 499,000	Elior 3.75% 15/7/2026	431,356	0.01
EUR 200,000	Air France-KLM 1.875% 16/1/2025*	206,534	0.01	EUR 400,000	Eutelsat 1.5% 13/10/2028*	331,574	0.01
EUR 300,000	Air France-KLM 8.125% 31/5/2028	339,474	0.01	EUR 300,000	Eutelsat 2% 2/10/2025	298,873	0.01
EUR 955,000	Altice France 2.125% 15/2/2025	961,004	0.02	EUR 531,000	Forvia 2.75% 15/2/2027	525,985	0.01
EUR 207,000	Altice France 3.375% 15/1/2028	157,461	0.00	EUR 327,000	Forvia 3.75% 15/6/2028*	324,900	0.01
USD 202,000	Altice France 5.125% 15/1/2029	144,841	0.00	EUR 516,000	Forvia 7.25% 15/6/2026	582,796	0.01
USD 878,000	Altice France 5.125% 15/7/2029	624,524	0.01	EUR 944,000	Goldstory 5.375% 1/3/2026*	990,154	0.02
USD 3,068,000	Altice France 5.5% 15/10/2029	2,216,102	0.05	EUR 300,000	iliad 1.5% 14/10/2024	315,394	0.01
EUR 300,000	Altice France 5.875% 1/2/2027	263,824	0.01	EUR 600,000	iliad 5.375% 14/6/2027	646,105	0.01
USD 1,000,000	Altice France 8.125% 1/2/2027	846,032	0.02	EUR 800,000	iliad 5.625% 15/2/2030*	845,389	0.02
EUR 700,000	Atos 0% 6/11/2024	640,359	0.01	EUR 200,000	Iliad 5.625% 15/10/2028	204,831	0.00
EUR 400,000	Atos 1.75% 7/5/2025*	357,706	0.01	USD 2,137,000	Iliad 6.5% 15/10/2026	2,037,994	0.04
EUR 200,000	Atos 2.5% 7/11/2028	154,606	0.00	USD 1,219,000	Iliad 7% 15/10/2028	1,135,691	0.02
EUR 628,000	Banjijay 6.5% 1/3/2026	674,553	0.01	EUR 490,000	La Financiere Atalian 5.125% 15/5/2025	365,236	0.01
USD 330,000	BNP Paribas 2.819% 19/11/2025	316,673	0.01	GBP 100,000	La Financiere Atalian 6.625% 15/5/2025	87,468	0.00
USD 350,000	BNP Paribas 3.375% 9/1/2025	338,128	0.01	EUR 200,000	Loxam 5.75% 15/7/2027*	201,648	0.00
USD 9,050,000	BNP Paribas 4.625% 25/2/2031*	6,607,949	0.14	EUR 329,000	Loxam 6.375% 15/5/2028*	354,479	0.01
USD 200,000	BNP Paribas 5.285% 28/3/2024	185,800	0.00	EUR 100,000	Midco GB 7.75% 1/11/2027	102,754	0.00
USD 500,000	BNP Paribas 6.625% 25/3/2024	495,191	0.01	EUR 295,000	Novafives 5% 15/6/2025	302,612	0.01
EUR 2,400,000	BNP Paribas 6.875% 6/12/2029	2,516,053	0.05	EUR 214,000	Paprec 3.5% 1/7/2028*	212,687	0.00
USD 1,825,000	BNP Paribas 7% 16/8/2028	1,688,604	0.03	EUR 253,000	Paprec 4% 31/3/2025	270,681	0.01
USD 400,000	BNP Paribas 7.375% 19/8/2025	391,684	0.01	EUR 452,000	Picard Groupe 3.875% 1/7/2026	452,958	0.01
EUR 200,000	BNP Paribas 7.375% 11/6/2030	214,277	0.00	EUR 2,400,000	RCI Banque 2.625% 18/2/2030*	2,450,891	0.05
USD 2,400,000	BNP Paribas 7.75% 16/8/2029	2,328,681	0.05	EUR 200,000	Renault 2.375% 25/5/2026	203,986	0.00
USD 395,000	BNP Paribas 8.5% 14/8/2028	395,119	0.01	USD 5,200,000	Societe Generale 5.375% 18/11/2030*	3,932,256	0.08
EUR 200,000	Burger King France 8.475% 1/11/2026*	218,204	0.01	USD 376,000	Societe Generale 7.375% 4/10/2023	376,161	0.01
GBP 400,000	Clariane 4.125% 15/3/2024	392,236	0.01	USD 2,805,000	Societe Generale 7.875% 18/12/2023*	2,797,674	0.06
USD 3,146,000	Constellium 3.75% 15/4/2029	2,704,205	0.06	USD 300,000	Societe Generale 7.875% 18/12/2023	299,216	0.01
USD 1,009,000	Constellium 5.625% 15/6/2028	954,692	0.02	EUR 1,100,000	Societe Generale 7.875% 18/1/2029	1,166,575	0.02
USD 500,000	Constellium 5.875% 15/2/2026	492,804	0.01	USD 709,000	Societe Generale 8% 29/9/2025	697,352	0.01
USD 8,747,000	Credit Agricole 4.75% 23/3/2029	6,864,843	0.14	USD 781,000	Societe Generale 8% 29/9/2025*	768,169	0.01
EUR 400,000	Credit Agricole 7.25% 23/9/2028	430,571	0.01	USD 1,300,000	Societe Generale 9.375% 22/11/2027	1,296,148	0.03
USD 1,300,000	Credit Agricole 7.875% 23/1/2024	1,297,102	0.03	EUR 350,000	Tereos Finance Groupe I 7.25% 15/4/2028	394,218	0.01
EUR 271,000	Crown European 3.375% 15/5/2025	288,778	0.01	EUR 622,000	Vallourec 8.5% 30/6/2026	674,762	0.01
EUR 247,000	Crown European 5% 15/5/2028*	269,762	0.00			66,573,556	1.38
EUR 200,000	Electricite de France 2.875% 15/12/2026	190,408	0.00		Germany		
EUR 1,400,000	Electricite de France 3.375% 15/6/2030	1,183,241	0.02	USD 1,600,000	Allianz 3.2% 30/10/2027*	1,217,150	0.03
EUR 400,000	Electricite de France 4% 4/7/2024	422,152	0.01				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,200,000	Allianz 3.5% 17/11/2025	3,527,932	0.07	EUR 200,000	ZF Finance 2.25% 3/5/2028*	185,992	0.00
EUR 1,500,000	Bayer 4.5% 25/3/2082*	1,547,655	0.03	EUR 100,000	ZF Finance 2.75% 25/5/2027	98,704	0.00
EUR 264,000	Cheplapharm Arzneimittel 4.375% 15/1/2028	261,697	0.00	EUR 500,000	ZF Finance 5.75% 3/8/2026	546,264	0.01
EUR 236,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	258,892	0.00			38,455,083	0.81
EUR 5,400,000	Commerzbank 6.125% 9/10/2025	5,321,168	0.11		Guatemala		
GBP 200,000	Commerzbank 8.625% 28/2/2033	250,447	0.01	USD 1,064,000	Guatemala Government Bond 3.7% 7/10/2033	860,866	0.02
EUR 500,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	342,252	0.01		Guatemala Government Bond 4.65% 7/10/2041	953,601	0.02
USD 350,000	Deutsche Bank 1.447% 1/4/2025	339,024	0.01	USD 554,000	Guatemala Government Bond 5.25% 10/8/2029*	527,840	0.01
USD 255,000	Deutsche Bank 2.129% 24/11/2026	231,239	0.01	USD 250,000	Guatemala Government Bond 5.25% 10/8/2029*	238,195	0.01
USD 1,700,000	Deutsche Bank 2.222% 18/9/2024	1,697,287	0.04	USD 545,000	Guatemala Government Bond 6.6% 13/6/2036	547,453	0.01
USD 248,000	Deutsche Bank 5.882% 8/7/2031	225,066	0.01			3,127,955	0.07
USD 9,000,000	Deutsche Bank 6% 30/10/2025	7,280,622	0.15		Hungary		
USD 575,000	Deutsche Bank 6.72% 18/1/2029	582,344	0.01	USD 1,622,000	Hungary Government International Bond 5.25% 16/6/2029*	1,587,808	0.03
EUR 1,000,000	Deutsche Bank 6.75% 30/10/2028	897,792	0.02	USD 182,000	Hungary Government International Bond 5.375% 25/3/2024	181,689	0.01
USD 345,000	Deutsche Bank 7.079% 10/2/2034	328,714	0.01	USD 1,128,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	1,123,212	0.02
EUR 2,400,000	Deutsche Bank 10% 1/12/2027*	2,609,128	0.05			2,892,709	0.06
EUR 500,000	Deutsche Lufthansa 3.5% 14/7/2029	493,300	0.01		Indonesia		
EUR 400,000	DIC Asset 2.25% 22/9/2026	238,146	0.00	USD 1,128,000	Freeport Indonesia 4.763% 14/4/2027	1,088,407	0.02
EUR 385,000	Gruenthal 4.125% 15/5/2028	390,923	0.01	USD 530,000	Indonesia Government International Bond 4.75% 11/2/2029	518,295	0.01
EUR 682,000	Gruenthal 6.75% 15/5/2030	761,761	0.02	USD 1,239,000	Pertamina Persero 3.1% 27/8/2030*	1,068,805	0.02
EUR 552,000	HT Troplast 9.375% 15/7/2028	601,052	0.01	USD 588,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	575,487	0.01
EUR 199,000	IHO Verwaltungs 3.75% 15/9/2026	205,571	0.01			3,250,994	0.06
EUR 453,000	IHO Verwaltungs 3.875% 15/5/2027	446,800	0.01		Ireland		
EUR 300,000	IHO Verwaltungs 8.75% 15/5/2028	339,981	0.01	USD 200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	179,979	0.00
EUR 229,000	PCF 4.75% 15/4/2026*	193,749	0.01	USD 325,000	AerCap Ireland Capital / AerCap Global Aviation Trust 3.15% 15/2/2024	320,470	0.01
EUR 905,000	Renk/Frankfurt am Main 5.75% 15/7/2025	974,541	0.02	USD 345,000	AerCap Ireland Capital / AerCap Global Aviation Trust 4.45% 1/10/2025	333,977	0.01
EUR 741,164	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	790,950	0.02	USD 710,000	AerCap Ireland Capital / AerCap Global Aviation Trust 5.75% 6/6/2028	703,245	0.01
EUR 353,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	369,386	0.01	EUR 295,000	AIB 1.875% 19/11/2029	304,851	0.01
EUR 1,206,000	Tele Columbus 3.875% 2/5/2025*	839,563	0.01	USD 1,055,000	AIB 4.263% 10/4/2025	1,039,363	0.02
EUR 640,800	TK Elevator Holdco 6.625% 15/7/2028*	601,627	0.01	EUR 2,603,000	AIB 5.25% 9/10/2024	2,656,078	0.06
USD 2,055,000	TK Elevator Holdco 7.625% 15/7/2028	1,895,270	0.04	EUR 2,532,000	AIB 6.25% 23/6/2025	2,617,968	0.05
EUR 989,000	TK Elevator Midco 4.375% 15/7/2027*	979,809	0.02	EUR 113,000	Aqueduct European CLO 2-2017 8.063% 15/10/2030	116,551	0.00
EUR 379,000	TUI Cruises 6.5% 15/5/2026*	390,273	0.01	EUR 391,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	378,812	0.01
EUR 200,000	ZF Finance 2% 6/5/2027	193,012	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 678,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	656,531	0.01	GBP 671,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	699,451	0.01
USD 400,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	374,374	0.01	USD 1,678,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,486,392	0.03
GBP 729,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	729,678	0.02			22,701,758	0.47
USD 600,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	586,501	0.01		Isle of Man		
USD 234,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	201,096	0.00	USD 897,000	AngloGold Ashanti 3.75% 1/10/2030	746,124	0.02
USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	171,877	0.00		Israel		
EUR 360,000	Avoca CLO XV 7.793% 15/4/2031	347,127	0.01	USD 1,227,000	Bank Leumi Le-Israel 3.275% 29/1/2031	1,105,552	0.02
EUR 289,000	Bank of Ireland 2.375% 14/10/2029	302,572	0.01	USD 564,000	Bank Leumi Le-Israel 7.129% 18/7/2033	558,289	0.01
EUR 1,200,000	Bank of Ireland 6% 1/9/2025*	1,239,572	0.03	USD 981,000	Energian Israel Finance 8.5% 30/9/2033	994,489	0.02
USD 500,000	Bank of Ireland 6.253% 16/9/2026	499,205	0.01	USD 796,000	Leviathan Bond 6.75% 30/6/2030	747,420	0.02
EUR 966,000	Bank of Ireland 7.5% 19/5/2025	1,029,223	0.02			3,405,750	0.07
EUR 300,000	BlueMountain 2021-1 CLO 9.073% 15/4/2034	301,330	0.01		Italy		
EUR 300,000	Bridgepoint CLO 1 7.913% 15/1/2034	322,514	0.01	EUR 1,245,000	Azzurra Aeroporti 2.125% 30/5/2024	1,316,306	0.03
USD 96,000	Castlelake Aviation Finance 5% 15/4/2027	88,354	0.00	EUR 282,000	Banca Monte dei Paschi di Siena 3.625% 24/9/2024	298,870	0.01
EUR 200,000	CIFC European Funding CLO III 9.273% 15/1/2034	201,059	0.00	EUR 856,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	933,143	0.02
EUR 200,000	CVC Cordatus Loan Fund XXII 6.676% 15/12/2034	203,447	0.01	EUR 1,393,000	Banco BPM 2.875% 29/6/2031	1,352,639	0.03
EUR 100,000	Fidelity Grand Harbour CLO 2023-1 9.678% 15/8/2036	110,965	0.00	EUR 300,000	Banco BPM 3.25% 14/1/2031	302,700	0.01
EUR 100,000	Harvest CLO XVI 9.233% 15/10/2031	101,082	0.00	EUR 1,235,000	Banco BPM 3.375% 19/1/2032*	1,190,843	0.02
EUR 300,000	Henley CLO IV 8.971% 25/4/2034	301,428	0.01	EUR 100,000	Banco BPM 4.25% 1/10/2029	107,003	0.00
EUR 131,366	Invesco Euro CLO III 11.733% 15/7/2032	128,383	0.00	EUR 100,000	Banco BPM 5% 14/9/2030	106,779	0.00
USD 1,000,000	Jazz 4.375% 15/1/2029	897,405	0.02	EUR 750,000	Banco BPM 6% 14/6/2028	819,010	0.02
USD 1,812,000	LCPR Senior Secured Financing 6.75% 15/10/2027	1,708,888	0.04	EUR 304,000	Castor 8.776% 15/2/2029	311,957	0.01
EUR 100,000	Margay CLO I 10.25% 15/7/2036	110,066	0.00	EUR 325,000	Cedacri Mergeco 8.424% 15/5/2028*	344,785	0.01
EUR 200,000	Marino Park CLO 9.333% 16/1/2034	202,306	0.00	EUR 329,000	Cedacri Mergeco 9.281% 15/5/2028	351,616	0.01
USD 411,000	Motion Bondco 6.625% 15/11/2027*	382,137	0.01	EUR 339,000	Enel 6.375% 16/4/2028*	375,980	0.01
EUR 100,000	Neuberger Berman Loan Advisers Euro CLO 9.183% 17/4/2034	101,368	0.00	EUR 521,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	565,104	0.01
EUR 148,000	OCP Euro CLO 2017-2 8.663% 15/1/2032	154,990	0.00	USD 1,719,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	1,579,943	0.03
EUR 100,000	OCP Euro CLO 2017-2 10.063% 15/1/2032	96,476	0.00	EUR 624,000	Fiber Bidco 11% 25/10/2027	730,344	0.01
EUR 100,000	Palmer Square European CLO 2023-1 10.05% 15/7/2036	110,384	0.00	EUR 672,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	682,848	0.01
EUR 200,000	Rockfield Park CLO 6.663% 16/7/2034	204,283	0.01	EUR 178,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	172,896	0.00
				EUR 321,000	IMA Industria Macchine Automatiche 7.663% 15/1/2028	347,478	0.01
				EUR 984,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	941,568	0.02
				EUR 639,000	Inter Media and Communication 6.75% 9/2/2027	670,613	0.01
				USD 495,000	Intesa Sanpaolo 4.198% 1/6/2032*	377,770	0.01
				USD 365,000	Intesa Sanpaolo 4.95% 1/6/2042	243,608	0.00

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 607,000	Intesa Sanpaolo 5.148% 10/6/2030	646,003	0.01	EUR 300,000	SoftBank 4.5% 20/4/2025	319,620	0.01
EUR 821,000	Intesa Sanpaolo 5.5% 1/3/2028*	773,830	0.02	EUR 365,000	SoftBank 4.75% 30/7/2025*	388,479	0.01
USD 300,000	Intesa Sanpaolo 5.71% 15/1/2026	287,556	0.01	EUR 101,000	SoftBank 5% 15/4/2028	103,431	0.00
EUR 200,000	Intesa Sanpaolo 5.875% 20/1/2025	209,666	0.00	USD 200,000	Sumitomo Mitsui Financial 1.902% 17/9/2028	168,060	0.00
EUR 2,635,000	Intesa Sanpaolo 7.75% 11/1/2027	2,819,522	0.06	USD 364,000	Sumitomo Mitsui Financial 2.632% 14/7/2026	335,841	0.01
EUR 389,000	Lottomatica 7.6% 1/6/2028	425,646	0.01	USD 275,000	Sumitomo Mitsui Financial 2.75% 15/1/2030	233,580	0.01
EUR 276,000	Lottomatica 9.75% 30/9/2027*	325,002	0.01	USD 196,000	Sumitomo Mitsui Financial 3.544% 17/1/2028	180,688	0.00
EUR 329,000	Mundys 1.875% 12/2/2028	308,648	0.01	USD 730,000	Sumitomo Mitsui Financial 5.464% 13/1/2026	727,614	0.02
EUR 1,400,000	Nexi 0% 24/2/2028	1,188,383	0.02	USD 200,000	Sumitomo Mitsui Financial 5.52% 13/1/2028	199,774	0.00
EUR 450,000	Poste Italiane 2.625% 24/3/2029*	382,036	0.01	USD 200,000	Takeda Pharmaceutical 3.175% 9/7/2050	134,434	0.00
EUR 929,000	Rekeep 7.25% 1/2/2026*	938,081	0.02	USD 395,000	Takeda Pharmaceutical 5% 26/11/2028	391,387	0.01
EUR 1,183,000	Telecom Italia 1.625% 18/1/2029*	1,011,608	0.02			7,219,992	0.15
EUR 353,000	Telecom Italia 2.75% 15/4/2025	368,672	0.01		Jersey		
EUR 258,000	Telecom Italia 2.875% 28/1/2026	266,472	0.01	EUR 80,854	Adient Global 3.5% 15/8/2024	86,373	0.00
EUR 100,000	Telecom Italia 3.625% 25/5/2026	105,434	0.00	USD 331,000	Aptiv 3.1% 1/12/2051	202,029	0.00
EUR 55,000	Telecom Italia 4% 11/4/2024*	59,361	0.00	USD 276,000	Aptiv / Aptiv 3.25% 1/3/2032	234,101	0.01
USD 689,000	Telecom Italia 5.303% 30/5/2024	680,806	0.01	USD 4,000,000	Boyce Park CLO 7.084% 21/4/2035	3,922,102	0.08
EUR 990,000	Telecom Italia 6.875% 15/2/2028	1,086,163	0.02	USD 3,000,000	Boyce Park CLO 7.434% 21/4/2035	2,932,479	0.06
EUR 300,000	Telecom Italia 7.875% 31/7/2028	338,796	0.01	USD 5,000,000	CarVal CLO VII-C 7.526% 20/1/2035	5,028,865	0.10
EUR 290,000	UniCredit 2% 23/9/2029	302,049	0.01	GBP 100,000	CPUK Finance 3.588% 28/8/2025*	118,966	0.00
EUR 200,000	UniCredit 2.731% 15/1/2032*	194,476	0.00	GBP 320,000	CPUK Finance 4.875% 28/8/2025	388,026	0.01
EUR 500,000	UniCredit 5.375% 3/6/2025*	507,212	0.01	GBP 795,000	Galaxy Bidco 6.5% 31/7/2026	928,268	0.02
USD 765,000	UniCredit 7.296% 2/4/2034	731,947	0.01	USD 714,287	Galaxy Pipeline Assets Bidco 2.94% 30/9/2040	564,769	0.01
EUR 2,163,000	UniCredit 7.5% 3/6/2026*	2,352,603	0.05	USD 6,000,000	Golub Capital Partners CLO 66B 6.926% 25/4/2036	6,041,929	0.13
		30,433,775	0.63	GBP 378,000	HSBC Bank Capital Funding Sterling 1 5.844% 5/11/2031	479,570	0.01
	Jamaica			USD 7,000,000	Pikes Peak CLO 12 7.037% 20/4/2036	7,058,932	0.15
USD 954,000	Digicel International Finance/Digicel international 8.75% 25/5/2024	873,850	0.02	USD 6,000,000	Pikes Peak CLO 14 2023 7.145% 20/4/2036	6,025,200	0.12
	Japan			USD 4,000,000	Pikes Peak CLO 14 2023 7.695% 20/4/2036	4,002,728	0.08
USD 425,000	Mitsubishi UFJ Financial 1.412% 17/7/2025	392,491	0.01			38,014,337	0.78
USD 350,000	Mitsubishi UFJ Financial 2.048% 17/7/2030	281,788	0.01		Kazakhstan		
USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032	158,426	0.00	USD 339,000	KazMunayGas National JSC 3.5% 14/4/2033	255,945	0.01
USD 200,000	Mitsubishi UFJ Financial 3.195% 18/7/2029	176,609	0.00		Liberia		
USD 320,000	Mitsubishi UFJ Financial 5.541% 17/4/2026	318,355	0.01	USD 329,000	Royal Caribbean Cruises 4.25% 1/7/2026	307,022	0.01
USD 725,000	Nissan Motor 4.345% 17/9/2027	663,291	0.01	USD 620,000	Royal Caribbean Cruises 5.375% 15/7/2027	582,941	0.01
EUR 598,000	SoftBank 2.125% 6/7/2024	627,565	0.01	USD 483,000	Royal Caribbean Cruises 5.5% 31/8/2026	464,526	0.01
EUR 311,000	SoftBank 3.125% 19/9/2025*	320,756	0.01				
EUR 644,000	SoftBank 3.875% 6/7/2032*	547,398	0.01				
EUR 589,000	SoftBank 4% 19/9/2029	550,405	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 638,000	Royal Caribbean Cruises 5.5% 1/4/2028	599,648	0.01	USD 1,281,000	EIG Pearl 4.387% 30/11/2046	971,549	0.02
USD 823,000	Royal Caribbean Cruises 7.25% 15/1/2030	836,125	0.02	EUR 600,000	European TopSoho 4% 21/9/2021***	501,245	0.01
USD 731,000	Royal Caribbean Cruises 8.25% 15/1/2029	764,394	0.02	EUR 458,000	Garfunkelux Holdco 3 6.75% 1/11/2025	385,032	0.01
USD 1,101,000	Royal Caribbean Cruises 9.25% 15/1/2029	1,173,473	0.02	GBP 226,000	Garfunkelux Holdco 3 7.75% 1/11/2025	218,761	0.00
USD 667,000	Royal Caribbean Cruises 11.625% 15/8/2027	727,510	0.02	USD 2,626,000	Herens Holdco 4.75% 15/5/2028	2,019,846	0.04
		5,455,639	0.12	EUR 494,000	Herens Midco 5.25% 15/5/2029	288,890	0.01
	Luxembourg			USD 758,000	ION Trading Technologies 5.75% 15/5/2028	666,553	0.01
EUR 888,000	Adler Financing 12.5% 30/6/2025	994,907	0.02	USD 370,000	Kenbourne Invest 4.7% 22/1/2028	225,700	0.01
USD 656,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026	619,072	0.01	EUR 824,000	Kleopatra Finco 4.25% 1/3/2026*	744,278	0.02
EUR 346,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028	308,271	0.01	EUR 285,000	LHMC Finco 2 7.25% 2/10/2025	308,934	0.01
USD 3,142,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	2,657,822	0.06	USD 389,000	Medtronic Global 4.25% 30/3/2028	377,686	0.01
USD 2,168,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	1,834,646	0.04	USD 393,000	Medtronic Global 4.5% 30/3/2033	380,327	0.01
GBP 156,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.875% 1/6/2028	157,282	0.00	USD 1,375,000	Millicom International Cellular 4.5% 27/4/2031	1,087,329	0.02
EUR 523,000	Altice Financing 2.25% 15/1/2025	543,311	0.01	USD 617,400	Millicom International Cellular 5.125% 15/1/2028	556,046	0.01
EUR 189,000	Altice Financing 3% 15/1/2028	159,734	0.00	EUR 279,000	Monitchem HoldCo 3 8.75% 1/5/2028	300,119	0.01
EUR 520,000	Altice Financing 4.25% 15/8/2029	431,473	0.01	USD 844,000	Nexa Resources 5.375% 4/5/2027	789,507	0.02
USD 243,000	Altice Financing 5% 15/1/2028	197,992	0.00	USD 1,615,000	Puma International Financing 5% 24/1/2026	1,487,108	0.03
USD 3,195,000	Altice Financing 5.75% 15/8/2029	2,534,988	0.05	USD 299,000	Puma International Financing 5.125% 6/10/2024	296,306	0.01
USD 3,138,129	ARD Finance 6.5% 30/6/2027	2,529,338	0.05	EUR 599,000	Rossini 6.75% 30/10/2025	655,569	0.01
EUR 500,000	Aroundtown 3.375% 23/9/2024*	227,323	0.01	EUR 876,000	SES 2.875% 27/5/2026	828,902	0.02
GBP 120,000	Aroundtown 4.75% 25/6/2024	59,387	0.00	EUR 417,000	SES 5.625% 29/1/2024	452,739	0.01
USD 1,932,000	Camelot Finance 4.5% 1/11/2026	1,810,489	0.04	USD 2,027,000	SK Invictus Intermediate II 5% 30/10/2029*	1,651,349	0.03
EUR 126,000	Cidron Aida Finco 5% 1/4/2028	125,506	0.00	EUR 250,000	Stena International 7.25% 15/2/2028	280,603	0.00
GBP 466,000	Cidron Aida Finco 6.25% 1/4/2028	522,021	0.01	EUR 608,000	Summer BC Holdco B 5.75% 31/10/2026	599,685	0.01
EUR 588,000	Cirsa Finance International 4.75% 22/5/2025*	631,332	0.01	USD 628,000	Telecom Italia Capital 6% 30/9/2034	521,639	0.01
EUR 156,000	Cirsa Finance International 7.875% 31/7/2028	170,404	0.00	USD 1,952,000	Telecom Italia Capital 6.375% 15/11/2033	1,707,841	0.04
EUR 264,000	Cirsa Finance International 8.185% 31/7/2028	286,209	0.01	USD 59,000	Telecom Italia Capital 7.2% 18/7/2036	53,108	0.00
EUR 381,701	Codere Finance 2 Luxembourg 11% 30/9/2026	310,486	0.01	USD 287,000	Telecom Italia Capital 7.721% 4/6/2038	264,295	0.01
USD 4,772,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	4,529,650	0.09	EUR 269,000	Telecom Italia Finance 7.75% 24/1/2033*	312,253	0.01
EUR 681,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	619,649	0.01	USD 1,600,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028*	1,470,400	0.03
EUR 571,000	Dana Financing Luxembourg 8.5% 15/7/2031	635,351	0.01			44,019,281	0.91
USD 863,000	EIG Pearl 3.545% 31/8/2036	719,039	0.01		Malta		
				USD 696,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	571,061	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 411,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027*	372,779	0.01				
		943,840	0.02				
	Marshall Islands				Morocco		
USD 794,000	Danaos 8.5% 1/3/2028	804,232	0.02	USD 628,000	Morocco Government International Bond 2.375% 15/12/2027*	547,632	0.01
	Mauritius			USD 293,000	Morocco Government International Bond 5.95% 8/3/2028	293,413	0.01
USD 2,200,000	CA Magnum 5.375% 31/10/2026	1,976,128	0.04			841,045	0.02
	Mexico				Netherlands		
USD 200,000	Alpek 3.25% 25/2/2031	162,662	0.01	EUR 1,100,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	1,083,703	0.02
USD 350,000	America Movil 3.625% 22/4/2029	319,923	0.01	EUR 1,500,000	ABN AMRO Bank 4.375% 22/9/2025	1,482,171	0.03
USD 250,000	America Movil 4.375% 22/4/2049	210,102	0.00	EUR 400,000	ATF Netherlands 7.078% 20/1/2024	194,118	0.00
USD 622,000	Banco Mercantil del Norte 5.875% 24/1/2027	549,257	0.01	EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	107,461	0.00
USD 601,000	BBVA Bancomer 5.125% 18/1/2033	520,229	0.01	USD 460,000	Braskem Netherlands Finance 7.25% 13/2/2033	437,695	0.01
USD 606,000	Cemex 5.125% 8/6/2026	561,928	0.01	USD 2,065,000	Clear Channel International 6.625% 1/8/2025*	2,048,187	0.04
USD 594,000	Comision Federal de Electricidad 4.688% 15/5/2029	541,098	0.01	EUR 1,000,000	Cooperatieve Rabobank 4.625% 29/12/2025	995,166	0.02
USD 588,000	Comision Federal de Electricidad 4.875% 15/1/2024	584,493	0.01	EUR 100,000	Darling Global Finance 3.625% 15/5/2026	106,461	0.00
USD 605,000	Kimberly-Clark de Mexico 2.431% 1/7/2031	508,200	0.01	USD 108,000	Deutsche Telekom International Finance 8.75% 15/6/2030	127,159	0.00
USD 520,000	Mexico Government International Bond 3.75% 11/1/2028	493,337	0.01	USD 1,533,000	Elastic 4.125% 15/7/2029	1,320,099	0.03
USD 1,413,000	Mexico Government International Bond 4.5% 22/4/2029	1,364,880	0.03	USD 2,024,000	Embraer Netherlands Finance 7% 28/7/2030	2,049,705	0.04
USD 914,000	Mexico Government International Bond 4.75% 8/3/2044	768,523	0.01	USD 775,000	Enel Finance International 1.375% 12/7/2026	686,882	0.01
USD 1,009,000	Mexico Government International Bond 6.338% 4/5/2053*	1,005,973	0.02	EUR 340,000	Energizer Gamma Acquisition 3.5% 30/6/2029	302,472	0.01
USD 280,000	Mexico Government International Bond 6.35% 9/2/2035	290,807	0.01	EUR 336,000	Global Switch Finance 1.375% 7/10/2030	300,948	0.01
EUR 600,000	Petroleos Mexicanos 3.75% 21/2/2024	641,737	0.01	EUR 100,000	Heimstaden Bostad Treasury 0.625% 24/7/2025	93,546	0.00
USD 1,033,000	Petroleos Mexicanos 5.95% 28/1/2031	748,460	0.02	EUR 130,000	Heimstaden Bostad Treasury 1% 13/4/2028	101,589	0.00
USD 1,981,000	Petroleos Mexicanos 6.7% 16/2/2032	1,499,815	0.03	EUR 100,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	86,033	0.00
USD 1,719,000	Petroleos Mexicanos 6.75% 21/9/2047	1,069,321	0.02	USD 6,930,000	ING Groep 3.875% 16/5/2027*	5,163,890	0.11
USD 245,000	Petroleos Mexicanos 6.875% 4/8/2026	223,652	0.01	USD 200,000	ING Groep 4.1% 2/10/2023	199,721	0.01
USD 558,000	Petroleos Mexicanos 8.75% 2/6/2029	499,276	0.01	USD 280,000	ING Groep 5.75% 16/11/2026	249,236	0.01
USD 530,000	Trust Fibra Uno 5.25% 30/1/2026	512,491	0.01	USD 1,200,000	ING Groep 6.5% 16/4/2025	1,135,010	0.02
		13,076,164	0.27	USD 2,461,000	ING Groep 6.75% 16/4/2024	2,409,467	0.05
				EUR 600,000	LeasePlan 7.375% 29/5/2024	639,901	0.01
				USD 296,000	MEGlobal 2.625% 28/4/2028*	261,420	0.01
				USD 435,000	MEGlobal 4.25% 3/11/2026	417,809	0.01
				EUR 600,000	Naturgy Finance 2.374% 23/11/2026	578,384	0.01
				EUR 200,000	Naturgy Finance 3.375% 24/4/2024	213,192	0.01
				EUR 500,000	Nobian Finance 3.625% 15/7/2026*	483,164	0.01
				USD 491,000	NXP / NXP Funding / NXP USA 2.5% 11/5/2031	396,390	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 282,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	225,896	0.00	USD 1,291,000	Trivium Packaging Finance 5.5% 15/8/2026	1,220,153	0.03
USD 182,000	NXP / NXP Funding / NXP USA 3.25% 11/5/2041	129,683	0.00	EUR 568,000	Trivium Packaging Finance 7.531% 15/8/2026	607,196	0.01
USD 402,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	376,487	0.01	USD 3,171,000	Trivium Packaging Finance 8.5% 15/8/2027	3,010,932	0.06
EUR 375,000	OI European 6.25% 15/5/2028	416,151	0.01	EUR 348,000	United 4% 15/11/2027*	326,014	0.01
EUR 505,000	OI European 6.25% 15/5/2028	561,603	0.01	EUR 205,000	United 7.031% 15/2/2026	217,739	0.00
EUR 481,000	Q-Park I 1.5% 1/3/2025*	505,008	0.01	EUR 334,000	UPC 3.875% 15/6/2029	301,917	0.01
EUR 145,000	Q-Park I 5.47% 1/3/2026	154,413	0.00	USD 1,436,000	UPC Broadband Finco 4.875% 15/7/2031	1,186,998	0.02
EUR 575,000	Repsol International Finance 4.247% 11/9/2028*	567,854	0.01	EUR 525,000	VZ Secured Financing 3.5% 15/1/2032	449,480	0.01
USD 811,000	Sensata Technologies 4% 15/4/2029	714,110	0.01	EUR 245,000	VZ Vendor Financing II 2.875% 15/1/2029	207,316	0.00
USD 281,000	Sensata Technologies 5% 1/10/2025	274,177	0.01	EUR 700,000	ZF Europe Finance 2% 23/2/2026	700,208	0.02
USD 501,000	Sensata Technologies 5.875% 1/9/2030	474,938	0.01	EUR 200,000	ZF Europe Finance 2.5% 23/10/2027	192,261	0.00
USD 34,000	Shell International Finance 3% 26/11/2051	22,826	0.00	EUR 839,000	Ziggo 2.875% 15/1/2030	754,376	0.02
USD 815,000	Siemens Financieringsmaatschappij 2.875% 11/3/2041	599,748	0.01	USD 635,000	Ziggo 4.875% 15/1/2030	534,194	0.01
EUR 644,785	Summer BidCo 9% 15/11/2025	664,890	0.01	USD 605,000	Ziggo Bond 5.125% 28/2/2030	469,543	0.01
EUR 466,663	Summer BidCo 9% 15/11/2025	475,530	0.01	USD 466,000	Ziggo Bond 6% 15/1/2027	434,024	0.01
EUR 700,000	Telefonica Europe 3.875% 22/6/2026*	710,248	0.02			49,963,369	1.03
EUR 1,400,000	Telefonica Europe 6.135% 3/2/2030	1,486,555	0.03	Nigeria			
EUR 400,000	Telefonica Europe 7.125% 23/8/2028*	446,737	0.01	USD 869,000	Nigeria Government International Bond 7.625% 28/11/2047	596,873	0.01
EUR 276,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	274,482	0.01	USD 583,000	Nigeria Government International Bond 8.375% 24/3/2029	513,774	0.01
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 4.375% 9/5/2030	94,041	0.00			1,110,647	0.02
EUR 1,220,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	1,358,743	0.03	Oman			
EUR 217,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	246,982	0.01	USD 1,577,000	Oman Government International Bond 6.5% 8/3/2047	1,484,375	0.03
USD 1,762,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	1,595,790	0.03	USD 586,000	Oman Sovereign Sukuk 4.397% 1/6/2024	577,072	0.01
USD 468,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	436,110	0.01			2,061,447	0.04
USD 413,000	Teva Pharmaceutical Finance Netherlands III 6% 15/4/2024	410,772	0.01	Panama			
USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	199,657	0.00	USD 1,269,000	Aeropuerto Internacional de Tocumen 4% 11/8/2041	1,012,368	0.02
USD 400,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	402,192	0.01	USD 626,000	Aeropuerto Internacional de Tocumen 5.125% 11/8/2061	469,801	0.01
USD 880,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029*	918,742	0.02	USD 655,082	AES Panama Generation 4.375% 31/5/2030	570,740	0.01
USD 882,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	935,674	0.02	USD 712,000	Banco Latinoamericano de Comercio Exterior 2.375% 14/9/2025	661,633	0.01
				USD 989,000	Banco Nacional de Panama 2.5% 11/8/2030	789,717	0.02
				USD 1,954,000	Carnival 4% 1/8/2028	1,754,348	0.04
				USD 3,594,000	Carnival 5.75% 1/3/2027	3,375,795	0.07
				USD 2,034,000	Carnival 6% 1/5/2029	1,829,000	0.03
				USD 481,000	Carnival 7% 15/8/2029	488,887	0.01
				USD 404,000	Carnival 7.625% 1/3/2026	403,091	0.01
				EUR 360,000	Carnival 7.625% 1/3/2026	389,739	0.01
				USD 578,000	Carnival 9.875% 1/8/2027	611,351	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,443,000	Panama Government International Bond 2.252% 29/9/2032	1,094,941	0.02		Portugal		
USD 605,000	Panama Government International Bond 3.16% 23/1/2030*	526,511	0.01	EUR 200,000	Banco Espirito Santo 2.625% 8/5/2017***	46,653	0.00
USD 501,000	Panama Government International Bond 3.298% 19/1/2033	411,955	0.01	EUR 2,000,000	Banco Espirito Santo 4% 21/1/2019***	466,526	0.01
USD 1,337,000	Panama Government International Bond 4.5% 15/5/2047*	1,024,944	0.02	EUR 200,000	Banco Espirito Santo 4.75% 15/1/2018***	46,653	0.00
USD 855,000	Panama Government International Bond 6.853% 28/3/2054	871,074	0.02	EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080*	200,552	0.01
				EUR 700,000	EDP - Energias de Portugal 1.875% 2/8/2081	679,718	0.01
				EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	107,627	0.00
		16,285,895	0.33			1,547,729	0.03
	Paraguay				Romania		
USD 397,000	Paraguay Government International Bond 5% 15/4/2026*	388,643	0.01	EUR 800,000	RCS & RDS 2.5% 5/2/2025*	832,774	0.02
USD 945,000	Paraguay Government International Bond 5.6% 13/3/2048	812,114	0.02	EUR 1,445,000	Romanian Government International Bond 2.124% 16/7/2031	1,194,348	0.03
		1,200,757	0.03	EUR 974,000	Romanian Government International Bond 2.5% 8/2/2030	884,689	0.02
	Peru			EUR 1,529,000	Romanian Government International Bond 2.875% 11/3/2029*	1,464,095	0.03
USD 1,122,000	Kallpa Generacion 4.875% 24/5/2026	1,078,753	0.02	USD 1,102,000	Romanian Government International Bond 5.25% 25/11/2027	1,083,013	0.02
USD 614,000	Peruvian Government International Bond 2.783% 23/1/2031	521,283	0.01	USD 194,000	Romanian Government International Bond 7.625% 17/1/2053	208,975	0.00
USD 1,762,000	Peruvian Government International Bond 3% 15/1/2034*	1,431,273	0.03			5,667,894	0.12
USD 1,280,000	SAN Miguel Industrias Pet SA / NG PET R&P Latin America 3.5% 2/8/2028	1,088,147	0.02		Saudi Arabia		
		4,119,456	0.08	USD 200,000	Saudi Arabian Oil 1.25% 24/11/2023	197,848	0.00
	Philippines			USD 2,134,000	Saudi Government International Bond 3.25% 17/11/2051*	1,412,548	0.03
USD 812,000	Philippine Government International Bond 2.95% 5/5/2045	562,367	0.01	USD 614,000	Saudi Government International Bond 4.375% 16/4/2029*	597,836	0.01
USD 522,000	Philippine Government International Bond 3.7% 1/3/2041*	419,959	0.01	USD 1,200,000	Saudi Government International Bond 5% 18/1/2053	1,068,450	0.02
		982,326	0.02			3,276,682	0.06
	Poland				Singapore		
USD 612,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	600,525	0.01	USD 356,500	Continuum Energy Levanter 4.5% 9/2/2027	332,882	0.01
USD 305,000	Canpack / Canpack US 3.125% 1/11/2025	283,366	0.01	USD 164,524	JGC Ventures 0% 30/6/2025	33,077	0.00
EUR 725,000	Republic of Poland Government International Bond 4.25% 14/2/2043	768,899	0.02	USD 2,103,197	JGC Ventures 3% 30/6/2025	630,959	0.02
USD 822,000	Republic of Poland Government International Bond 5.5% 4/4/2053	801,113	0.02	USD 69,687	Modernland Overseas 3% 30/4/2027	18,810	0.00
USD 690,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	718,186	0.01	USD 1,673,529	Modernland Overseas 4% 30/4/2027	502,059	0.01
		3,172,089	0.07	USD 575,000	Pfizer Investment Enterprises 4.65% 19/5/2030	566,436	0.01
				USD 689,000	Pfizer Investment Enterprises 4.75% 19/5/2033	678,690	0.01

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***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,000	Pfizer Investment Enterprises 5.11% 19/5/2043	9,761	0.00	EUR 700,000	Cellnex Telecom 1.75% 23/10/2030*	623,617	0.01
USD 870,000	Pfizer Investment Enterprises 5.3% 19/5/2053	871,804	0.02	EUR 200,000	Cellnex Telecom 2.125% 11/8/2030	210,989	0.01
		3,644,478	0.08	EUR 431,000	Food Service Project 5.5% 21/1/2027	446,296	0.01
	South Africa			EUR 100,000	Grifols 1.625% 15/2/2025	105,113	0.00
USD 900,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	794,223	0.02	EUR 285,000	Grifols 3.2% 1/5/2025	298,848	0.01
USD 1,926,000	Republic of South Africa Government International Bond 5% 12/10/2046	1,281,252	0.03	EUR 325,000	Grifols 3.875% 15/10/2028	306,851	0.01
USD 615,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	545,745	0.01	EUR 272,000	Grupo Antolin-Irausa 3.5% 30/4/2028	218,680	0.00
		2,621,220	0.06	EUR 300,000	International Consolidated Airlines 3.75% 25/3/2029*	284,783	0.01
	South Korea			EUR 1,448,000	Lorca Telecom Bondco 4% 18/9/2027	1,461,848	0.03
USD 373,000	POSCO 5.625% 17/1/2026	373,345	0.01	USD 200,000	Telefonica Emisiones 4.103% 8/3/2027	190,316	0.00
USD 404,000	POSCO 5.75% 17/1/2028	406,953	0.01	USD 195,000	Telefonica Emisiones 4.895% 6/3/2048	155,325	0.00
USD 200,000	POSCO 5.875% 17/1/2033	206,239	0.00	USD 240,000	Telefonica Emisiones 5.213% 8/3/2047	201,553	0.01
		986,537	0.02			26,573,053	0.55
	Spain				Sweden		
EUR 200,000	Banco Bilbao Vizcaya Argentaria 5.875% 24/9/2023	218,653	0.01	EUR 164,000	Dometic 3% 8/5/2026	167,625	0.00
EUR 3,600,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024*	3,865,339	0.08	EUR 168,000	Fastighets Balder 2.873% 2/6/2081	122,614	0.00
EUR 1,000,000	Banco Bilbao Vizcaya Argentaria 6% 15/1/2026	1,032,532	0.02	EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026	90,702	0.00
EUR 700,000	Banco de Sabadell 2% 17/1/2030	707,989	0.02	EUR 600,000	Heimstaden Bostad 2.625% 1/2/2027	282,617	0.01
EUR 2,300,000	Banco de Sabadell 2.5% 15/4/2031	2,230,503	0.05	EUR 260,000	Heimstaden Bostad 3.375% 15/1/2026	132,143	0.01
EUR 200,000	Banco de Sabadell 5.25% 7/2/2029	215,703	0.00	EUR 54,196	Intrum 3.125% 15/7/2024	56,026	0.00
EUR 600,000	Banco de Sabadell 5.75% 15/3/2026	567,503	0.01	EUR 569,000	Intrum 4.875% 15/8/2025	535,515	0.01
EUR 600,000	Banco de Sabadell 6% 16/8/2033	615,489	0.01	EUR 100,000	Intrum 9.25% 15/3/2028*	90,959	0.00
EUR 1,800,000	Banco Santander 4.375% 14/1/2026	1,642,507	0.03	USD 400,000	Skandinaviska Enskilda Banken 6.875% 30/6/2027	380,864	0.01
EUR 600,000	Banco Santander 5.25% 29/12/2023*	648,526	0.01	EUR 211,000	Verisure 3.25% 15/2/2027	206,427	0.01
USD 800,000	Banco Santander 6.921% 8/8/2033	801,531	0.02	EUR 477,000	Verisure 7.125% 1/2/2028	525,292	0.01
USD 600,000	Banco Santander 7.5% 8/2/2024	579,000	0.01	EUR 476,000	Verisure 9.25% 15/10/2027	551,440	0.01
EUR 1,000,000	Bankinter 7.375% 15/8/2028	1,037,289	0.02			3,142,224	0.07
EUR 1,000,000	CaixaBank 5.25% 23/3/2026	933,227	0.02		Switzerland		
EUR 400,000	CaixaBank 5.875% 9/10/2027	392,772	0.01	USD 1,001,000	Credit Suisse 7.5% 15/2/2028	1,068,170	0.02
EUR 3,600,000	CaixaBank 6.75% 13/6/2024	3,850,477	0.08	USD 200,000	UBS 1.364% 30/1/2027	178,394	0.01
EUR 100,000	Cellnex Finance 1% 15/9/2027	94,491	0.00	USD 572,000	UBS 2.193% 5/6/2026	532,618	0.01
EUR 600,000	Cellnex Finance 1.5% 8/6/2028	565,414	0.01	USD 2,540,000	UBS 4.375% 10/2/2031	1,880,870	0.04
EUR 500,000	Cellnex Finance 2% 15/9/2032	429,147	0.01	USD 750,000	UBS 4.875% 12/2/2027	626,210	0.01
EUR 800,000	Cellnex Finance 2% 15/2/2033	683,522	0.01	USD 700,000	UBS 5.125% 29/7/2026*	630,486	0.01
EUR 800,000	Cellnex Telecom 0.75% 20/11/2031	667,606	0.01	USD 4,888,000	UBS 7% 31/1/2024	4,853,197	0.10
EUR 300,000	Cellnex Telecom 1% 20/4/2027	289,614	0.01	USD 4,697,000	UBS 7% 19/2/2025*	4,585,117	0.10
				EUR 781,000	UBS 7.75% 1/3/2029*	958,107	0.02
				USD 1,620,000	UBS 9.016% 15/11/2033	1,964,539	0.04
						17,277,708	0.36
					Ukraine		
				USD 705,000	Ukraine Government International Bond 7.253% 15/3/2035	190,921	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 333,000	Ukraine Government International Bond 7.75% 1/9/2029	96,237	0.00	GBP 455,000	Constellation Automotive Financing 4.875% 15/7/2027*	462,529	0.01
USD 401,000	Ukraine Government International Bond 8.994% 1/2/2026	122,305	0.00	EUR 286,000	EC Finance 3% 15/10/2026	291,967	0.01
		409,463	0.01	USD 840,000	eG Global Finance 6.75% 7/2/2025	826,052	0.02
United Arab Emirates				USD 584,000	eG Global Finance 8.5% 30/10/2025	578,873	0.01
USD 263,000	Abu Dhabi National Energy 4.696% 24/4/2033	258,398	0.01	USD 200,000	EnQuest 11.625% 1/11/2027	189,451	0.00
USD 769,000	MDGH GMTN RSC 4.375% 22/11/2033	727,089	0.01	USD 656,000	Fresnillo 4.25% 2/10/2050	482,170	0.01
		985,487	0.02	GBP 409,000	Gatwick Airport Finance 4.375% 7/4/2026	475,687	0.01
United Kingdom				GBP 100,000	Greene King Finance 6.903% 15/12/2034	100,924	0.00
EUR 200,000	Agps Bondco 5% 14/1/2029	63,593	0.00	GBP 100,000	Greene King Finance 7.08% 15/3/2036	100,109	0.00
EUR 300,000	Agps Bondco 5.5% 13/11/2026	109,444	0.00	USD 293,000	Harbour Energy 5.5% 15/10/2026*	273,853	0.01
EUR 500,000	Agps Bondco 6% 5/8/2025	210,995	0.00	GBP 392,000	Heathrow Finance 4.125% 1/9/2029	402,383	0.01
EUR 621,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	688,236	0.02	GBP 340,000	Heathrow Finance 4.75% 1/3/2024	423,510	0.01
USD 500,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029	508,263	0.01	USD 300,000	HSBC 4.25% 14/3/2024	296,839	0.01
USD 570,000	Antofagasta 2.375% 14/10/2030	455,293	0.01	USD 340,000	HSBC 4.583% 19/6/2029	320,390	0.01
USD 75,000	Aon Global 3.875% 15/12/2025	72,495	0.00	USD 3,925,000	HSBC 4.6% 17/12/2030*	3,045,628	0.06
USD 175,000	Aon Global 4.6% 14/6/2044	150,382	0.00	GBP 250,000	HSBC 5.875% 28/9/2026	282,074	0.01
USD 833,423	Avianca Midco 2 9% 1/12/2028	730,041	0.01	USD 640,000	HSBC 5.887% 14/8/2027*	637,769	0.01
GBP 1,625,000	Aviva 6.875% 15/12/2031	1,748,367	0.04	USD 632,000	HSBC 6% 22/5/2027	567,228	0.01
USD 400,000	Barclays 3.65% 16/3/2025	385,671	0.01	USD 730,000	HSBC 6.254% 9/3/2034	738,828	0.02
USD 855,000	Barclays 3.932% 7/5/2025	842,564	0.02	USD 365,000	HSBC 6.332% 9/3/2044	368,764	0.01
USD 1,540,000	Barclays 4.375% 15/3/2028	1,059,339	0.02	USD 400,000	HSBC 6.375% 17/9/2024	388,384	0.01
USD 395,000	Barclays 4.836% 9/5/2028	365,749	0.01	USD 2,762,000	HSBC 6.375% 30/3/2025*	2,666,089	0.05
USD 525,000	Barclays 5.088% 20/6/2030	481,139	0.01	USD 350,000	HSBC 7.39% 3/11/2028	367,525	0.01
USD 1,039,000	Barclays 5.2% 12/5/2026	1,008,597	0.02	USD 1,060,000	HSBC 8% 7/3/2028*	1,060,065	0.02
USD 770,000	Barclays 5.829% 9/5/2027	762,889	0.02	USD 610,000	HSBC 8.113% 3/11/2033	663,636	0.01
USD 8,200,000	Barclays 6.125% 15/12/2025	7,286,787	0.15	EUR 440,000	INEOS Finance 6.625% 15/5/2028*	474,972	0.01
GBP 2,179,000	Barclays 6.375% 15/12/2025	2,454,913	0.05	EUR 962,000	INEOS Quattro Finance 2 2.5% 15/1/2026	951,844	0.02
GBP 1,000,000	Barclays 7.125% 15/6/2025	1,170,592	0.02	GBP 250,000	Just 5% 30/3/2031	207,376	0.00
USD 3,044,000	Barclays 8% 15/6/2024	2,986,211	0.06	GBP 875,000	Legal & General 5.625% 24/3/2031*	871,787	0.02
USD 3,725,000	Barclays 8% 15/3/2029*	3,325,717	0.07	USD 1,050,000	Lloyds Banking 4.582% 10/12/2025	1,010,743	0.02
GBP 1,150,000	Barclays 8.875% 15/9/2027	1,355,752	0.03	EUR 2,625,000	Lloyds Banking 4.947% 27/6/2025	2,669,213	0.05
EUR 310,000	BCP V Modular Services Finance II 4.75% 30/11/2028	284,336	0.00	USD 3,595,000	Lloyds Banking 6.75% 27/6/2026*	3,312,409	0.07
GBP 1,075,000	Bellis Acquisition 3.25% 16/2/2026	1,171,602	0.02	USD 2,120,000	Lloyds Banking 7.5% 27/9/2025	1,990,517	0.04
GBP 855,000	Bellis Acquisition 4.5% 16/2/2026	951,872	0.02	USD 3,160,000	Lloyds Banking 8% 27/9/2029	2,868,147	0.06
USD 4,075,000	BP Capital Markets 4.875% 22/3/2030	3,706,067	0.08	GBP 781,000	Lloyds Banking 8.5% 27/9/2027	941,340	0.02
EUR 100,000	British Telecommunications 1.874% 18/8/2080	99,251	0.00	USD 347,000	Macquarie Airfinance 8.375% 1/5/2028	354,190	0.01
USD 200,000	British Telecommunications 4.875% 23/11/2081	164,204	0.00	GBP 100,000	Marks & Spencer 3.75% 19/5/2026	117,474	0.00
GBP 1,025,000	British Telecommunications 8.375% 20/12/2083	1,301,375	0.03	USD 1,543,000	Merlin Entertainments 5.75% 15/6/2026	1,488,283	0.03
GBP 650,000	BUPA Finance 4% 24/9/2031*	496,691	0.01	GBP 542,000	Mobico 4.25% 26/11/2025	599,706	0.01
EUR 170,000	Carnival 1% 28/10/2029	123,803	0.00				

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 1,201,000	Nationwide Building Society 5.75% 20/6/2027	1,310,500	0.03	USD 2,789,000	Vodafone 3.25% 4/6/2081	2,459,180	0.05
GBP 1,559,000	Nationwide Building Society 5.875% 20/12/2024	1,846,090	0.04	EUR 100,000	Vodafone 4.2% 3/10/2078	100,493	0.00
GBP 900,000	NatWest 5.125% 12/5/2027*	953,780	0.02	GBP 842,000	Vodafone 4.875% 3/10/2078	1,006,041	0.02
USD 400,000	NatWest 8% 10/8/2025*	390,502	0.01	EUR 558,000	Vodafone 6.5% 30/8/2084*	613,648	0.01
USD 400,000	Neptune Energy Bondco 6.625% 15/5/2025*	398,360	0.01	USD 6,762,000	Vodafone 7% 4/4/2079	6,811,880	0.14
USD 200,000	Neptune Energy Bondco 6.625% 15/5/2025	199,180	0.00			107,048,229	2.19
USD 925,000	NTT Finance 1.162% 3/4/2026	833,612	0.02		United States		
USD 200,000	NTT Finance 4.142% 26/7/2024	197,193	0.00	USD 2,010,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	1,558,404	0.03
USD 244,000	Odeon Finco 12.75% 1/11/2027	240,298	0.00	USD 9,252,000	280 Park Avenue 2017-280P Mortgage Trust 7.485% 15/9/2034	8,214,471	0.17
GBP 218,000	Pinewood Finance 3.25% 30/9/2025	256,798	0.01	USD 640,000	7-Eleven 0.95% 10/2/2026	574,369	0.01
GBP 397,000	Premier Foods Finance 3.5% 15/10/2026	455,334	0.01	USD 397,000	Abbott Laboratories 4.75% 30/11/2036	394,079	0.01
USD 580,000	Rio Tinto Finance USA 5% 9/3/2033	576,557	0.01	USD 412,000	AbbVie 3.6% 14/5/2025	399,626	0.01
USD 382,000	Rolls-Royce 3.625% 14/10/2025	360,035	0.01	USD 646,000	AbbVie 3.8% 15/3/2025	628,947	0.01
USD 1,910,000	Rolls-Royce 5.75% 15/10/2027	1,857,446	0.03	USD 5,000	AbbVie 4.05% 21/11/2039	4,291	0.00
GBP 3,925,000	Santander UK 6.75% 24/6/2024*	4,822,355	0.10	USD 216,000	AbbVie 4.3% 14/5/2036	197,713	0.00
GBP 100,000	Sherwood Financing 6% 15/11/2026	104,777	0.00	USD 527,000	AbbVie 4.4% 6/11/2042	459,688	0.01
USD 720,000	Standard Chartered 1.822% 23/11/2025	680,131	0.01	USD 65,000	AbbVie 4.45% 14/5/2046	56,239	0.00
USD 4,450,000	Standard Chartered 4.3% 19/8/2028	3,285,577	0.07	USD 105,000	AbbVie 4.55% 15/3/2035	99,359	0.00
GBP 331,000	Stonegate Pub Financing 2019 8% 13/7/2025*	386,713	0.01	USD 426,000	AbbVie 4.7% 14/5/2045	383,035	0.00
GBP 148,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	173,532	0.00	USD 500,000	AbbVie 4.875% 14/11/2048	462,407	0.01
EUR 757,000	Synthomer 3.875% 1/7/2025*	760,548	0.02	USD 288,000	Acadia Healthcare 5.5% 1/7/2028	272,441	0.01
GBP 233,000	Thames Water Kemble Finance 4.625% 19/5/2026	200,108	0.00	USD 112,563	Accredited Mortgage Loan Trust 2004-4 4.928% 25/1/2035	105,150	0.00
EUR 295,000	Thames Water Utilities Finance 4% 18/4/2027	306,456	0.01	USD 1,046,000	ACI Worldwide 5.75% 15/8/2026	1,024,165	0.02
GBP 201,154	Unique Pub Finance 5.659% 30/6/2027	251,828	0.01	USD 440,000	Acrisure / Acrisure Finance 6% 1/8/2029	382,361	0.01
GBP 184,000	Unique Pub Finance 6.464% 30/3/2032	226,492	0.00	USD 1,798,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	1,458,079	0.03
USD 334,000	Vedanta Resources Finance II 8.95% 11/3/2025	219,087	0.00	USD 87,000	AdaptHealth 5.125% 1/3/2030	71,753	0.00
GBP 108,000	Virgin Media Secured Finance 4.25% 15/1/2030	109,314	0.00	USD 183,000	AdaptHealth 6.125% 1/8/2028	165,336	0.00
GBP 606,000	Virgin Media Secured Finance 5% 15/4/2027	701,747	0.02	USD 206,345	Adjustable Rate Mortgage Trust 2005-8 4.289% 25/11/2035	173,703	0.00
GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	215,977	0.01	USD 98,824	Adjustable Rate Mortgage Trust 2005-8 5.989% 25/11/2035	96,136	0.00
GBP 557,000	Vmed O2 UK Financing I 4% 31/1/2029	566,107	0.01	USD 652,000	ADT Security 4.875% 15/7/2032	563,365	0.01
USD 214,000	Vmed O2 UK Financing I 4.25% 31/1/2031	175,197	0.01	USD 1,692,000	Advanced Drainage Systems 5% 30/9/2027	1,615,325	0.03
GBP 1,073,000	Vmed O2 UK Financing I 4.5% 15/7/2031	1,057,166	0.02	USD 358,000	Advanced Drainage Systems 6.375% 15/6/2030	354,202	0.01
USD 1,080,000	Vmed O2 UK Financing I 4.75% 15/7/2031	899,762	0.02	USD 40,000	AEP Transmission 3.15% 15/9/2049	27,419	0.00
EUR 653,000	Vodafone 2.625% 27/8/2080	647,470	0.01	USD 890,000	AES 1.375% 15/1/2026	800,466	0.02
				USD 203,000	AES 2.45% 15/1/2031	161,315	0.00
				USD 1,898,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	1,909,198	0.04
				USD 178,000	Aetna 3.875% 15/8/2047	133,730	0.00
				USD 208,000	Aetna 4.75% 15/3/2044	179,282	0.00
				USD 395,000	Ahead DB 6.625% 1/5/2028	341,504	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,070,000	AHP Health Partners 5.75% 15/7/2029	914,429	0.02	USD 825,000	Ally Financial 5.75% 20/11/2025	800,283	0.02
USD 515,000	Air Lease 1.875% 15/8/2026	460,668	0.01	USD 108,000	Alphabet 1.9% 15/8/2040	72,526	0.00
USD 900,000	Air Lease 2.875% 15/1/2026	841,148	0.02	USD 300,464	Alternative Loan Trust 2005-16 6.075% 25/6/2035	263,806	0.01
USD 373,000	Air Lease 3.375% 1/7/2025	355,534	0.01	USD 554,469	Alternative Loan Trust 2005-61 5.949% 25/12/2035	490,803	0.01
USD 205,000	Air Lease 3.75% 1/6/2026	194,846	0.00	USD 1,714,556	Alternative Loan Trust 2005-76 5.43% 25/2/2036	1,558,087	0.03
USD 435,000	Alabama Power 3.94% 1/9/2032	396,241	0.01	USD 1,410,895	Alternative Loan Trust 2006-36T2 6% 25/12/2036	621,415	0.01
USD 1,196,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	1,113,206	0.02	USD 342,989	Alternative Loan Trust 2006-J7 6.933% 20/11/2046	256,551	0.01
USD 263,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	228,063	0.01	USD 230,356	Alternative Loan Trust 2006-OA11 5.809% 25/9/2046	214,479	0.00
USD 190,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	179,896	0.00	USD 354,339	Alternative Loan Trust 2006-OA14 5.28% 25/11/2046	297,402	0.01
USD 1,270,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	1,166,773	0.03	USD 176,534	Alternative Loan Trust 2006-OA14 5.809% 25/11/2046	157,634	0.00
USD 760,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	738,073	0.02	USD 1,106,724	Alternative Loan Trust 2006-OA14 6.16% 25/11/2046	859,909	0.02
USD 584,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	581,682	0.01	USD 977,312	Alternative Loan Trust 2006-OA16 5.809% 25/10/2046	886,753	0.02
USD 500,000	Alexander Funding Trust II 7.467% 31/7/2028	505,485	0.01	USD 1,202,631	Alternative Loan Trust 2006-OA2 5.848% 20/5/2046	1,012,000	0.02
USD 110,000	Alexandria Real Estate Equities 1.875% 1/2/2033	81,212	0.00	USD 1,698,585	Alternative Loan Trust 2006-OA3 5.849% 25/5/2036	1,461,737	0.03
USD 158,000	Alexandria Real Estate Equities 2.75% 15/12/2029	134,046	0.00	USD 1,595,292	Alternative Loan Trust 2006-OA8 5.809% 25/7/2046	1,365,321	0.03
USD 220,000	Alexandria Real Estate Equities 3.55% 15/3/2052	150,534	0.00	USD 1,184,837	Alternative Loan Trust 2006-OA9 5.628% 20/7/2046	947,551	0.02
USD 982,000	Alexandria Real Estate Equities 3.95% 15/1/2028	920,399	0.02	USD 437,592	Alternative Loan Trust 2007-25 6.5% 25/11/2037	212,331	0.00
USD 245,000	Alexandria Real Estate Equities 4.5% 30/7/2029	232,359	0.01	USD 511,603	Alternative Loan Trust 2007-25 6.5% 25/11/2037	248,243	0.01
USD 373,000	Alexandria Real Estate Equities 4.9% 15/12/2030	360,872	0.01	USD 1,562,859	Alternative Loan Trust 2007-9T1 6% 25/5/2037	806,236	0.02
USD 451,000	Allegiant Travel 7.25% 15/8/2027	441,892	0.01	USD 2,545,666	Alternative Loan Trust 2007-AL1 5.679% 25/6/2037	2,041,845	0.04
USD 2,520,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	2,295,188	0.05	USD 1,875,053	Alternative Loan Trust 2007-OA3 5.709% 25/4/2047	1,656,822	0.03
USD 4,838,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	4,236,460	0.09	USD 1,443,490	Alternative Loan Trust 2007-OA4 5.769% 25/5/2047	1,235,148	0.03
USD 6,770,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	6,401,038	0.13	USD 143,820	Alternative Loan Trust 2007-OA7 5.789% 25/5/2047	122,787	0.00
USD 2,149,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	2,119,975	0.04	USD 994,739	Alternative Loan Trust 2007-OA8 5.789% 25/6/2047	747,871	0.02
USD 3,255,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	2,492,040	0.05	USD 978,847	Alternative Loan Trust Resecuritization 2006-22R 6% 25/5/2036	571,784	0.01
USD 2,892,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	2,756,326	0.05	USD 777,000	Alteryx 8.75% 15/3/2028*	751,748	0.02
USD 2,374,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	2,181,466	0.05	USD 125,000	Altria 2.45% 4/2/2032	97,686	0.00
USD 9,618,000	Ally Financial 4.7% 15/5/2026	6,774,382	0.14	USD 355,000	Altria 3.7% 4/2/2051	231,439	0.01
				USD 93,000	Altria 4.8% 14/2/2029	89,985	0.00
				USD 98,000	Altria 5.95% 14/2/2049	91,673	0.00
				USD 80,000	Altria 6.2% 14/2/2059	80,816	0.00
				USD 300,000	Amazon.com 1% 12/5/2026	271,025	0.01
				USD 210,000	Amazon.com 1.2% 3/6/2027	184,823	0.00
				USD 386,000	Amazon.com 2.7% 3/6/2060	240,057	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 239,000	Amazon.com 3.15% 22/8/2027	224,602	0.01	USD 621,000	Amsted Industries 5.625% 1/7/2027	603,625	0.01
USD 287,000	Amazon.com 3.25% 12/5/2061	199,516	0.00	USD 2,040,000	AmWINS 4.875% 30/6/2029	1,831,730	0.04
USD 212,000	Amazon.com 3.875% 22/8/2037	190,425	0.00	USD 115,000	Analog Devices 1.7% 1/10/2028	98,559	0.00
USD 71,000	Amazon.com 3.95% 13/4/2052	59,313	0.00	USD 110,000	Analog Devices 2.8% 1/10/2041	78,302	0.00
USD 239,000	Amazon.com 4.05% 22/8/2047	206,534	0.00	USD 422,000	ANGI 3.875% 15/8/2028	337,740	0.01
USD 155,000	Amazon.com 4.1% 13/4/2062	128,710	0.00		Anheuser-Busch / Anheuser-Busch InBev Worldwide 4.9% 1/2/2046	1,249,117	0.03
USD 343,000	AMC Networks 4.25% 15/2/2029	219,311	0.00	USD 1,340,000	Anheuser-Busch InBev Worldwide 4.439% 6/10/2048	87,753	0.00
USD 205,000	AMC Networks 4.75% 1/8/2025*	192,114	0.00	USD 100,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	138,596	0.00
USD 226,000	American Airlines 7.25% 15/2/2028	222,371	0.00	USD 140,000	Anheuser-Busch InBev Worldwide 4.95% 15/1/2042	38,253	0.00
USD 620,200	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	609,908	0.01	USD 40,000	Anheuser-Busch InBev Worldwide 5.45% 23/1/2039	147,315	0.00
USD 1,971,337	American Airlines/AAdvantage Loyalty IP 5.75% 20/4/2029*	1,894,497	0.04	USD 145,000	Anheuser-Busch InBev Worldwide 5.55% 23/1/2049	143,669	0.00
USD 482,000	American Builders & Contractors Supply 3.875% 15/11/2029	416,930	0.01	USD 140,000	Anheuser-Busch InBev Worldwide 5.8% 23/1/2059	549,592	0.01
USD 835,000	American Electric Power 5.699% 15/8/2025	836,239	0.02	USD 523,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	842,328	0.02
USD 450,000	American Express 3.125% 20/5/2026	425,609	0.01	USD 868,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	134,223	0.00
USD 696,000	American Express 3.95% 1/8/2025	675,197	0.01	USD 140,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 15/1/2028	134,223	0.00
USD 610,000	American Express 5.625% 28/7/2034*	599,166	0.01	USD 1,048,800	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	953,353	0.02
USD 110,000	American Honda Finance 4.7% 12/1/2028	108,639	0.00	USD 272,000	Aon 3.75% 2/5/2029	253,111	0.01
USD 423,000	American Tower 2.1% 15/6/2030	337,706	0.01	USD 155,000	Aon / Aon Global 2.05% 23/8/2031	122,696	0.00
USD 445,000	American Tower 2.7% 15/4/2031	364,052	0.01	USD 345,000	Aon / Aon Global 2.6% 2/12/2031	283,190	0.01
USD 175,000	American Tower 2.9% 15/1/2030	149,247	0.00	USD 255,000	Aon / Aon Global 5.35% 28/2/2033	254,515	0.01
USD 665,000	American Tower 3.375% 15/10/2026	622,667	0.01	USD 123,000	Apache 5.35% 1/7/2049	98,824	0.00
USD 150,000	American Tower 3.55% 15/7/2027	139,091	0.00	USD 795,000	APi DE 4.125% 15/7/2029	687,796	0.01
USD 282,000	American Tower 3.95% 15/3/2029	259,038	0.01	USD 363,000	APi DE 4.75% 15/10/2029	328,555	0.01
USD 355,000	American Tower 5.65% 15/3/2033	353,644	0.01	USD 378,000	Apple 2.2% 11/9/2029	330,325	0.01
USD 712,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	728,171	0.02	USD 172,000	Apple 2.65% 11/5/2050	114,751	0.00
USD 268,000	Amgen 2% 15/1/2032	210,366	0.00	USD 426,000	Apple 2.65% 8/2/2051	283,443	0.01
USD 66,000	Amgen 2.77% 1/9/2053	39,553	0.00	USD 115,000	Apple 2.7% 5/8/2051	76,693	0.00
USD 407,000	Amgen 3% 15/1/2052	265,668	0.01	USD 479,000	Apple 3.45% 9/2/2045	388,801	0.01
USD 25,000	Amgen 3.375% 21/2/2050	17,822	0.00	USD 93,000	Apple 3.85% 4/8/2046	78,921	0.00
USD 110,000	Amgen 4.2% 22/2/2052	87,807	0.00	USD 450,000	Apple 3.95% 8/8/2052	381,856	0.01
USD 203,000	Amgen 4.4% 22/2/2062	161,526	0.00	USD 211,000	Apple 4.5% 23/2/2036	211,159	0.00
USD 465,000	Amgen 4.875% 1/3/2053	413,692	0.01	USD 1,333,000	APX 5.75% 15/7/2029	1,150,833	0.02
USD 365,000	Amgen 5.15% 2/3/2028	364,365	0.01	USD 727,000	APX 6.75% 15/2/2027	704,247	0.02
USD 445,000	Amgen 5.25% 2/3/2033	442,862	0.01	USD 1,089,000	Aramark Services 5% 1/4/2025	1,076,546	0.02
USD 295,000	Amgen 5.65% 2/3/2053	293,287	0.01	USD 1,023,000	Aramark Services 5% 1/2/2028	955,588	0.02
USD 95,000	Amgen 5.75% 2/3/2063	93,898	0.00	USD 501,000	Aramark Services 6.375% 1/5/2025*	502,837	0.01
USD 251,000	AMN Healthcare 4% 15/4/2029	214,844	0.00	USD 307,000	Arches Buyer 4.25% 1/6/2028	267,685	0.01
				USD 3,738,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	3,577,827	0.07

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,131,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	1,113,639	0.02	USD 600,000	AT&T 4.35% 1/3/2029	567,160	0.01
USD 1,418,000	Arcosa 4.375% 15/4/2029	1,269,606	0.03	USD 561,000	AT&T 4.5% 15/5/2035	498,426	0.01
EUR 419,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	377,586	0.01	USD 100,000	AT&T 4.65% 1/6/2044	83,163	0.00
EUR 373,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	304,292	0.01	USD 6,504,000	AthenaHealth 6.5% 15/2/2030	5,640,274	0.11
USD 4,076,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029	3,313,666	0.07	USD 381,000	ATI 4.875% 1/10/2029	344,361	0.01
USD 1,648,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,615,675	0.03	USD 1,525,000	ATI 5.125% 1/10/2031	1,349,717	0.03
USD 405,000	Ares Capital 7% 15/1/2027	405,929	0.01	USD 752,000	ATI 5.875% 1/12/2027	732,621	0.02
USD 2,500,000	Ares XXXVR CLO 6.97% 15/7/2030	2,471,224	0.05	USD 1,519,000	ATI 7.25% 15/8/2030	1,534,296	0.03
USD 1,000,000	Ares XXXVR CLO 7.47% 15/7/2030	984,015	0.02	USD 125,000	Atmos Energy 2.85% 15/2/2052	81,047	0.00
USD 659,000	Arko 5.125% 15/11/2029	542,087	0.01	USD 75,000	Atmos Energy 5.75% 15/10/2052	78,399	0.00
USD 400,000	Arsenal AIC Parent 8% 1/10/2030	407,988	0.01	USD 4,760,000	Atrium Hotel Portfolio Trust 2017-ATRM 7.558% 15/12/2036	4,340,596	0.09
USD 490,000	Asbury Automotive 4.5% 1/3/2028	447,346	0.01	USD 589,000	Autodesk 2.4% 15/12/2031	478,266	0.01
USD 430,000	Asbury Automotive 4.75% 1/3/2030	376,961	0.01	USD 190,000	AvalonBay Communities 5% 15/2/2033	188,356	0.00
USD 461,000	Asbury Automotive 5% 15/2/2032	395,162	0.01	EUR 290,000	Avantor Funding 2.625% 1/11/2025	299,728	0.01
USD 3,154,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	2,874,916	0.06	USD 1,056,000	Avantor Funding 3.875% 1/11/2029	926,218	0.02
USD 1,385,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	1,747,212	0.04	USD 2,308,000	Avantor Funding 4.625% 15/7/2028	2,143,853	0.04
USD 3,082,000	Ashford Hospitality Trust 2018-ASHF 7.583% 15/4/2035	2,964,010	0.06		Aviation Capital 1.95% 20/9/2026	804,054	0.02
USD 102,000	Ashland 3.375% 1/9/2031	81,765	0.00	USD 914,000	Avient 7.125% 1/8/2030	438,975	0.01
USD 834,000	Ashtead Capital 5.95% 15/10/2033	818,739	0.02	USD 438,000	Axalta Coating Systems 3.375% 15/2/2029	503,460	0.01
USD 324,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	279,401	0.01	USD 1,438,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	1,353,803	0.03
USD 565,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	482,236	0.01	USD 569,000	Azul Secured Finance 11.93% 28/8/2028	566,641	0.01
USD 251,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	240,610	0.01	USD 915,000	Ball 3.125% 15/9/2031	742,707	0.02
USD 735,783	Asset Backed Home Equity Loan Trust Series 2004-HE9 6.404% 25/12/2034	648,556	0.01	USD 630,000	Ball 6% 15/6/2029	620,578	0.01
USD 680,000	AT&T 3.5% 1/6/2041	499,296	0.01	USD 263,000	Baltimore Gas and Electric 3.2% 15/9/2049	178,624	0.00
USD 109,000	AT&T 3.55% 15/9/2055	70,955	0.00	USD 1,620,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.858% 15/11/2032	1,360,111	0.03
USD 300,000	AT&T 3.65% 1/6/2051	206,015	0.00	USD 1,980,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.358% 15/11/2032	1,631,707	0.03
USD 125,000	AT&T 3.65% 15/9/2059	81,038	0.00	USD 6,519,926	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	6,459,528	0.13
USD 264,000	AT&T 3.8% 1/12/2057	178,377	0.00	USD 530,152	Banc of America Funding 2007-7 Trust 4.512% 25/9/2037	412,701	0.01
				USD 581,701	Banc of America Mortgage 2007-4 Trust 6.25% 28/12/2037	468,500	0.01
				EUR 334,000	Banff Merger Sub 8.375% 1/9/2026	354,146	0.01
				USD 171,000	Bank of America 1.658% 11/3/2027	154,497	0.00
				USD 200,000	Bank of America 1.922% 24/10/2031	156,762	0.00
				USD 622,000	Bank of America 2.651% 11/3/2032	509,507	0.01
				USD 491,000	Bank of America 2.687% 22/4/2032	401,903	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 155,000	Bank of America 2.831% 24/10/2051	99,751	0.00	USD 5,595,538	Bayview Financial Revolving Asset Trust 2005-A 6.435% 28/2/2040	4,903,016	0.10
USD 225,000	Bank of America 2.884% 22/10/2030	192,961	0.00	USD 980,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	644,435	0.01
USD 925,000	Bank of America 2.972% 4/2/2033	760,879	0.02	USD 35,000,000	BBCMS Trust 2015-SRCH 0.295% 10/8/2035	263,140	0.01
USD 1,503,000	Bank of America 3.419% 20/12/2028	1,377,139	0.03	USD 47,523,922	BBCMS Trust 2015-SRCH 1.059% 10/8/2035	1,275,975	0.03
USD 670,000	Bank of America 3.593% 21/7/2028	622,887	0.01	USD 668,000	BB-UBS Trust 2012-SHOW 4.16% 5/11/2036	596,628	0.01
USD 600,000	Bank of America 3.974% 7/2/2030	553,147	0.01	USD 1,218,000	BCPE Empire 7.625% 1/5/2027	1,149,062	0.02
USD 235,000	Bank of America 4.271% 23/7/2029	221,731	0.00	USD 1,940,000	BDS 2022-FL12 7.45% 19/8/2038	1,937,189	0.04
USD 187,000	Bank of America 4.443% 20/1/2048	159,567	0.00	USD 405,000	Beacon Roofing Supply 4.125% 15/5/2029	349,176	0.01
USD 210,000	Bank of America 4.571% 27/4/2033	194,754	0.00	USD 740,000	Beacon Roofing Supply 6.5% 1/8/2030	729,765	0.02
USD 168,000	Bank of America 4.75% 21/4/2045	151,275	0.00	USD 637,903	Bear Stearns ALT-A Trust 2006-2 5.869% 25/4/2036	574,662	0.01
USD 32,000	Bank of America 4.948% 22/7/2028	31,352	0.00	USD 607,807	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	385,130	0.01
USD 191,000	Bank of America 5% 21/1/2044	181,118	0.00	USD 894,693	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	651,999	0.01
USD 210,000	Bank of America 5.288% 25/4/2034	205,125	0.00	USD 606,704	Bear Stearns Asset Backed I Trust 2006-HE7 5.769% 25/9/2036	596,505	0.01
USD 1,480,000	Bank of America 6.204% 10/11/2028	1,512,716	0.03	USD 502,345	Bear Stearns Asset Backed I Trust 2007-FS1 5.769% 25/5/2035	495,394	0.01
USD 8,391,000	Bank of New York Mellon 3.7% 20/3/2026	7,542,953	0.16	USD 381,375	Bear Stearns Asset Backed I Trust 2007-HE2 5.569% 25/3/2037	343,321	0.01
USD 400,000	BAT Capital 3.462% 6/9/2029	348,938	0.01	USD 783,205	Bear Stearns Asset Backed I Trust 2007-HE3 5.569% 25/4/2037	1,128,894	0.02
USD 85,000	BAT Capital 3.557% 15/8/2027	78,801	0.00	USD 278,885	Bear Stearns Asset Backed Trust 2004-HE3 5.097% 25/4/2034	271,611	0.01
USD 300,000	BAT Capital 4.54% 15/8/2047	218,239	0.00	USD 886,639	Bear Stearns Mortgage Funding Trust 2007-AR3 5.569% 25/3/2037	756,837	0.02
USD 35,000	BAT Capital 4.758% 6/9/2049	25,897	0.00	USD 596,000	Becton Dickinson 3.7% 6/6/2027	563,900	0.01
USD 460,000	BAT Capital 6.421% 2/8/2033	460,274	0.01	USD 39,000	Becton Dickinson 3.734% 15/12/2024	38,055	0.00
USD 415,000	BAT Capital 7.081% 2/8/2053	410,302	0.01	USD 998,000	Berry Global 1.57% 15/1/2026	908,018	0.02
USD 463,000	Baxter International 2.539% 1/2/2032	372,028	0.01	USD 5,101,000	Big River Steel / BRS Finance 6.625% 31/1/2029	5,078,784	0.11
USD 350,000	Bayer US Finance II 4.25% 15/12/2025	338,730	0.01	USD 58,000	Blackstone Private Credit Fund 3.25% 15/3/2027	50,561	0.00
USD 1,025,000	Bayer US Finance II 4.375% 15/12/2028	973,219	0.02	USD 302,000	Blackstone Private Credit Fund 7.05% 29/9/2025	303,947	0.01
USD 686,415	Bayview Commercial Asset Trust 2005-2 5.894% 25/8/2035	630,880	0.01	USD 2,118,000	Block 2.75% 1/6/2026	1,924,468	0.04
USD 578,729	Bayview Commercial Asset Trust 2005-3 5.749% 25/11/2035	525,700	0.01	USD 3,814,000	Block 3.5% 1/6/2031	3,136,307	0.07
USD 394,633	Bayview Commercial Asset Trust 2006-3 5.679% 25/10/2036	364,737	0.01	USD 401,000	Block Communications 4.875% 1/3/2028	332,232	0.01
USD 527,494	Bayview Commercial Asset Trust 2007-1 5.759% 25/3/2037	474,589	0.01				
USD 2,993,335	Bayview Commercial Asset Trust 2007-2 5.699% 25/7/2037	2,656,522	0.06				
USD 803,404	Bayview Commercial Asset Trust 2007-3 5.864% 25/7/2037	711,161	0.01				
USD 4,403,171	Bayview Commercial Asset Trust 2007-4 6.104% 25/9/2037	4,033,150	0.08				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 841,000	Blue Owl Capital 3.4% 15/7/2026	757,936	0.02	USD 500,000	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	440,266	0.01
USD 370,000	Blue Owl Capital 3.75% 22/7/2025	346,981	0.01	USD 1,591,000	BWX Technologies 4.125% 30/6/2028	1,442,698	0.03
USD 785,000	Blue Owl Credit Income 5.5% 21/3/2025	761,016	0.02	USD 2,270,000	BXP Trust 2017-CC 3.67% 13/8/2037	1,671,853	0.03
USD 997,000	Blue Owl Credit Income 7.75% 16/9/2027	990,786	0.02	USD 2,975,000	BXP Trust 2017-CC 3.67% 13/8/2037	2,060,754	0.04
USD 205,000	Boeing 3.625% 1/3/2048	143,292	0.00	USD 333,000	Cable One 0% 15/3/2026	275,368	0.01
USD 150,000	Boeing 3.65% 1/3/2047	105,309	0.00	USD 1,286,000	Cable One 1.125% 15/3/2028	975,133	0.02
USD 575,000	Boeing 3.75% 1/2/2050	420,274	0.01	USD 995,000	Cable One 4% 15/11/2030	776,933	0.02
USD 1,145,000	Boeing 5.805% 1/5/2050	1,118,244	0.03	USD 930,000	Cablevision Lightpath 3.875% 15/9/2027	774,552	0.02
USD 102,000	Boeing 5.93% 1/5/2060	98,765	0.00	USD 1,014,000	Cablevision Lightpath 5.625% 15/9/2028	780,396	0.02
USD 843,000	Booz Allen Hamilton 3.875% 1/9/2028	764,479	0.02	USD 2,132,000	Caesars Entertainment 4.625% 15/10/2029	1,870,513	0.04
USD 800,000	Booz Allen Hamilton 4% 1/7/2029	716,788	0.02	USD 4,078,000	Caesars Entertainment 6.25% 1/7/2025	4,048,956	0.08
EUR 1,330,000	Boxer Parent 6.5% 2/10/2025	1,433,742	0.03	USD 3,094,000	Caesars Entertainment 7% 15/2/2030	3,100,918	0.06
USD 1,050,000	Boxer Parent 7.125% 2/10/2025	1,052,258	0.02	USD 2,173,000	Caesars Entertainment 8.125% 1/7/2027*	2,210,415	0.05
USD 4,552,000	Boxer Parent 9.125% 1/3/2026	4,559,962	0.09	USD 617,000	Callon Petroleum 6.375% 1/7/2026	609,503	0.01
USD 296,000	Boyd Gaming 4.75% 1/12/2027	277,595	0.01	USD 3,383,000	Callon Petroleum 7.5% 15/6/2030*	3,330,609	0.07
USD 641,000	Boyd Gaming 4.75% 15/6/2031	567,099	0.01	USD 1,474,000	Callon Petroleum 8% 1/8/2028	1,495,215	0.03
USD 1,087,000	Boyne USA 4.75% 15/5/2029	980,981	0.02	USD 2,000	Calpine 4.625% 1/2/2029	1,740	0.00
USD 16,000	BP Capital Markets America 1.749% 10/8/2030	12,978	0.00	USD 328,000	Calpine 5% 1/2/2031	278,338	0.01
USD 835,000	BP Capital Markets America 3.06% 17/6/2041	613,079	0.01	USD 2,248,000	Calpine 5.125% 15/3/2028	2,055,765	0.04
USD 496,000	BP Capital Markets America 3.588% 14/4/2027	472,883	0.01	USD 125,000	Camden Property Trust 3.15% 1/7/2029	112,315	0.00
USD 154,000	BP Capital Markets America 3.633% 6/4/2030	142,166	0.00	USD 829,000	Camelot Return Merger Sub 8.75% 1/8/2028	821,887	0.02
USD 4,494,000	Brand Industrial Services 10.375% 1/8/2030	4,615,409	0.10	USD 350,000	Cameron LNG 3.302% 15/1/2035	290,127	0.01
USD 141,000	Brink's 5.5% 15/7/2025	138,955	0.00	USD 295,000	Capital One Financial 2.359% 29/7/2032	211,254	0.00
USD 635,000	Bristol-Myers Squibb 2.9% 26/7/2024	620,548	0.01	USD 190,000	Capital One Financial 2.618% 2/11/2032	144,893	0.00
USD 360,000	Broadcom 3.187% 15/11/2036	270,820	0.01	USD 705,000	Capital One Financial 2.636% 3/3/2026	665,543	0.01
USD 600,000	Broadcom 3.419% 15/4/2033	497,853	0.01	USD 840,000	Capital One Financial 3.3% 30/10/2024	816,215	0.02
USD 250,000	Broadcom 4.15% 15/4/2032	223,986	0.01	USD 350,000	Capital One Financial 3.75% 24/4/2024	344,586	0.01
USD 805,000	Broadcom 4.926% 15/5/2037	724,224	0.02	USD 115,000	Capital One Financial 3.8% 31/1/2028	105,444	0.00
USD 582,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GCSI Sellco LL 4.5% 1/4/2027	486,662	0.01	USD 2,550,000	Capital One Financial 3.95% 1/9/2026	1,932,063	0.04
USD 130,000	Buckeye Partners 5.6% 15/10/2044	95,702	0.00	USD 305,000	Capital One Financial 5.817% 1/2/2034	289,998	0.01
USD 535,000	Buckeye Partners 5.85% 15/11/2043	413,649	0.01	USD 405,000	Capital One Financial 6.312% 8/6/2029	404,667	0.01
USD 175,000	Burlington Northern Santa Fe 2.875% 15/6/2052	115,909	0.00	USD 635,000	Capital One Financial 6.377% 8/6/2034	628,755	0.01
USD 55,000	Burlington Northern Santa Fe 3.55% 15/2/2050	42,223	0.00	USD 1,006,000	Capstone Borrower 8% 15/6/2030	991,680	0.02
USD 100,000	Burlington Northern Santa Fe 4.45% 15/3/2043	88,457	0.00				
USD 515,000	Burlington Northern Santa Fe 4.9% 1/4/2044	485,350	0.01				
USD 900,000	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	812,297	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 123,000	Carpenter Technology 6.375% 15/7/2028	120,331	0.00	USD 592,000	Celanese US 6.7% 15/11/2033	594,465	0.01
USD 910,000	Carpenter Technology 7.625% 15/3/2030	917,350	0.02	USD 1,130,000	Centene 2.5% 1/3/2031	899,494	0.02
USD 2,643,337	Carrington Mortgage Loan Trust Series 2006-FRE1 5.679% 25/4/2036	2,306,161	0.05	USD 592,000	Centene 3% 15/10/2030	491,931	0.01
USD 1,560,257	Carrington Mortgage Loan Trust Series 2007-FRE1 5.689% 25/2/2037	1,449,113	0.03	USD 430,000	Centene 3.375% 15/2/2030	368,213	0.01
EUR 697,000	Catalent Pharma Solutions 2.375% 1/3/2028	633,365	0.01	USD 748,000	Centene 4.625% 15/12/2029	687,898	0.01
USD 588,000	Catalent Pharma Solutions 3.125% 15/2/2029	494,449	0.01	USD 207,000	CenterPoint Energy Houston Electric 3% 1/3/2032	177,212	0.00
USD 378,000	Catalent Pharma Solutions 3.5% 1/4/2030	318,149	0.01	USD 210,000	CenterPoint Energy Houston Electric 4.95% 1/4/2033	206,638	0.00
USD 1,247,000	Catalent Pharma Solutions 5% 15/7/2027	1,165,590	0.02	USD 929,000	Central Garden & Pet 4.125% 15/10/2030	800,515	0.02
USD 229,000	CCM Merger 6.375% 1/5/2026	222,507	0.00	USD 633,000	Central Garden & Pet 5.125% 1/2/2028	595,831	0.01
USD 1,832,000	CCO / CCO Capital 4.25% 1/2/2031	1,508,408	0.03	USD 2,546,000	Central Parent / CDK Global 7.25% 15/6/2029	2,516,126	0.05
USD 737,000	CCO / CCO Capital 4.25% 15/1/2034	565,169	0.01	USD 1,311,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	1,328,705	0.03
USD 179,000	CCO / CCO Capital 4.5% 15/8/2030	150,903	0.00	USD 830,000	CFCRE Commercial Mortgage Trust 2016-C4 4.998% 10/5/2058	749,268	0.02
USD 1,508,000	CCO / CCO Capital 4.75% 1/3/2030	1,301,705	0.03	USD 14,214,717	CFCRE Commercial Mortgage Trust 2016-C6 1.218% 10/11/2049	364,799	0.01
USD 1,284,000	CCO / CCO Capital 4.75% 1/2/2032	1,065,996	0.02	USD 639,000	Charles Schwab 4% 1/6/2026	551,999	0.01
USD 702,000	CCO / CCO Capital 5% 1/2/2028	647,544	0.01	USD 389,000	Charles Schwab 4% 1/12/2030	292,236	0.01
USD 880,000	CCO / CCO Capital 5.125% 1/5/2027	830,159	0.02	USD 505,000	Charles Schwab 5.875% 24/8/2026	507,893	0.01
USD 385,000	CCO / CCO Capital 5.375% 1/6/2029	351,929	0.01	USD 230,000	Charles Schwab 6.136% 24/8/2034	234,339	0.01
USD 2,586,000	CCO / CCO Capital 6.375% 1/9/2029	2,453,995	0.05	USD 2,149,000	Chart Industries 7.5% 1/1/2030	2,207,874	0.05
USD 4,569,000	CCO / CCO Capital 7.375% 1/3/2031	4,545,857	0.09	USD 352,000	Chart Industries 9.5% 1/1/2031	379,792	0.01
USD 641,000	CD&R Smokey Buyer 6.75% 15/7/2025*	624,719	0.01	USD 190,000	Charter Communications Operating / Charter Communications Operating Capital 2.8% 1/4/2031	153,214	0.00
USD 1,248,000	CDI Escrow Issuer 5.75% 1/4/2030	1,166,177	0.02	USD 169,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	105,171	0.00
USD 337,000	CDW / CDW Finance 3.25% 15/2/2029	293,089	0.01	USD 115,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	68,841	0.00
USD 132,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.375% 15/4/2027	124,685	0.00	USD 231,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	148,014	0.00
USD 1,697,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	1,685,841	0.04	USD 145,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	107,546	0.00
USD 154,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	149,105	0.00	USD 410,000	Charter Communications Operating / Charter Communications Operating Capital 5.125% 1/7/2049	315,716	0.01
USD 733,000	Celanese US 6.35% 15/11/2028	734,074	0.02	USD 75,000	Charter Communications Operating / Charter Communications Operating Capital 5.25% 1/4/2053	59,420	0.00
USD 417,000	Celanese US 6.55% 15/11/2030	418,052	0.01				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 835,000	Charter Communications Operating / Charter Communications Operating Capital 6.384% 23/10/2035	809,741	0.02	USD 1,139,000	Citigroup Commercial Mortgage Trust 2014-GC19 5.257% 11/3/2047	1,098,770	0.02
USD 18,000	Charter Communications Operating / Charter Communications Operating Capital 6.484% 23/10/2045	16,557	0.00	USD 720,000	Citigroup Commercial Mortgage Trust 2016-C1 5.105% 10/5/2049	639,542	0.01
USD 259,000	Chemours 4.625% 15/11/2029	215,530	0.00	USD 1,044,000	Citigroup Commercial Mortgage Trust 2016-GC37 2.788% 10/4/2049	749,978	0.02
USD 465,000	Chemours 5.75% 15/11/2028	416,751	0.01	USD 660,000	Citigroup Commercial Mortgage Trust 2016-GC37 5.078% 10/4/2049	577,093	0.01
USD 405,000	Cheniere Corpus Christi 5.125% 30/6/2027	400,399	0.01	USD 2,406,000	Civitas Resources 8.375% 1/7/2028	2,473,376	0.05
USD 600,000	Cheniere Corpus Christi 5.875% 31/3/2025	597,965	0.01	USD 1,890,000	Civitas Resources 8.75% 1/7/2031	1,953,526	0.04
USD 1,874,000	Cheniere Energy Partners 3.25% 31/1/2032	1,547,967	0.03	USD 2,507,000	Clarios Global 6.75% 15/5/2025	2,511,643	0.05
USD 1,129,000	Cheniere Energy Partners 4.5% 1/10/2029	1,042,176	0.02	EUR 1,040,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026*	1,092,699	0.02
USD 380,000	Cheniere Energy Partners 5.95% 30/6/2033	378,854	0.01	USD 1,646,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	1,631,073	0.03
USD 140,000	Chesapeake Energy 5.875% 1/2/2029	134,083	0.00	USD 1,841,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	1,838,133	0.04
USD 872,000	Chesapeake Energy 6.75% 15/4/2029	866,410	0.02	USD 7,842,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	7,935,563	0.16
USD 315,893	CHL Mortgage Pass-Through Trust 2005-9 6.029% 25/5/2035	252,355	0.01	USD 3,511,000	Clarivate Science 3.875% 1/7/2028	3,096,280	0.06
USD 2,887,000	Chobani / Chobani Finance 4.625% 15/11/2028	2,593,130	0.05	USD 2,755,000	Clarivate Science 4.875% 1/7/2029	2,406,749	0.05
USD 3,547,000	Chobani / Chobani Finance 7.5% 15/4/2025	3,541,894	0.07	USD 383,000	Clean Harbors 4.875% 15/7/2027	366,945	0.01
USD 1,550,000	CHS/Community Health Systems 4.75% 15/2/2031	1,166,220	0.03	USD 415,000	Clean Harbors 6.375% 1/2/2031	413,149	0.01
USD 2,047,000	CHS/Community Health Systems 5.25% 15/5/2030	1,614,974	0.04	USD 2,570,000	Clear Channel Outdoor 5.125% 15/8/2027	2,307,381	0.05
USD 1,145,000	CHS/Community Health Systems 5.625% 15/3/2027	1,012,536	0.02	USD 1,176,000	Clear Channel Outdoor 7.5% 1/6/2029	877,504	0.02
USD 1,776,000	CHS/Community Health Systems 6% 15/1/2029	1,489,407	0.03	USD 1,345,000	Clear Channel Outdoor 7.75% 15/4/2028	1,054,125	0.02
USD 1,414,000	Churchill Downs 4.75% 15/1/2028	1,306,934	0.03	USD 2,266,000	Clear Channel Outdoor 9% 15/9/2028	2,277,103	0.05
USD 1,355,000	Churchill Downs 5.5% 1/4/2027	1,306,547	0.03	USD 65,000	Clearway Energy Operating 3.75% 15/2/2031	53,229	0.00
USD 1,691,000	Churchill Downs 6.75% 1/5/2031	1,649,773	0.03	USD 1,592,000	Clearway Energy Operating 4.75% 15/3/2028	1,476,738	0.03
USD 1,050,000	CITGO Petroleum 6.375% 15/6/2026	1,026,049	0.02	USD 10,833,000	Cloud Software 6.5% 31/3/2029	9,689,713	0.20
USD 969,000	CITGO Petroleum 7% 15/6/2025	960,424	0.02	USD 4,156,000	Cloud Software 9% 30/9/2029	3,716,929	0.08
USD 325,000	Citigroup 2.561% 1/5/2032	261,884	0.01	USD 5,000,000	Clover CLO 2021-3 7.363% 25/1/2035	4,940,889	0.10
USD 143,000	Citigroup 2.572% 3/6/2031	118,189	0.00	USD 5,000,000	Clover CLO 2021-3 7.663% 25/1/2035	4,882,285	0.10
USD 503,000	Citigroup 2.666% 29/1/2031	421,715	0.01	USD 2,409,000	Clydesdale Acquisition 6.625% 15/4/2029	2,295,673	0.05
USD 150,000	Citigroup 2.904% 3/11/2042	102,967	0.00	USD 1,700,000	Clydesdale Acquisition 8.75% 15/4/2030	1,538,136	0.03
USD 407,000	Citigroup 2.976% 5/11/2030	349,623	0.01	USD 931,000	CMG Media 8.875% 15/12/2027	731,279	0.02
USD 383,000	Citigroup 3.2% 21/10/2026	357,120	0.01	USD 110,000	CMS Energy 4.875% 1/3/2044	97,957	0.00
USD 163,000	Citigroup 3.352% 24/4/2025	159,974	0.00	USD 851,000	CNX Midstream Partners 4.75% 15/4/2030	735,170	0.02
USD 172,000	Citigroup 3.52% 27/10/2028	158,649	0.00				
USD 265,000	Citigroup 3.785% 17/3/2033	230,509	0.01				
USD 150,000	Citigroup 3.887% 10/1/2028	141,657	0.00				
USD 2,240,000	Citigroup 6.174% 25/5/2034	2,237,922	0.05				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 370,000	CNX Resources 7.375% 15/1/2031	369,303	0.01	USD 235,000	Consensus Cloud Solutions 6.5% 15/10/2028*	211,515	0.01
USD 1,420,000	Coherent 5% 15/12/2029	1,257,557	0.03	USD 101,000	Consumers Energy 2.5% 1/5/2060	56,094	0.00
USD 155,000	Columbia Pipelines 6.055% 15/8/2026	156,458	0.00	USD 130,000	Consumers Energy 3.25% 15/8/2046	93,902	0.00
USD 169,000	Comcast 1.95% 15/1/2031	136,720	0.00	USD 240,000	Consumers Energy 3.6% 15/8/2032	215,707	0.00
USD 85,000	Comcast 2.35% 15/1/2027	77,866	0.00	USD 135,000	Consumers Energy 4.625% 15/5/2033	130,915	0.00
USD 355,000	Comcast 2.65% 1/2/2030	308,847	0.01	USD 905,000	Consumers Energy 4.9% 15/2/2029	897,262	0.02
USD 710,000	Comcast 2.8% 15/1/2051	451,175	0.01	USD 2,959,000	CoreLogic 4.5% 1/5/2028	2,421,646	0.05
USD 736,000	Comcast 2.887% 1/11/2051	472,594	0.01	EUR 479,000	Coty 3.875% 15/4/2026*	505,517	0.01
USD 510,000	Comcast 3.15% 1/3/2026	486,877	0.01	USD 68,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	62,367	0.00
USD 660,000	Comcast 3.75% 1/4/2040	543,455	0.01	USD 748,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030*	745,907	0.02
USD 120,000	Comcast 4.15% 15/10/2028	115,580	0.00	USD 636,000	Covanta 4.875% 1/12/2029	547,580	0.01
USD 156,000	Comcast 5.5% 15/11/2032	160,019	0.00	USD 331,000	Covanta 5% 1/9/2030	281,288	0.01
USD 209,000	COMM 2014-CCRE15 Mortgage Trust 4.813% 10/2/2047	184,338	0.00	USD 3,000,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	2,733,231	0.06
USD 12,675,000	COMM 2014-UBS5 Mortgage Trust 0.84% 10/9/2047	95,108	0.00	USD 360,928	Credit-Based Asset Servicing and Securitization 5.769% 25/7/2037	231,203	0.01
USD 2,380,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	2,215,891	0.05	USD 2,253,000	Crescent Energy Finance 7.25% 1/5/2026	2,217,046	0.05
USD 3,844,079	COMM 2015-CCRE25 Mortgage Trust 0.942% 10/8/2048	47,075	0.00	USD 1,261,000	Crescent Energy Finance 9.25% 15/2/2028	1,290,717	0.03
USD 2,900,000	COMM 2015-LC19 Mortgage Trust 3.183% 10/2/2048	2,776,995	0.06	USD 222,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	215,660	0.01
USD 2,417,400	COMM 2015-LC19 Mortgage Trust 4.354% 10/2/2048	2,106,322	0.04	USD 813,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	791,640	0.01
USD 800,000	COMM 2016-667M Mortgage Trust 3.285% 10/10/2036	620,653	0.01	USD 368,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	378,508	0.01
USD 92,000	CommonSpirit Health 2.782% 1/10/2030	77,376	0.00	USD 897,000	Crocs 4.125% 15/8/2031	711,680	0.02
USD 230,000	CommonSpirit Health 3.347% 1/10/2029	204,741	0.00	USD 153,000	Crowdstrike 3% 15/2/2029	131,258	0.00
USD 369,000	CommonSpirit Health 3.91% 1/10/2050	279,287	0.01	USD 419,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	404,454	0.01
USD 959,000	CommScope 4.75% 1/9/2029	713,334	0.02	USD 335,000	Crown Castle 1.35% 15/7/2025	309,146	0.01
USD 1,283,000	CommScope 6% 1/3/2026	1,163,468	0.02	USD 163,000	Crown Castle 2.25% 15/1/2031	130,993	0.00
USD 813,000	CommScope Technologies 6% 15/6/2025	743,962	0.02	USD 345,000	Crown Castle 2.5% 15/7/2031	278,515	0.01
USD 594,000	Compass Diversified 5.25% 15/4/2029	545,964	0.01	USD 316,000	Crown Castle 2.9% 1/4/2041*	213,388	0.00
USD 1,470,000	Comstock Resources 5.875% 15/1/2030*	1,300,106	0.03	USD 225,000	Crown Castle 4.3% 15/2/2029	211,316	0.00
USD 1,401,000	Comstock Resources 6.75% 1/3/2029*	1,311,375	0.03	USD 220,000	Crown Castle 5.1% 1/5/2033	211,714	0.00
USD 175,000	ConocoPhillips 3.8% 15/3/2052	135,191	0.00	USD 774,000	Crown Cork & Seal 7.375% 15/12/2026	800,509	0.02
USD 90,000	ConocoPhillips 5.05% 15/9/2033	89,568	0.00	USD 241,000	CrownRock / CrownRock Finance 5% 1/5/2029	223,209	0.01
USD 245,000	ConocoPhillips 5.55% 15/3/2054	245,828	0.01	USD 2,887,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	2,839,076	0.06
USD 1,511,997	Conseco Finance 6.63% 1/6/2030	1,450,485	0.03				
USD 454,099	Conseco Finance 7.03% 15/7/2028	446,275	0.01				
USD 259,000	Consensus Cloud Solutions 6% 15/10/2026	241,409	0.01				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 592,000	CSC 4.125% 1/12/2030	422,683	0.01	USD 2,044,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	1,815,849	0.04
USD 683,000	CSC 4.5% 15/11/2031	486,855	0.01	USD 375,000	Discover Bank 5.974% 9/8/2028	346,027	0.01
USD 1,687,000	CSC 5.5% 15/4/2027	1,455,907	0.03	USD 8,052,000	Discover Financial Services 5.5% 30/10/2027	6,032,564	0.13
USD 4,637,000	CSC 11.25% 15/5/2028	4,577,414	0.09	USD 325,000	Discover Financial Services 6.7% 29/11/2032	323,709	0.01
USD 37,802	CSMC Series 2008-2R 6% 25/7/2037	31,529	0.00	USD 191,000	Discovery Communications 3.95% 15/6/2025	184,597	0.00
USD 592,887	CSMC Series 2011-4R 6.705% 27/9/2037	482,048	0.01	USD 1,351,000	DISH DBS 5.125% 1/6/2029	731,702	0.02
USD 190,000	CSX 3.25% 1/6/2027	178,875	0.00	USD 2,193,000	DISH DBS 5.25% 1/12/2026	1,857,245	0.04
USD 110,000	CSX 4.1% 15/11/2032	103,311	0.00	USD 161,000	DISH DBS 5.75% 1/12/2028	125,387	0.00
USD 244,000	CSX 4.3% 1/3/2048	205,919	0.00	USD 2,975,000	DISH Network 11.75% 15/11/2027	3,024,296	0.06
USD 1,289,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	1,219,980	0.03	USD 410,000	Dominion Energy 1.45% 15/4/2026	369,721	0.01
USD 430,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	434,786	0.01	USD 350,000	Dominion Energy 3.375% 1/4/2030	309,033	0.01
USD 215,000	CVS Health 1.3% 21/8/2027	184,956	0.00	USD 3,995,000	Dominion Energy 4.35% 15/1/2027	3,414,926	0.07
USD 221,000	CVS Health 4.3% 25/3/2028	212,368	0.00	USD 333,000	Dream Finders Homes 8.25% 15/8/2028	337,935	0.01
USD 570,000	CVS Health 5% 20/2/2026	565,336	0.01	USD 993,000	DT Midstream 4.125% 15/6/2029	879,360	0.02
USD 363,000	CVS Health 5.125% 20/7/2045	323,427	0.01	USD 631,000	DT Midstream 4.375% 15/6/2031	545,117	0.01
USD 50,000	CVS Health 5.625% 21/2/2053	47,551	0.00	USD 110,000	Duke Energy 2.45% 1/6/2030	91,564	0.00
USD 595,000	DAE Funding 1.55% 1/8/2024	569,338	0.01	USD 200,000	Duke Energy 2.65% 1/9/2026	184,968	0.00
USD 299,000	DAE Funding 2.625% 20/3/2025	281,384	0.01	USD 6,950,000	Duke Energy 3.25% 15/1/2082	5,153,709	0.11
USD 305,000	Daimler Truck Finance North America 2% 14/12/2026	274,038	0.01	USD 432,000	Duke Energy 3.4% 15/6/2029	390,180	0.01
USD 1,775,000	Darling Ingredients 6% 15/6/2030	1,738,945	0.04	USD 350,000	Duke Energy 5% 8/12/2025	346,410	0.01
USD 1,982,865	DBGS 2018-BIOD Mortgage Trust 7.606% 15/5/2035	1,932,649	0.04	USD 510,000	Duke Energy Carolinas 3.2% 15/8/2049	350,871	0.01
USD 4,533,667	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	3,543,864	0.07	USD 225,000	Duke Energy Carolinas 3.7% 1/12/2047	170,582	0.00
USD 940,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	730,045	0.02	USD 533,000	Duke Energy Carolinas 3.95% 15/3/2048	419,735	0.01
USD 1,016,000	DCP Midstream Operating 3.25% 15/2/2032	847,944	0.02	USD 125,000	Duke Energy Carolinas 6.05% 15/4/2038	129,811	0.00
USD 805,000	Dealer Tire / DT Issuer 8% 1/2/2028*	752,251	0.02	USD 1,103,000	Duke Energy Florida 2.5% 1/12/2029	951,211	0.02
USD 191,000	Dell International / EMC 6.02% 15/6/2026	192,957	0.00	USD 125,000	Duke Energy Florida 3.85% 15/11/2042	98,909	0.00
USD 2,545,202	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.809% 25/8/2047	2,055,681	0.04	USD 90,000	Duke Energy Florida 6.4% 15/6/2038	96,972	0.00
USD 300,000	Devon Energy 4.5% 15/1/2030	280,428	0.01	USD 1,100,000	Duke Energy Progress 3.45% 15/3/2029	1,010,730	0.02
USD 152,000	Devon Energy 4.75% 15/5/2042	126,790	0.00	USD 332,000	Duke Energy Progress 5.35% 15/3/2053	322,657	0.01
USD 520,000	Devon Energy 5.25% 15/10/2027	515,832	0.01	USD 2,472,000	Dun & Bradstreet 5% 15/12/2029*	2,209,445	0.05
USD 504,000	Diamondback Energy 3.125% 24/3/2031	433,548	0.01	USD 191,000	DuPont de Nemours 5.319% 15/11/2038	186,936	0.00
USD 175,000	Diamondback Energy 3.25% 1/12/2026	164,456	0.00	USD 35,000	DuPont de Nemours 5.419% 15/11/2048	33,949	0.00
USD 940,000	Diamondback Energy 3.5% 1/12/2029	849,571	0.02	USD 911,000	Dycom Industries 4.5% 15/4/2029	814,908	0.02
USD 425,000	Diamondback Energy 4.25% 15/3/2052	319,524	0.01				
USD 50,000	Diamondback Energy 6.25% 15/3/2053*	49,768	0.00				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,110,000	Earthstone Energy 8% 15/4/2027	1,133,204	0.02	USD 572,000	Energy Transfer 5.15% 15/3/2045	483,067	0.01
USD 916,000	Earthstone Energy 9.875% 15/7/2031	1,002,220	0.02	USD 130,000	Energy Transfer 5.25% 15/4/2029	126,705	0.00
USD 100,000	Eastman Chemical 4.65% 15/10/2044	81,487	0.00	USD 390,000	Energy Transfer 5.55% 15/2/2028	388,681	0.01
USD 85,000	Eastman Chemical 4.8% 1/9/2042	72,323	0.00	USD 1,280,000	Energy Transfer 5.875% 15/1/2024	1,279,141	0.03
USD 665,000	Eastman Chemical 5.75% 8/3/2033	656,287	0.01	USD 105,000	Energy Transfer 5.95% 1/10/2043	96,109	0.00
USD 306,000	Ecolab 2.7% 15/12/2051	194,132	0.00	USD 155,000	Energy Transfer 6% 15/6/2048	143,445	0.00
USD 480,000	Edison International 5.25% 15/11/2028	468,663	0.01	USD 115,000	Energy Transfer 6.125% 15/12/2045	108,196	0.00
USD 13,050,000	Edison International 5.375% 15/3/2026	11,562,079	0.24	USD 825,000	Energy Transfer 6.25% 15/4/2049	790,754	0.02
USD 280,000	Edison International 6.95% 15/11/2029	294,846	0.01	USD 1,546,000	EnLink Midstream 5.625% 15/1/2028	1,497,276	0.03
USD 1,350,000	Edison International 8.125% 15/6/2053	1,366,818	0.03	USD 830,000	EnLink Midstream 6.5% 1/9/2030	833,966	0.02
USD 5,613,000	Element Solutions 3.875% 1/9/2028	4,936,159	0.10	USD 196,000	EnLink Midstream Partners 4.15% 1/6/2025	188,390	0.00
USD 29,000	Elevance Health 2.375% 15/1/2025	27,741	0.00	USD 108,000	EnLink Midstream Partners 4.85% 15/7/2026	103,780	0.00
USD 105,000	Elevance Health 3.125% 15/5/2050	71,235	0.00	USD 515,000	EnLink Midstream Partners 5.45% 1/6/2047	427,950	0.01
USD 148,000	Elevance Health 3.7% 15/9/2049	110,584	0.00	USD 873,000	EnLink Midstream Partners 5.6% 1/4/2044	734,893	0.02
USD 105,000	Elevance Health 4.65% 15/1/2043	93,425	0.00	USD 392,000	EnPro Industries 5.75% 15/10/2026	382,609	0.01
USD 575,000	Elevance Health 4.75% 15/2/2033	557,161	0.01	USD 392,000	Entegris 4.375% 15/4/2028	359,527	0.01
USD 520,000	Elevance Health 5.5% 15/10/2032	530,410	0.01	USD 7,140,000	Entegris Escrow 4.75% 15/4/2029	6,635,896	0.13
USD 55,000	Elevance Health 6.1% 15/10/2052	58,554	0.00	USD 438,000	Entegris Escrow 5.95% 15/6/2030	420,209	0.01
USD 320,000	Embecka 6.75% 15/2/2030	282,373	0.01	USD 50,000	Enterprise Products Operating 3.125% 31/7/2029	44,742	0.00
EUR 510,000	Emerald Debt Merger Sub 6.375% 15/12/2030	552,832	0.01	USD 265,000	Enterprise Products Operating 3.3% 15/2/2053	181,858	0.00
EUR 239,000	Emerald Debt Merger Sub 6.375% 15/12/2030	259,360	0.01	USD 156,000	Enterprise Products Operating 4.45% 15/2/2043	133,173	0.00
USD 8,277,000	Emerald Debt Merger Sub 6.625% 15/12/2030	8,145,080	0.17	USD 675,000	Enterprise Products Operating 4.8% 1/2/2049	593,958	0.01
USD 1,038,000	Enact 6.5% 15/8/2025	1,029,462	0.02	USD 105,000	Enterprise Products Operating 4.85% 15/8/2042	94,416	0.00
USD 100,000	Enbridge Energy Partners 5.5% 15/9/2040	93,409	0.00	USD 15,000	Enterprise Products Operating 4.85% 15/3/2044	13,413	0.00
USD 54,000	Encompass Health 4.5% 1/2/2028	50,305	0.00	USD 150,000	Enterprise Products Operating 6.45% 1/9/2040	160,303	0.00
USD 996,000	Encompass Health 4.625% 1/4/2031	873,132	0.02	USD 75,000	EOG Resources 4.95% 15/4/2050	70,827	0.00
USD 1,165,000	Encompass Health 4.75% 1/2/2030	1,063,724	0.02	USD 326,000	EQM Midstream Partners 4.125% 1/12/2026	306,417	0.01
GBP 200,000	Encore Capital 4.25% 1/6/2028	195,538	0.00	USD 65,000	EQM Midstream Partners 4.5% 15/1/2029	59,036	0.00
EUR 348,000	Encore Capital 4.875% 15/10/2025*	361,097	0.01	USD 982,000	EQM Midstream Partners 4.75% 15/1/2031	869,291	0.02
GBP 407,000	Encore Capital 5.375% 15/2/2026*	465,222	0.01	USD 130,000	Energy Transfer 4% 1/10/2027	122,067	0.00
USD 130,000	Energy Transfer 4% 1/10/2027	122,067	0.00	USD 120,000	Energy Transfer 4.9% 1/2/2024	119,398	0.00
USD 120,000	Energy Transfer 4.9% 1/2/2024	119,398	0.00	USD 378,000	EQM Midstream Partners 6% 1/7/2025	374,735	0.01

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,677,000	EQM Midstream Partners 6.5% 1/7/2027	1,665,762	0.03	USD 47,000	Fiserv 2.65% 1/6/2030	39,635	0.00
USD 330,000	EQM Midstream Partners 7.5% 1/6/2030	338,811	0.01	USD 275,000	Fiserv 3.85% 1/6/2025	266,867	0.01
USD 120,000	EQT 5.7% 1/4/2028	119,488	0.00	USD 108,000	Fiserv 4.4% 1/7/2049	88,462	0.00
USD 195,000	Equinix 2.5% 15/5/2031	157,811	0.00	USD 97,000	Florida Power & Light 2.875% 4/12/2051	63,409	0.00
USD 244,000	Equinix 2.9% 18/11/2026	225,399	0.01	USD 222,000	Florida Power & Light 3.7% 1/12/2047	173,470	0.00
USD 273,000	Equinix 2.95% 15/9/2051	170,458	0.00	USD 180,000	Florida Power & Light 4.125% 1/2/2042	152,794	0.00
USD 62,000	Equinix 3% 15/7/2050	39,264	0.00	USD 100,000	Florida Power & Light 5.96% 1/4/2039	105,530	0.00
USD 134,000	Equinix 3.2% 18/11/2029	117,271	0.00	USD 1,615,000	Ford Motor 3.25% 12/2/2032	1,263,116	0.03
USD 370,000	Eversource Energy 2.9% 1/3/2027	340,390	0.01	USD 818,000	Ford Motor 6.1% 19/8/2032	780,737	0.02
USD 225,000	Eversource Energy 4.6% 1/7/2027	218,859	0.01	GBP 739,000	Ford Motor Credit 2.748% 14/6/2024	902,483	0.02
USD 300,000	Exelon 3.95% 15/6/2025	291,020	0.01	USD 266,000	Ford Motor Credit 3.375% 13/11/2025	248,103	0.01
USD 125,000	Exelon 4.05% 15/4/2030	115,611	0.00	USD 400,000	Ford Motor Credit 3.625% 17/6/2031	324,191	0.01
USD 75,000	Exelon 4.7% 15/4/2050	63,819	0.00	USD 200,000	Ford Motor Credit 3.81% 9/1/2024	198,314	0.00
USD 15,000	Exelon 5.1% 15/6/2045	13,670	0.00	USD 607,000	Ford Motor Credit 4.389% 8/1/2026	575,412	0.01
USD 88,000	Expedia 6.25% 1/5/2025	88,392	0.00	GBP 633,000	Ford Motor Credit 4.535% 6/3/2025	767,421	0.02
USD 1,725,000	Fair Isaac 4% 15/6/2028	1,578,625	0.03	USD 200,000	Ford Motor Credit 4.687% 9/6/2025	192,933	0.00
USD 479,000	FedEx 3.1% 5/8/2029	428,838	0.01	USD 462,000	Ford Motor Credit 5.113% 3/5/2029	425,087	0.01
USD 244,000	FedEx 4.55% 1/4/2046	204,846	0.00	USD 581,000	Ford Motor Credit 5.125% 16/6/2025	565,932	0.01
USD 1,162,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	1,003,318	0.02	EUR 620,000	Ford Motor Credit 6.125% 15/5/2028*	690,741	0.01
USD 260,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	215,155	0.00	USD 3,844,000	Ford Motor Credit 6.8% 12/5/2028*	3,844,865	0.08
USD 110,000	Fidelity National Information Services 1.15% 1/3/2026	98,981	0.00	GBP 647,000	Ford Motor Credit 6.86% 5/6/2026*	800,572	0.02
USD 262,000	Fidelity National Information Services 4.7% 15/7/2027	256,584	0.01	USD 400,000	Ford Motor Credit 6.95% 10/6/2026	400,384	0.01
USD 230,000	Fifth Third Bancorp 6.339% 27/7/2029	232,637	0.01	USD 2,116,000	Ford Motor Credit 7.2% 10/6/2030	2,142,463	0.04
USD 1,279,032	First Franklin Mortgage Loan Trust 2005-FF10 6.129% 25/11/2035	1,175,099	0.03	USD 300,000	Ford Motor Credit 7.35% 4/11/2027	305,605	0.01
USD 1,020,608	First Franklin Mortgage Loan Trust 2006-FF13 5.669% 25/10/2036	681,874	0.01	USD 2,151,000	Ford Motor Credit 7.35% 6/3/2030	2,191,832	0.05
USD 598,522	First Franklin Mortgage Loan Trust 2006-FF13 5.749% 25/10/2036	387,727	0.01	USD 577,000	Fortrea 7.5% 1/7/2030	570,076	0.01
USD 637,607	First Franklin Mortgage Loan Trust 2006-FF17 5.579% 25/12/2036	567,413	0.01	USD 2,158,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	2,009,378	0.04
USD 3,965,006	First Franklin Mortgage Loan Trust Series 2007-FF2 5.709% 25/3/2037	2,142,489	0.04	USD 1,819,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	1,799,727	0.04
USD 1,298,000	First-Citizens Bank & Trust 6% 1/4/2036	1,158,979	0.02	USD 721,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	750,265	0.02
USD 545,000	FirstEnergy 2.65% 1/3/2030	455,254	0.01	USD 238,000	Foundation Building Materials 6% 1/3/2029	201,473	0.00
USD 120,000	FirstEnergy 4.15% 15/7/2027*	112,851	0.00				
USD 43,000	FirstEnergy 5.1% 15/7/2047	37,404	0.00				
USD 601,000	FirstEnergy Transmission 4.35% 15/1/2025	585,104	0.01				
USD 326,000	FirstEnergy Transmission 5.45% 15/7/2044	296,763	0.01				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 5,209,796	Freddie Mac Multifamily Structured Pass Through Certificates 1.474% 25/3/2026	152,445	0.00	USD 878,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	686,278	0.01
USD 180,000	Freeport-McMoRan 5.4% 14/11/2034	170,659	0.00	USD 805,000	Global Payments 1.2% 1/3/2026	720,189	0.01
USD 900,000	FREMF 2018-K732 Mortgage Trust 4.19% 25/5/2025	863,980	0.02	USD 850,000	Global Payments 3.2% 15/8/2029	739,754	0.02
USD 755,000	FREMF 2018-K80 Mortgage Trust 4.376% 25/8/2050	706,899	0.01	USD 50,000	Global Payments 4.15% 15/8/2049	36,629	0.00
USD 2,456,000	Frontier Communications 5% 1/5/2028	2,105,246	0.04	USD 1,312,000	Global Payments 5.4% 15/8/2032	1,284,505	0.03
USD 593,000	Frontier Communications 5.875% 15/10/2027	540,378	0.01	USD 80,000	Global Payments 5.95% 15/8/2052	76,487	0.00
USD 3,339,000	Frontier Communications 8.75% 15/5/2030	3,241,493	0.07	USD 799,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	644,472	0.01
USD 303,000	FTAI Infra Escrow 10.5% 1/6/2027	303,428	0.01	USD 185,000	GLP Capital / GLP Financing II 4% 15/1/2030	161,159	0.00
USD 851,000	Garden Spinco 8.625% 20/7/2030	907,570	0.02	USD 979,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	935,855	0.02
USD 808,000	Gartner 4.5% 1/7/2028	754,587	0.02	USD 790,000	Goldman Sachs 1.431% 9/3/2027	708,230	0.02
USD 549,000	Gates Global / Gates 6.25% 15/1/2026	545,368	0.01	USD 218,000	Goldman Sachs 1.992% 27/1/2032	169,914	0.00
USD 413,000	GCI 4.75% 15/10/2028	358,742	0.01	USD 134,000	Goldman Sachs 2.383% 21/7/2032	105,940	0.00
USD 515,000	GE HealthCare Technologies 5.55% 15/11/2024	513,570	0.01	USD 717,000	Goldman Sachs 2.615% 22/4/2032	580,740	0.01
USD 84,000	General Electric 8.882% 15/9/2023	84,191	0.00	USD 420,000	Goldman Sachs 2.65% 21/10/2032	337,237	0.01
USD 84,000	General Mills 3% 1/2/2051	56,658	0.00	USD 511,000	Goldman Sachs 4.223% 1/5/2029	481,067	0.01
USD 269,000	General Mills 4.95% 29/3/2033	262,302	0.01	USD 43,000	Goldman Sachs 5.15% 22/5/2045	39,619	0.00
USD 504,000	General Motors 4% 1/4/2025	490,116	0.01	USD 700,000	Goldman Sachs 5.7% 1/11/2024	698,754	0.01
USD 104,000	General Motors 5.4% 1/4/2048	86,948	0.00	USD 115,000	Goldman Sachs 6.75% 1/10/2037	122,425	0.00
USD 40,000	General Motors 5.6% 15/10/2032	38,488	0.00	USD 556,000	Goodyear Tire & Rubber 5.625% 30/4/2033	477,732	0.01
USD 81,000	General Motors 5.95% 1/4/2049	72,801	0.00	USD 106,000	GrafTech Finance 4.625% 15/12/2028	83,207	0.00
USD 303,000	General Motors 6.25% 2/10/2043	284,650	0.01	USD 1,033,000	GrafTech Global Enterprises 9.875% 15/12/2028*	1,002,403	0.02
USD 675,000	General Motors Financial 4.35% 9/4/2025	658,265	0.01	USD 374,000	Graphic Packaging International 3.5% 15/3/2028	333,720	0.01
USD 185,000	General Motors Financial 6% 9/1/2028	185,424	0.00	USD 76,000	Graphic Packaging International 4.75% 15/7/2027	72,278	0.00
USD 344,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	339,166	0.01	USD 423,000	Gray Television 5.875% 15/7/2026	387,498	0.01
USD 344,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	335,678	0.00	USD 254,000	Gray Television 7% 15/5/2027	228,309	0.01
USD 588,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	585,462	0.01	USD 968,067	Greenpoint Manufactured Housing 8.14% 20/3/2030	701,263	0.02
USD 750,000	Georgia Power 4.7% 15/5/2032	715,976	0.02	USD 228,070	GreenPoint Mortgage Funding Trust 2006-AR1 5.599% 25/2/2036	197,043	0.00
USD 133,000	Georgia-Pacific 1.75% 30/9/2025	123,185	0.00	USD 247,730	GreenPoint Mortgage Funding Trust 2006-AR2 6.43% 25/3/2036	218,517	0.00
USD 650,000	Gilead Sciences 2.8% 1/10/2050	420,002	0.01	USD 454,000	Greystar Real Estate Partners 7.75% 1/9/2030	458,268	0.01
USD 344,000	Gilead Sciences 4.5% 1/2/2045	302,608	0.01				
USD 230,000	Gilead Sciences 4.75% 1/3/2046	209,521	0.00				
USD 500,000	Glencore Funding 5.7% 8/5/2033	489,997	0.01				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	GS Mortgage II Series 2005-ROCK 5.862% 3/5/2032	450,781	0.01	USD 756,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	702,022	0.01
USD 355,000	GS Mortgage Trust 2015-GC32 4.554% 10/7/2048	318,143	0.01	USD 408,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	393,150	0.01
USD 331,807	GSAA Home Equity Trust 2005-14 6.129% 25/12/2035	145,784	0.00	USD 574,000	Hilton Domestic Operating 3.75% 1/5/2029	506,643	0.01
USD 1,134,756	GSAA Home Equity Trust 2006-5 5.789% 25/3/2036	374,510	0.01	USD 778,000	Hilton Domestic Operating 4% 1/5/2031	674,711	0.01
USD 2,112,061	GSAMP Trust 2006-FM3 5.569% 25/11/2036	1,006,507	0.02	USD 256,000	Hilton Domestic Operating 5.375% 1/5/2025	254,432	0.01
USD 843,756	GSMPS Mortgage Loan Trust 2005-RP3 3.816% 25/9/2035	771,061	0.02	USD 575,000	Hilton Domestic Operating 5.75% 1/5/2028	564,648	0.01
USD 631,000	GTCR AP Finance 8% 15/5/2027	624,915	0.01	USD 196,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	189,296	0.00
USD 154,500	Gulfport Energy 8% 17/5/2026	157,040	0.00	USD 99,000	Home Depot 3.35% 15/4/2050	72,649	0.00
USD 1,106,000	GYP III 4.625% 1/5/2029	973,944	0.02	USD 65,000	Home Depot 3.9% 15/6/2047	53,009	0.00
USD 116,000	H&E Equipment Services 3.875% 15/12/2028	101,559	0.00	USD 168,000	Home Depot 4.2% 1/4/2043	146,528	0.00
USD 136,000	Halliburton 2.92% 1/3/2030	118,576	0.00	USD 100,000	Home Depot 4.25% 1/4/2046	85,881	0.00
USD 131,000	Halliburton 3.8% 15/11/2025	127,379	0.00	USD 222,000	Home Depot 4.5% 6/12/2048	198,788	0.00
USD 150,000	Halliburton 5% 15/11/2045	135,161	0.00	USD 3,961,000	Home Point Capital 5% 1/2/2026*	3,713,831	0.08
USD 421,000	Hanesbrands 4.875% 15/5/2026	394,286	0.01	USD 395,000	Howard Hughes 4.125% 1/2/2029	325,275	0.01
USD 1,714,000	Hanesbrands 9% 15/2/2031*	1,721,638	0.04	USD 604,000	Howard Hughes 4.375% 1/2/2031	480,791	0.01
USD 35,000	Hartford Financial Services 2.9% 15/9/2051	22,259	0.00	USD 277,000	Howard Hughes 5.375% 1/8/2028	250,152	0.01
USD 159,000	Harvest Midstream I 7.5% 1/9/2028	159,637	0.00	USD 780,000	Howard Midstream Energy Partners 8.875% 15/7/2028	802,425	0.02
USD 1,323,000	HAT I / HAT II 3.375% 15/6/2026	1,188,289	0.02	USD 17,000	Howmet Aerospace 5.125% 1/10/2024	16,841	0.00
USD 67,000	HCA 3.5% 1/9/2030	58,555	0.00	USD 805,000	HP 2.2% 17/6/2025	758,266	0.02
USD 370,000	HCA 3.5% 15/7/2051	246,958	0.01	USD 214,000	HP 3% 17/6/2027	196,745	0.00
USD 405,000	HCA 3.625% 15/3/2032	348,319	0.01	USD 3,372,051	HSI Asset Loan Obligation Trust 2007-WF1 4.367% 25/12/2036	1,057,045	0.02
USD 350,000	HCA 4.625% 15/3/2052	281,267	0.01	USD 2,385,000	HUB International 7% 1/5/2026	2,383,389	0.05
USD 273,000	HCA 5% 15/3/2024	271,528	0.01	USD 4,503,000	HUB International 7.25% 15/6/2030	4,564,020	0.09
USD 51,000	HCA 5.25% 15/6/2049	44,670	0.00	USD 274,000	Hughes Satellite Systems 5.25% 1/8/2026	250,163	0.01
USD 809,000	HCA 5.375% 1/9/2026	802,490	0.02	USD 635,000	Hyundai Capital America 0.8% 8/1/2024	624,080	0.01
USD 2,017,000	HealthEquity 4.5% 1/10/2029*	1,790,110	0.04	USD 300,000	Hyundai Capital America 0.875% 14/6/2024	288,352	0.01
USD 30,000	Healthpeak 2.875% 15/1/2031	25,166	0.00	USD 245,000	Hyundai Capital America 1% 17/9/2024	233,023	0.01
USD 163,000	Healthpeak 3.5% 15/7/2029	146,317	0.00	USD 1,339,000	Hyundai Capital America 1.8% 15/10/2025	1,234,639	0.03
USD 305,000	Healthpeak 5.25% 15/12/2032	294,535	0.01	USD 75,000	Hyundai Capital America 5.8% 26/6/2025	75,049	0.00
USD 310,000	HEICO 5.35% 1/8/2033	307,402	0.01	USD 1,587,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	1,256,071	0.03
USD 300,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	259,059	0.01	USD 1,919,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	1,682,144	0.04
USD 1,547,000	Herc 5.5% 15/7/2027	1,490,052	0.03				
USD 490,000	Hertz 4.625% 1/12/2026	442,360	0.01				
USD 400,000	Hertz 5% 1/12/2029	329,115	0.01				
USD 1,189,000	Hess 4.3% 1/4/2027	1,143,204	0.02				
USD 365,000	Hess 5.6% 15/2/2041	344,364	0.01				
USD 175,000	Hess 5.8% 1/4/2047	167,248	0.00				
USD 245,000	Hess Midstream Operations 4.25% 15/2/2030	214,635	0.01				
USD 182,000	Hewlett Packard Enterprise 4.45% 2/10/2023	181,788	0.00				
USD 380,000	HF Sinclair 2.625% 1/10/2023	378,972	0.01				

* All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 880,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	817,175	0.02	USD 720,000	Johns Hopkins University 4.705% 1/7/2032	712,549	0.02
USD 7,671,000	ILFC E-Capital Trust I 7.064% 21/12/2065	5,568,343	0.12	USD 765,000	JP Morgan Mortgage Acquisition Trust 2006-CH1 6.229% 25/7/2036	645,437	0.01
USD 5,107,000	ILFC E-Capital Trust II 7.314% 21/12/2065	3,747,261	0.08	USD 1,471,618	JPMBB Commercial Mortgage Trust 2014-C22 0.945% 15/9/2047	5,875	0.00
USD 1,681,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028*	1,557,909	0.03	USD 357,000	JPMBB Commercial Mortgage Trust 2015-C33 4.29% 15/12/2048	269,832	0.01
USD 2,562,000	Imola Merger 4.75% 15/5/2029	2,281,971	0.05	USD 10,120,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	196,691	0.00
USD 1,194,554	Impac CMB Trust Series 2005-6 5.929% 25/10/2035	1,035,488	0.02	USD 29,999,000	JPMDB Commercial Mortgage Trust 2017-C5 0.415% 15/3/2050	324,385	0.01
USD 625,283	IndyMac INDX Mortgage Loan Trust 2007-FLX5 5.609% 25/8/2037	577,309	0.01	USD 906,000	JPMorgan Chase 1.47% 22/9/2027	800,645	0.02
USD 222,000	Ingevity 3.875% 1/11/2028	188,247	0.00	USD 1,273,000	JPMorgan Chase 2.182% 1/6/2028	1,130,236	0.02
USD 498,000	Installed Building Products 5.75% 1/2/2028	468,116	0.01	USD 748,000	JPMorgan Chase 2.963% 25/1/2033	622,066	0.01
USD 57,000	Intel 2.8% 12/8/2041	39,638	0.00	USD 120,000	JPMorgan Chase 3.157% 22/4/2042	88,402	0.00
USD 190,000	Intel 5.625% 10/2/2043	189,233	0.00	USD 1,014,000	JPMorgan Chase 3.882% 24/7/2038	854,996	0.02
USD 410,000	Intel 5.7% 10/2/2053	406,933	0.01	USD 766,000	JPMorgan Chase 4.005% 23/4/2029	717,973	0.02
USD 290,000	Intel 5.9% 10/2/2063	291,465	0.01	USD 180,000	JPMorgan Chase 4.95% 1/6/2045	165,572	0.00
USD 100,000	Intercontinental Exchange 1.85% 15/9/2032	76,182	0.00	USD 1,060,000	JPMorgan Chase 5.299% 24/7/2029	1,053,768	0.02
USD 101,000	Intercontinental Exchange 3.1% 15/9/2027	93,439	0.00	USD 87,000	JPMorgan Chase 5.4% 6/1/2042	87,018	0.00
USD 72,000	Intercontinental Exchange 4.25% 21/9/2048	60,580	0.00	USD 128,000	JPMorgan Chase 5.625% 16/8/2043	127,549	0.00
USD 175,000	Intercontinental Exchange 4.6% 15/3/2033	167,511	0.00	USD 7,284,000	JPMorgan Chase 6.626% 15/5/2047	6,219,374	0.13
USD 40,000	Intercontinental Exchange 5.2% 15/6/2062	37,790	0.00	USD 3,000,000	Juniper Valley Park CLO 7.005% 20/7/2035	3,002,384	0.06
USD 100,000	International Business Machines 2.85% 15/5/2040	71,114	0.00	USD 178,000	K Hovnanian Enterprises 7.75% 15/2/2026	176,338	0.00
USD 100,000	International Business Machines 4.15% 15/5/2039	85,957	0.00	USD 1,627,000	Kaiser Aluminum 4.5% 1/6/2031	1,314,651	0.03
USD 97,000	Interpublic of 3.375% 1/3/2041	68,451	0.00	USD 1,064,000	Kaiser Aluminum 4.625% 1/3/2028	938,545	0.02
USD 1,470,617	Invitation Homes 2018-SFR4 Trust 6.525% 17/1/2038	1,470,621	0.03	USD 113,000	Kaiser Foundation Hospitals 2.81% 1/6/2041	80,671	0.00
USD 650,000	Invitation Homes Operating Partnership 5.5% 15/8/2033	629,710	0.01	USD 257,000	KB Home 7.25% 15/7/2030	259,197	0.01
USD 973,000	IQVIA 5% 15/10/2026	941,623	0.02	USD 19,000	KBR 4.75% 30/9/2028	17,136	0.00
USD 200,000	IQVIA 5% 15/5/2027	192,299	0.00	USD 327,000	Ken Garff Automotive 4.875% 15/9/2028	284,806	0.01
USD 477,000	IQVIA 6.5% 15/5/2030	480,001	0.01	USD 155,000	Keurig Dr Pepper 4.5% 15/4/2052	131,881	0.00
USD 642,000	Iron Mountain 5.625% 15/7/2032	576,826	0.01	USD 150,000	Kilroy Realty 3.05% 15/2/2030	119,887	0.00
USD 1,667,000	Iron Mountain 7% 15/2/2029	1,665,919	0.03	USD 322,000	Kilroy Realty 4.75% 15/12/2028	290,072	0.01
USD 882,000	Iron Mountain Information Management Services 5% 15/7/2032	763,051	0.02	USD 540,000	Kimco Realty 4.6% 1/2/2033	496,617	0.01
USD 1,447,000	ITT 6.5% 1/8/2029	1,314,585	0.03	USD 100,000	Kinder Morgan 3.6% 15/2/2051	67,481	0.00
USD 2,000,000	J.P Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	1,687,608	0.04				
USD 1,398,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,199,808	0.03				
USD 603,000	JELD-WEN 4.625% 15/12/2025	584,084	0.01				
USD 191,000	John Deere Capital 3.9% 7/6/2032	178,174	0.00				

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 175,000	Kinder Morgan 5.55% 1/6/2045	158,327	0.00	USD 2,960,000	Level 3 Financing 4.625% 15/9/2027	2,229,740	0.05
USD 405,000	Kinder Morgan Energy Partners 5% 1/3/2043	343,645	0.01	USD 2,909,000	Level 3 Financing 10.5% 15/5/2030	2,956,578	0.06
USD 250,000	Kinder Morgan Energy Partners 5.4% 1/9/2044	217,795	0.01	EUR 2,312,000	Liberty Mutual 3.625% 23/5/2059	2,394,362	0.05
USD 155,000	Kinder Morgan Energy Partners 6.375% 1/3/2041	153,453	0.00	USD 2,075,000	Liberty Mutual 4.125% 15/12/2051	1,672,025	0.03
USD 522,000	Kinetik 5.875% 15/6/2030	505,377	0.01	USD 1,314,000	Life Time 5.75% 15/1/2026	1,282,666	0.03
USD 354,000	KLA 3.3% 1/3/2050	255,528	0.01	USD 966,000	Life Time 8% 15/4/2026*	964,986	0.02
USD 646,000	KLA 4.1% 15/3/2029	620,340	0.01	USD 1,020,000	LifePoint Health 9.875% 15/8/2030	1,006,839	0.02
USD 1,009,000	Kobe US Midco 2 9.25% 1/11/2026	737,831	0.02	USD 789,344	Ligado Networks 15.5% 1/11/2023	274,302	0.01
USD 383,000	Kontoor Brands 4.125% 15/11/2029	325,255	0.01	USD 189,000	Light & Wonder International 7.25% 15/11/2029	189,406	0.00
USD 1,710,000	Korn Ferry 4.625% 15/12/2027	1,592,082	0.03	USD 554,000	Light & Wonder International 7.5% 1/9/2031	561,688	0.01
USD 686,000	Kraft Heinz Foods 4.875% 1/10/2049	609,040	0.02	USD 1,270,000	Lindblad Expeditions 6.75% 15/2/2027	1,231,405	0.03
USD 50,000	Kraft Heinz Foods 5.5% 1/6/2050	48,421	0.00	USD 790,000	Lindblad Expeditions 9% 15/5/2028	812,483	0.02
EUR 743,000	Kronos International 3.75% 15/9/2025	734,701	0.02	USD 1,030,000	Lions Gate Capital 5.5% 15/4/2029	623,412	0.01
USD 805,000	LABL 5.875% 1/11/2028	729,445	0.01	USD 364,000	Lithia Motors 3.875% 1/6/2029	312,914	0.01
USD 1,265,000	LABL 9.5% 1/11/2028	1,303,761	0.03	USD 94,000	Live Nation Entertainment 3.75% 15/1/2028	83,929	0.00
USD 468,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	423,746	0.01	USD 2,081,000	Live Nation Entertainment 4.75% 15/10/2027*	1,932,909	0.04
USD 205,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	172,499	0.00	USD 88,000	Live Nation Entertainment 4.875% 1/11/2024	86,502	0.00
USD 142,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	136,824	0.00	USD 55,000	Live Nation Entertainment 5.625% 15/3/2026	53,394	0.00
USD 133,000	Lam Research 2.875% 15/6/2050	89,103	0.00	USD 4,282,000	Live Nation Entertainment 6.5% 15/5/2027	4,287,969	0.09
USD 280,000	Lam Research 3.75% 15/3/2026	271,493	0.01	USD 478,197	Long Beach Mortgage Loan Trust 2005-3 5.949% 25/8/2045	459,604	0.01
USD 23,000	Lam Research 4.875% 15/3/2049	21,636	0.00	USD 3,818,704	Long Beach Mortgage Loan Trust 2006-4 5.729% 25/5/2036	2,171,147	0.05
USD 1,110,000	Lamb Weston 4.125% 31/1/2030	978,655	0.02	USD 3,032,031	Long Beach Mortgage Loan Trust 2006-6 5.729% 25/7/2036	1,210,421	0.03
USD 429,000	Lamb Weston 4.375% 31/1/2032	371,600	0.01	USD 1,634,505	Long Beach Mortgage Loan Trust 2006-7 5.739% 25/8/2036	859,215	0.02
USD 1,307,000	Lamb Weston 4.875% 15/5/2028	1,236,278	0.03	USD 2,313,560	Long Beach Mortgage Loan Trust 2006-WL3 6.029% 25/1/2036	2,059,562	0.04
USD 909,000	LCM Investments II 4.875% 1/5/2029	789,713	0.02	USD 444,000	Lowe's 3% 15/10/2050	282,268	0.01
USD 732,000	LCM Investments II 8.25% 1/8/2031	733,047	0.02	USD 72,000	Lowe's 3.5% 1/4/2051	49,592	0.00
USD 753,000	Legacy LifePoint Health 4.375% 15/2/2027	651,345	0.01	USD 1,709,000	Lowe's 3.65% 5/4/2029	1,585,826	0.03
USD 225,000	Legends Hospitality Co / Legends Hospitality Co-Issuer 5% 1/2/2026	209,452	0.00	USD 148,000	Lowe's 3.7% 15/4/2046	110,900	0.00
USD 417,141	Lehman XS Trust Series 2007-20N 7.729% 25/12/2037	419,950	0.01	USD 155,000	Lowe's 4.25% 1/4/2052	122,845	0.00
USD 3,155,000	Level 3 Financing 3.4% 1/3/2027	2,888,596	0.06	USD 155,000	Lowe's 4.45% 1/4/2062	120,913	0.00
USD 273,000	Level 3 Financing 3.625% 15/1/2029	162,774	0.00	USD 120,000	Lowe's 4.65% 15/4/2042	104,965	0.00
				USD 140,000	Lowe's 5.625% 15/4/2053	136,342	0.00
				USD 507,000	LSF11 A5 HoldCo 6.625% 15/10/2029	423,355	0.01
				USD 10,838,546	LSTAR Commercial Mortgage Trust 2017-5 0.955% 10/3/2050	178,508	0.00

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,125,000	LSTAR Commercial Mortgage Trust 2017-5 4.829% 10/3/2050	906,479	0.02	USD 10,000	Meta Platforms 4.95% 15/5/2033	9,949	0.00
	Lumen Technologies 4% 15/2/2027	814,354	0.02	USD 270,000	Meta Platforms 5.6% 15/5/2053	272,619	0.01
USD 1,301,000	LYB International Finance III 1.25% 1/10/2025	227,964	0.00	USD 286,000	Metis Merger Sub 6.5% 15/5/2029	248,976	0.01
USD 1,105,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	937,869	0.02	USD 3,903,000	MetLife 3.85% 15/9/2025	3,608,716	0.07
USD 1,897,000	Madison IAQ 5.875% 30/6/2029	1,598,161	0.03	USD 394,000	MGIC Investment 5.25% 15/8/2028	376,046	0.01
USD 125,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	121,271	0.00	USD 113,000	MGM Resorts International 5.75% 15/6/2025	111,637	0.00
USD 646,000	MajorDrive IV 6.375% 1/6/2029	530,069	0.01	USD 537,000	Microsoft 2.525% 1/6/2050	356,121	0.01
USD 267,000	Marathon Oil 4.4% 15/7/2027	254,217	0.01	USD 729,000	Microsoft 2.921% 17/3/2052	518,110	0.01
USD 125,000	Marathon Petroleum 4.75% 15/9/2044	103,611	0.00	USD 150,000	Microsoft 3.45% 8/8/2036	133,462	0.00
USD 86,000	Marsh & McLennan 2.375% 15/12/2031	70,028	0.00	USD 1,796,000	MicroStrategy 6.125% 15/6/2028	1,608,984	0.03
USD 235,000	Marsh & McLennan 3.75% 14/3/2026	227,110	0.01	USD 137,000	Mid-America Apartments 3.6% 1/6/2027	129,622	0.00
USD 295,000	Marsh & McLennan 4.375% 15/3/2029	285,230	0.01	USD 100,000	MidAmerican Energy 3.15% 15/4/2050	67,811	0.00
USD 155,000	Mastercard 3.35% 26/3/2030	142,566	0.00	USD 450,000	MidAmerican Energy 3.65% 15/4/2029	418,962	0.01
USD 41,000	Mastercard 3.85% 26/3/2050	34,115	0.00	USD 350,000	MidAmerican Energy 4.25% 15/7/2049	288,338	0.01
USD 558,824	Mastr Asset Backed Trust 2006-AM2 5.949% 25/6/2036	485,702	0.01	USD 465,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	439,295	0.01
USD 819,000	Matador Resources 5.875% 15/9/2026	799,290	0.02	USD 330,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	287,405	0.01
USD 718,000	Matador Resources 6.875% 15/4/2028	718,874	0.02		Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	1,717,201	0.04
USD 611,000	Match II 3.625% 1/10/2031	496,987	0.01	USD 1,721,909	Minerals Technologies 5% 1/7/2028	388,775	0.01
USD 610,000	Match II 4.125% 1/8/2030	523,781	0.01	USD 425,000	ModivCare 5.875% 15/11/2025	1,027,748	0.02
USD 1,005,000	Match II 4.625% 1/6/2028	926,851	0.02	USD 2,105,000	Molina Healthcare 3.875% 15/11/2030	1,800,458	0.04
USD 280,000	Match II 5.625% 15/2/2029	264,251	0.01	USD 152,000	Molina Healthcare 4.375% 15/6/2028	139,964	0.00
USD 612,000	Mattel 5.45% 1/11/2041	527,605	0.01	USD 431,000	Morgan Stanley 0.79% 30/5/2025	413,240	0.01
USD 872,000	Mattel 6.2% 1/10/2040	815,397	0.02	USD 657,000	Morgan Stanley 1.593% 4/5/2027	589,472	0.01
USD 9,231,000	Mauser Packaging Solutions 7.875% 15/8/2026	9,079,899	0.19	USD 205,000	Morgan Stanley 1.928% 28/4/2032	158,177	0.00
USD 292,000	Mauser Packaging Solutions 9.25% 15/4/2027	265,131	0.01	USD 37,000	Morgan Stanley 2.188% 28/4/2026	34,871	0.00
USD 2,931,000	McAfee 7.375% 15/2/2030	2,567,503	0.05	USD 364,000	Morgan Stanley 2.699% 22/1/2031	306,413	0.01
USD 1,886,000	Medline Borrower 3.875% 1/4/2029	1,643,590	0.03	USD 62,000	Morgan Stanley 2.802% 25/1/2052	39,385	0.00
	Medline Borrower 5.25% 1/10/2029	4,008,869	0.09	USD 86,000	Morgan Stanley 3.217% 22/4/2042	63,549	0.00
USD 4,502,000	Memorial Health Services 3.447% 1/11/2049	134,663	0.00	USD 475,000	Morgan Stanley 3.62% 17/4/2025	467,709	0.01
USD 575,000	Mercedes-Benz Finance North America 5.5% 27/11/2024	574,073	0.01	USD 273,000	Morgan Stanley 3.622% 1/4/2031	242,659	0.01
USD 150,000	Merck 1.45% 24/6/2030	121,064	0.00	USD 479,000	Morgan Stanley 3.772% 24/1/2029	443,968	0.01
USD 354,000	Merck 2.15% 10/12/2031	289,349	0.01				
USD 382,000	Merck 2.75% 10/12/2051	250,451	0.01				
USD 175,000	Merck 4.5% 17/5/2033	170,624	0.00				
USD 145,000	Merck 5% 17/5/2053	141,746	0.00				
USD 590,000	Meritage Homes 5.125% 6/6/2027	567,412	0.01				
USD 470,000	Meta Platforms 3.85% 15/8/2032	431,408	0.01				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,300,000	Morgan Stanley 4.21% 20/4/2028	2,198,777	0.05	USD 444,000	Nationstar Mortgage 5.75% 15/11/2031	381,205	0.01
USD 535,000	Morgan Stanley 4.431% 23/1/2030	507,205	0.01	USD 602,000	Nationstar Mortgage 6% 15/1/2027	573,953	0.01
USD 350,000	Morgan Stanley 4.679% 17/7/2026	342,588	0.01	USD 70,000	Nationwide Children's Hospital 4.556% 1/11/2052	64,179	0.00
USD 610,000	Morgan Stanley 5.123% 1/2/2029	597,519	0.01	USD 8,875,000	Natixis Commercial Mortgage Trust 2017-75B 0.109% 10/4/2037	17,240	0.00
USD 275,000	Morgan Stanley 5.449% 20/7/2029	273,087	0.01	USD 13,537,000	Natixis Commercial Mortgage Trust 2017-75B 0.335% 10/4/2037	105,949	0.00
USD 12,675,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.452% 15/10/2048	311,320	0.01	USD 803,000	Navient 5.5% 15/3/2029	687,374	0.01
USD 7,096,876	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 0.793% 15/12/2049	122,580	0.00	USD 41,000	Navient 7.25% 25/9/2023	41,061	0.00
USD 780,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	474,824	0.01	USD 484,000	Navient 9.375% 25/7/2030	485,399	0.01
USD 3,400,000	Morgan Stanley Capital I Trust 2016-UBS9 1.747% 15/3/2049	119,362	0.00	USD 486,000	NCR 5% 1/10/2028	446,336	0.01
USD 1,590,000	Morgan Stanley Capital I Trust 2018-H3 5.013% 15/7/2051	1,284,674	0.03	USD 1,441,000	NCR 5.125% 15/4/2029	1,310,507	0.03
USD 1,175,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	796,303	0.02	USD 1,133,000	Neptune Bidco US 9.29% 15/4/2029	1,056,423	0.03
USD 1,700,000	Morgan Stanley Capital I Trust 2018-SUN 8.23% 15/7/2035	1,671,211	0.03	USD 634,000	NESCO II 5.5% 15/4/2029	576,315	0.01
USD 223,000	Motorola Solutions 2.75% 24/5/2031	180,951	0.00	USD 500,000	Netflix 4.875% 15/4/2028	492,168	0.01
USD 214,000	Motorola Solutions 4.6% 23/5/2029	205,834	0.00	USD 665,000	Netflix 4.875% 15/6/2030	645,783	0.01
USD 100,000	Mount Nittany Medical Center Obligated 3.799% 15/11/2052	75,433	0.00	USD 430,000	New Enterprise Stone & Lime 5.25% 15/7/2028	397,125	0.01
USD 412,000	MPLX 1.75% 1/3/2026	374,978	0.01	USD 353,000	New Enterprise Stone & Lime 9.75% 15/7/2028	350,279	0.01
USD 470,000	MPLX 4.95% 14/3/2052	388,215	0.01	USD 1,440,000	New Fortress Energy 6.5% 30/9/2026	1,339,234	0.03
USD 130,000	MPLX 5.5% 15/2/2049	116,035	0.00	USD 2,522,000	New Fortress Energy 6.75% 15/9/2025	2,440,401	0.05
USD 45,000	MPLX 5.65% 1/3/2053	40,827	0.00	USD 342,000	Newmont 2.8% 1/10/2029	294,763	0.01
GBP 660,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026	657,476	0.01	USD 88,000	NextEra Energy Capital 2.44% 15/1/2032	70,552	0.00
GBP 330,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	404,706	0.01	USD 233,000	NextEra Energy Capital 3.55% 1/5/2027	219,497	0.01
USD 1,605,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	1,041,563	0.02	USD 10,660,000	NextEra Energy Capital 3.8% 15/3/2082	8,998,624	0.19
USD 1,858,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	1,346,039	0.03	USD 1,295,000	NextEra Energy Capital 4.2% 20/6/2024	1,277,788	0.03
USD 1,188,947	MSCG Trust 2018-SELF 7.508% 15/10/2037	1,163,925	0.02	USD 390,000	NextEra Energy Capital 5.749% 1/9/2025	391,115	0.01
USD 196,000	Mueller Water Products 4% 15/6/2029	173,146	0.00	USD 140,000	NextEra Energy Capital 6.051% 1/3/2025	140,527	0.00
USD 21,000	Murphy Oil 5.75% 15/8/2025	20,800	0.00	USD 18,000	NextEra Energy Operating Partners 4.25% 15/9/2024	17,291	0.00
USD 100,000	Murphy Oil 5.875% 1/12/2042	84,350	0.00	USD 2,164,000	NFP 4.875% 15/8/2028	1,933,990	0.04
USD 695,000	Murphy Oil USA 4.75% 15/9/2029	634,585	0.01	USD 6,463,000	NFP 6.875% 15/8/2028*	5,695,086	0.12
USD 2,559,000	Nabors Industries 5.75% 1/2/2025	2,511,902	0.05	USD 420,000	NFP 7.5% 1/10/2030	408,627	0.01
USD 322,000	Nabors Industries 7.375% 15/5/2027	315,157	0.01	USD 692,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	687,607	0.01
USD 305,000	Nasdaq 5.55% 15/2/2034	304,174	0.01	USD 200,000	NiSource 0.95% 15/8/2025	183,184	0.00
USD 573,000	Nationstar Mortgage 5.125% 15/12/2030	484,080	0.01	USD 125,000	NiSource 3.6% 1/5/2030	111,912	0.00
				USD 125,000	NiSource 3.95% 30/3/2048	95,773	0.00
				USD 50,000	NiSource 5% 15/6/2052	44,495	0.00
				USD 205,000	NiSource 5.25% 30/3/2028	204,073	0.00
				USD 286,000	NiSource 5.4% 30/6/2033	283,567	0.01
				USD 500,000	Nissan Motor Acceptance 1.85% 16/9/2026	432,842	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 400,000	NMG / Neiman Marcus 7.125% 1/4/2026	380,371	0.01	USD 474,000	Occidental Petroleum 6.45% 15/9/2036	483,708	0.01
USD 963,000	Noble Finance II 8% 15/4/2030	996,847	0.02	USD 535,000	Occidental Petroleum 7.5% 1/5/2031	579,804	0.01
USD 220,000	Norfolk Southern 3.05% 15/5/2050	147,110	0.00	USD 1,000,000	OHA Credit Partners XII 7.507% 23/7/2030	987,719	0.02
USD 145,000	Norfolk Southern 3.155% 15/5/2055	96,015	0.00	USD 175,000	Ohio Power 1.625% 15/1/2031	136,931	0.00
USD 96,000	Norfolk Southern 3.4% 1/11/2049	68,126	0.00	USD 263,000	Ohio Power 2.6% 1/4/2030	222,947	0.01
USD 95,000	Norfolk Southern 3.7% 15/3/2053	70,769	0.00	USD 38,000	Ohio Power 2.9% 1/10/2051	24,256	0.00
USD 145,000	Norfolk Southern 3.8% 1/8/2028	136,647	0.00	USD 335,000	Ohio Power 4% 1/6/2049	263,055	0.01
USD 100,000	Norfolk Southern 3.942% 1/11/2047	79,284	0.00	USD 340,000	Ohio Power 5% 1/6/2033	331,441	0.01
USD 215,000	Norfolk Southern 4.15% 28/2/2048	176,929	0.00	USD 2,761,000	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	1,900,614	0.04
USD 320,000	Norfolk Southern 4.45% 1/3/2033	303,283	0.01	EUR 822,000	Olympus Water US 9.625% 15/11/2028*	893,345	0.02
USD 195,000	Norfolk Southern 5.05% 1/8/2030	192,889	0.00	USD 1,733,000	Olympus Water US 9.75% 15/11/2028	1,747,283	0.04
USD 180,000	Norfolk Southern 5.35% 1/8/2054	175,209	0.00	USD 335,000	Oncor Electric Delivery 2.75% 15/5/2030	289,634	0.01
USD 2,888,000	Northern Oil and Gas 8.125% 1/3/2028	2,897,560	0.06	USD 287,000	Oncor Electric Delivery 3.75% 1/4/2045	226,477	0.01
USD 1,037,000	Northern Oil and Gas 8.75% 15/6/2031	1,060,058	0.02	USD 111,000	Oncor Electric Delivery 4.1% 15/11/2048	91,069	0.00
USD 155,000	Northern States Power 2.6% 1/6/2051	95,112	0.00	USD 35,000	Oncor Electric Delivery 5.3% 1/6/2042	34,399	0.00
USD 100,000	Northern States Power 2.9% 1/3/2050	65,966	0.00	USD 547,000	OneMain Finance 3.5% 15/1/2027	474,412	0.01
USD 195,000	Northern States Power 4.5% 1/6/2052	168,596	0.00	USD 72,000	OneMain Finance 4% 15/9/2030	56,147	0.00
USD 625,000	Northern Trust 6.125% 2/11/2032	637,575	0.01	USD 258,000	OneMain Finance 5.375% 15/11/2029	224,444	0.01
USD 2,180,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,902,758	0.04	USD 1,250,000	OneMain Finance 6.625% 15/1/2028	1,171,429	0.02
USD 415,000	Northwest Florida Timber Finance 4.75% 4/3/2029	381,075	0.01	USD 1,577,000	OneMain Finance 6.875% 15/3/2025	1,570,780	0.03
USD 175,000	Northwestern University 4.643% 1/12/2044	166,293	0.00	USD 715,000	OneMain Finance 7.125% 15/3/2026	704,775	0.01
USD 1,922,000	Novelis 3.25% 15/11/2026	1,744,399	0.04	USD 230,000	ONEOK 6.625% 1/9/2053	232,860	0.01
USD 2,624,000	Novelis 3.875% 15/8/2031	2,175,433	0.05	USD 1,742,000	Option Care Health 4.375% 31/10/2029	1,534,482	0.03
USD 2,304,000	Novelis 4.75% 30/1/2030	2,067,167	0.04	USD 194,000	Oracle 2.95% 1/4/2030	168,067	0.00
USD 340,000	NRG Energy 2.45% 2/12/2027	288,468	0.01	USD 200,000	Oracle 3.6% 1/4/2040	151,643	0.00
USD 650,000	NRG Energy 7% 15/3/2033	642,187	0.01	USD 867,000	Oracle 3.6% 1/4/2050	600,727	0.01
USD 77,000	Nucor 2% 1/6/2025	72,436	0.00	USD 260,000	Oracle 3.65% 25/3/2041	196,861	0.00
USD 345,000	Nucor 3.95% 23/5/2025	335,453	0.01	USD 311,000	Oracle 3.85% 15/7/2036	257,809	0.01
USD 1,338,000	NuStar Logistics 5.75% 1/10/2025	1,312,934	0.03	USD 112,000	Oracle 3.85% 1/4/2060	76,424	0.00
USD 321,000	NVIDIA 3.5% 1/4/2040	267,344	0.01	USD 365,000	Oracle 3.95% 25/3/2051	266,666	0.01
USD 302,411	Oakwood Mortgage Investors 5.9% 15/9/2022***	139,507	0.00	USD 115,000	Oracle 4% 15/7/2046	86,413	0.00
USD 514,011	Oakwood Mortgage Investors 7.415% 15/1/2029	487,907	0.01	USD 263,000	Oracle 4% 15/11/2047	196,732	0.00
USD 125,000	Occidental Petroleum 4.2% 15/3/2048	91,982	0.00	USD 359,000	Oracle 4.125% 15/5/2045	277,923	0.01
USD 666,000	Occidental Petroleum 6.2% 15/3/2040	656,606	0.01	USD 191,000	Oracle 5.375% 15/7/2040	178,692	0.00
				USD 135,000	Oracle 5.55% 6/2/2053	125,888	0.00
				USD 115,000	Oracle 5.8% 10/11/2025	116,066	0.00
				EUR 399,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	385,210	0.01

*All or a portion of this security represents a security on loan.
 ***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,600,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,448,346	0.03	USD 150,000	Parker-Hannifin 4.5% 15/9/2029	144,879	0.00
USD 1,658,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,414,126	0.03	USD 790,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	721,370	0.02
USD 433,000	OT Merger 7.875% 15/10/2029	286,943	0.01	USD 168,000	PayPal 1.65% 1/6/2025	157,389	0.00
USD 65,000	Otis Worldwide 2.565% 15/2/2030	55,621	0.00	USD 287,000	PayPal 2.65% 1/10/2026	267,168	0.01
USD 100,000	Otis Worldwide 5.25% 16/8/2028	100,621	0.00	USD 12,000	PayPal 3.25% 1/6/2050	8,543	0.00
USD 1,455,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,194,947	0.02	USD 160,000	PayPal 4.4% 1/6/2032	153,023	0.00
USD 216,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	175,770	0.00	USD 389,000	PBF / PBF Finance 7.875% 15/9/2030	388,411	0.01
USD 1,473,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	1,334,612	0.03	USD 69,000	PDC Energy 5.75% 15/5/2026	68,957	0.00
USD 640,000	Ovintiv 5.65% 15/5/2025	638,140	0.01	USD 62,000	PECO Energy 2.85% 15/9/2051	39,298	0.00
USD 805,000	Ovintiv 5.65% 15/5/2028	798,787	0.02	USD 180,000	PECO Energy 4.375% 15/8/2052	153,770	0.00
USD 101,000	Owens-Brockway Glass Container 6.625% 13/5/2027	100,067	0.00	USD 545,000	PECO Energy 4.9% 15/6/2033	535,930	0.01
USD 599,000	Owens-Brockway Glass Container 7.25% 15/5/2031	602,264	0.01	USD 512,000	Penske Automotive 3.5% 1/9/2025	489,027	0.01
USD 210,000	Pacific Gas and Electric 2.5% 1/2/2031	164,336	0.00	USD 1,402,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	1,350,544	0.03
USD 455,000	Pacific Gas and Electric 3.3% 1/12/2027	405,214	0.01	USD 168,000	Penske Truck Leasing / PTL Finance 4.2% 1/4/2027	158,150	0.00
USD 620,000	Pacific Gas and Electric 3.45% 1/7/2025	588,626	0.01	USD 455,000	Penske Truck Leasing / PTL Finance 5.875% 15/11/2027	452,180	0.01
USD 345,000	Pacific Gas and Electric 3.5% 1/8/2050	217,557	0.01	USD 737,000	Performance Food 4.25% 1/8/2029	649,670	0.01
USD 290,000	Pacific Gas and Electric 3.75% 1/7/2028	260,920	0.01	USD 288,000	Permian Resources Operating 5.375% 15/1/2026	279,043	0.01
USD 110,000	Pacific Gas and Electric 4% 1/12/2046	73,095	0.00	USD 1,769,000	Permian Resources Operating 5.875% 1/7/2029	1,711,958	0.04
USD 200,000	Pacific Gas and Electric 4.45% 15/4/2042	148,169	0.00	USD 256,000	Permian Resources Operating 6.875% 1/4/2027	254,578	0.01
USD 341,000	Pacific Gas and Electric 4.95% 1/7/2050	264,803	0.01	USD 767,000	Permian Resources Operating 7.75% 15/2/2026	775,652	0.02
USD 210,000	Pacific Gas and Electric 5.25% 1/3/2052	167,011	0.00	USD 411,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	369,158	0.01
USD 720,000	Pacific Gas and Electric 6.1% 15/1/2029	711,310	0.02	USD 2,084,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	1,992,180	0.04
USD 1,050,000	Pacific Gas and Electric 6.4% 15/6/2033	1,039,253	0.02	USD 65,000	Pfizer 2.55% 28/5/2040	46,647	0.00
USD 190,000	Pacific Gas and Electric 6.7% 1/4/2053	185,486	0.00	USD 130,000	Pfizer 3.45% 15/3/2029	121,825	0.00
USD 223,000	Pacific Gas and Electric 6.75% 15/1/2053	216,784	0.01	USD 30,000	Pfizer 4.3% 15/6/2043	27,072	0.00
USD 250,000	PacifiCorp 2.9% 15/6/2052	147,778	0.00	USD 120,000	Pfizer 7.2% 15/3/2039	145,121	0.00
USD 420,000	PacifiCorp 5.35% 1/12/2053	363,218	0.01	USD 110,000	Pharmacia 6.6% 1/12/2028	118,400	0.00
USD 35,000	PacifiCorp 5.5% 15/5/2054	31,089	0.00	USD 20,000	Philip Morris International 1.5% 1/5/2025	18,754	0.00
USD 323,000	Palomino Funding Trust I 7.233% 17/5/2028	327,156	0.01	USD 220,000	Philip Morris International 5.625% 17/11/2029	222,121	0.01
USD 2,144,000	Paramount Global 6.375% 30/3/2062	1,773,410	0.04	USD 310,000	Phillips 66 3.3% 15/3/2052	205,445	0.00
				USD 155,000	Pioneer Natural Resources 1.125% 15/1/2026	140,426	0.00
				USD 428,000	Pioneer Natural Resources 1.9% 15/8/2030	345,520	0.01
				USD 290,000	Pioneer Natural Resources 5.1% 29/3/2026	287,582	0.01
				USD 177,000	Plains All American Pipeline / PAA Finance 4.3% 31/1/2043	131,978	0.00
				USD 224,000	Playtika 4.25% 15/3/2029	193,682	0.00
				USD 4,634,000	PNC Financial Services 3.4% 15/9/2026	3,522,089	0.07

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 209,000	Post 4.5% 15/9/2031	179,756	0.00	USD 28,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	19,714	0.00
USD 74,000	Post 4.625% 15/4/2030	65,624	0.00	USD 39,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	28,270	0.00
USD 114,000	Post 5.5% 15/12/2029	105,852	0.00	USD 101,000	Realty Income 2.85% 15/12/2032	81,858	0.00
USD 246,000	Post 5.625% 15/1/2028	237,396	0.01	USD 287,000	Realty Income 3% 15/1/2027	266,857	0.01
USD 1,027,000	PRA Health Sciences 2.875% 15/7/2026	935,026	0.02	USD 81,000	Realty Income 3.95% 15/8/2027	77,230	0.00
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	306,375	0.01	USD 155,000	Realty Income 4.85% 15/3/2030	150,060	0.00
USD 392,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	295,921	0.01	USD 72,000	Realty Income 4.9% 15/7/2033	68,397	0.00
USD 154,000	Presidio 4.875% 1/2/2027	144,027	0.00	USD 320,000	Realty Income 5.625% 13/10/2032	319,888	0.01
USD 139,000	Prime Healthcare Services 7.25% 1/11/2025	130,387	0.00	USD 1,263,000	Regal Rexnord 6.05% 15/4/2028	1,250,313	0.03
USD 495,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	486,403	0.01	USD 860,000	Regal Rexnord 6.3% 15/2/2030	856,101	0.02
USD 2,810,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,687,168	0.06	USD 671,000	Regal Rexnord 6.4% 15/4/2033	665,033	0.01
USD 112,000	Progress Energy 6% 1/12/2039	112,145	0.00	USD 400,000	Regency Centers 2.95% 15/9/2029	345,458	0.01
USD 2,000,000	Progress Residential 2019-SFR4 Trust 3.435% 17/10/2036	1,913,899	0.04	USD 825,000	Regency Centers 3.7% 15/6/2030	740,348	0.02
USD 12,500,000	Progress Residential 2020-SFR1 Trust 3.431% 17/4/2037	11,705,324	0.24	USD 255,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	237,860	0.01
USD 5,500,000	Progress Residential 2020-SFR1 Trust 4.028% 17/4/2037	5,122,246	0.11	USD 729,359	Renaissance Home Equity Loan Trust 2005-1 6.089% 25/5/2035	645,138	0.01
USD 90,000	Progressive 3% 15/3/2032	78,266	0.00	USD 1,134,563	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	1,110,530	0.02
USD 45,000	Progressive 3.7% 15/3/2052	34,498	0.00	USD 168,000	Republic Services 2.3% 1/3/2030	142,407	0.00
USD 100,000	Progressive 6.25% 1/12/2032	107,438	0.00	USD 124,000	Republic Services 3.95% 15/5/2028	117,685	0.00
USD 341,000	Prologis 2.25% 15/4/2030	286,549	0.00	USD 350,000	Republic Services 4.875% 1/4/2029	344,913	0.01
USD 153,000	Prologis 2.25% 15/1/2032	122,882	0.00	USD 238,000	Resideo Funding 4% 1/9/2029	199,255	0.00
USD 43,000	Prologis 3.05% 1/3/2050	28,669	0.00	USD 880,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	770,644	0.02
USD 679,000	Prologis 5.125% 15/1/2034	668,623	0.01	USD 1,470,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	1,364,855	0.03
USD 307,000	PTC 3.625% 15/2/2025	296,943	0.01	USD 965,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	970,693	0.02
USD 119,000	Public Service Electric and Gas 2.05% 1/8/2050	67,150	0.00	USD 245,000	Ritchie Bros 6.75% 15/3/2028	246,979	0.01
USD 211,000	Public Service Electric and Gas 3% 1/3/2051	142,571	0.00	USD 414,000	RLJ Lodging Trust 3.75% 1/7/2026	379,700	0.01
USD 440,000	Public Service Electric and Gas 4.65% 15/3/2033	426,686	0.01	USD 455,000	Roche 2.607% 13/12/2051	294,635	0.01
USD 655,000	Public Service Electric and Gas 4.9% 15/12/2032	647,430	0.01	USD 1,235,000	Rockcliff Energy II 5.5% 15/10/2029	1,138,624	0.02
USD 60,000	Public Service of Colorado 3.2% 1/3/2050	40,610	0.00	USD 3,705,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	3,296,524	0.07
USD 180,000	Public Service of Colorado 3.8% 15/6/2047	135,816	0.00	USD 120,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	97,341	0.00
USD 305,000	QUALCOMM 4.3% 20/5/2047	264,586	0.01	USD 155,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	122,576	0.00
USD 1,446,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,129,607	0.02	USD 202,000	Rockies Express Pipeline 4.95% 15/7/2029	185,291	0.00
USD 2,939,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	1,590,323	0.03	USD 215,000	RWJ Barnabas Health 3.477% 1/7/2049	160,428	0.00
USD 561,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	526,427	0.01				
USD 4,992,901	Ready Capital Mortgage Financing 2022-FL10 7.867% 25/10/2039	4,996,379	0.10				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 672,000	Ryan Specialty 4.375% 1/2/2030	601,817	0.01	USD 481,000	Shift4 Payments 0% 15/12/2025	479,471	0.01
USD 311,000	Ryder System 2.5% 1/9/2024	300,574	0.01	USD 1,277,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	1,195,170	0.03
USD 300,000	Ryder System 2.9% 1/12/2026	276,212	0.01	USD 709,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	589,189	0.01
USD 149,000	S&P Global 3.25% 1/12/2049	107,171	0.00	USD 470,000	Simon Property 5.5% 8/3/2033	462,352	0.01
USD 135,000	Sabine Pass Liquefaction 5% 15/3/2027	132,626	0.00	USD 2,222,000	Sinclair Television 4.125% 1/12/2030	1,433,619	0.03
USD 250,000	Sabine Pass Liquefaction 5.625% 1/3/2025	249,133	0.01	USD 1,934,000	Sirius XM Radio 3.125% 1/9/2026	1,737,151	0.04
USD 1,276,000	Sabre GBLB 7.375% 1/9/2025	1,255,470	0.03	USD 1,964,000	Sirius XM Radio 5% 1/8/2027	1,813,577	0.04
USD 86,000	Sabre GBLB 9.25% 15/4/2025	84,806	0.00	USD 1,859,000	Six Flags Entertainment 7.25% 15/5/2031	1,787,477	0.04
USD 213,000	Salesforce 2.7% 15/7/2041	151,994	0.00	USD 629,000	SLM 3.125% 2/11/2026	560,408	0.01
USD 149,000	Salesforce 2.9% 15/7/2051	100,013	0.00	USD 851,000	SM Energy 5.625% 1/6/2025	838,200	0.02
USD 139,000	Salesforce 3.05% 15/7/2061	90,261	0.00	USD 265,000	SM Energy 6.5% 15/7/2028	258,613	0.01
USD 163,000	San Diego Gas & Electric 2.95% 15/8/2051	106,648	0.00	USD 89,000	SM Energy 6.625% 15/1/2027	88,343	0.00
USD 380,000	San Diego Gas & Electric 4.95% 15/8/2028	376,390	0.01	USD 132,000	SM Energy 6.75% 15/9/2026	131,397	0.00
USD 463,000	San Diego Gas & Electric 5.35% 1/4/2053	449,583	0.01	USD 2,486,000	Smyrna Ready Mix Concrete 6% 1/11/2028	2,386,283	0.05
USD 1,357,000	Sasol Financing USA 8.75% 3/5/2029*	1,331,556	0.03	USD 2,797,000	Sotheby's 7.375% 15/10/2027*	2,547,450	0.05
USD 969,000	SBA Communications 3.125% 1/2/2029	828,994	0.02	USD 2,021,000	Sotheby's/Bidfair 5.875% 1/6/2029	1,563,088	0.03
USD 3,502,000	SBA Communications 3.875% 15/2/2027	3,242,611	0.07	USD 630,000	Southern 4.475% 1/8/2024	622,644	0.01
USD 200,000	Science Applications International 4.875% 1/4/2028	184,331	0.00	USD 100,000	Southern California Edison 2.95% 1/2/2051	63,624	0.00
USD 134,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	118,242	0.00	USD 100,000	Southern California Edison 3.45% 1/2/2052	68,571	0.00
USD 1,102,000	SCIL IV / SCIL USA 5.375% 1/11/2026	1,038,075	0.02	USD 220,000	Southern California Edison 3.65% 1/6/2051	157,384	0.00
EUR 154,000	SCIL IV / SCIL USA 8.1% 1/11/2026	166,905	0.00	USD 175,000	Southern California Edison 4% 1/4/2047	135,865	0.00
EUR 429,000	SCIL IV / SCIL USA 9.5% 15/7/2028	473,729	0.01	USD 225,000	Southern California Edison 4.7% 1/6/2027	221,155	0.01
USD 393,000	Scotts Miracle-Gro 4% 1/4/2031	311,331	0.01	USD 140,000	Southern California Edison 4.875% 1/3/2049	122,075	0.00
USD 90,000	Scotts Miracle-Gro 4.375% 1/2/2032	70,750	0.00	USD 255,000	Southern California Edison 5.45% 1/6/2052	240,213	0.01
USD 172,000	Sealed Air 5% 15/4/2029	159,481	0.00	USD 210,000	Southern California Edison 5.7% 1/3/2053	204,121	0.00
USD 646,000	Sealed Air/Sealed Air US 6.125% 1/2/2028	637,986	0.01	USD 260,000	Southern California Edison 5.95% 1/11/2032	269,673	0.01
USD 100,000	Sempra 3.4% 1/2/2028	92,499	0.00	USD 75,000	Southern Copper 5.875% 23/4/2045	73,496	0.00
USD 415,000	Sempra 3.8% 1/2/2038	338,170	0.01	USD 1,636,000	Southwestern Energy 5.375% 1/2/2029	1,554,635	0.03
USD 640,000	Sempra 5.4% 1/8/2026	640,639	0.01	USD 40,000	Southwestern Energy 5.7% 23/1/2025	39,613	0.00
USD 1,636,000	Sensata Technologies 4.375% 15/2/2030	1,448,153	0.03	USD 320,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	304,408	0.01
USD 2,248,000	Service International 4% 15/5/2031	1,908,035	0.04	USD 88,000	Spectra Energy Partners 4.5% 15/3/2045	70,871	0.00
USD 200,000	Service International 5.125% 1/6/2029	188,750	0.00	USD 284,000	Spectrum Brands 3.875% 15/3/2031	235,972	0.01
USD 489,000	Service Properties Trust 7.5% 15/9/2025	485,544	0.01	USD 367,000	Spectrum Brands 5% 1/10/2029	335,932	0.01
USD 230,000	Sherwin-Williams 2.3% 15/5/2030	192,229	0.00	USD 385,000	Spectrum Brands 5.5% 15/7/2030	357,652	0.01
USD 215,000	Sherwin-Williams 3.45% 1/6/2027	202,492	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 134,000	Spirit AeroSystems 7.5% 15/4/2025	132,420	0.00	USD 43,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	39,990	0.00
USD 2,310,000	Spirit AeroSystems 9.375% 30/11/2029	2,406,047	0.05	USD 151,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	146,348	0.00
USD 1,045,000	Sprint Capital 6.875% 15/11/2028	1,102,475	0.02	USD 922,000	Surgery Center 6.75% 1/7/2025*	922,041	0.02
USD 1,993,000	SRS Distribution 4.625% 1/7/2028	1,777,768	0.04	USD 1,862,000	Surgery Center 10% 15/4/2027	1,896,354	0.04
USD 1,741,000	SRS Distribution 6% 1/12/2029	1,490,418	0.03	USD 162,000	Sutter Health 2.294% 15/8/2030	134,657	0.00
USD 1,361,000	SRS Distribution 6.125% 1/7/2029	1,184,148	0.02	USD 143,000	Sutter Health 3.361% 15/8/2050	100,910	0.00
USD 2,750,000	SS&C Technologies 5.5% 30/9/2027	2,652,722	0.06	USD 1,349,000	SWF Escrow Issuer 6.5% 1/10/2029	870,469	0.02
USD 341,000	Stagwell Global 5.625% 15/8/2029	285,262	0.01	USD 1,078,000	Synaptics 4% 15/6/2029	913,843	0.02
EUR 329,000	Standard Industries 2.25% 21/11/2026	316,371	0.01	USD 431,000	Talen Energy Supply 8.625% 1/6/2030	448,796	0.01
USD 688,000	Standard Industries 3.375% 15/1/2031	547,176	0.01	USD 213,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	197,549	0.00
USD 1,230,000	Standard Industries 4.375% 15/7/2030	1,048,451	0.02	USD 174,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	166,512	0.00
USD 254,000	Standard Industries 4.75% 15/1/2028	234,157	0.00	USD 118,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	105,834	0.00
USD 664,000	Standard Industries 5% 15/2/2027	631,696	0.01	USD 547,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	483,411	0.01
USD 691,000	Staples 7.5% 15/4/2026	573,328	0.01	USD 43,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.5% 1/10/2025	43,106	0.00
USD 154,000	Starwood Property Trust 4.375% 15/1/2027	138,151	0.00	USD 135,000	Tampa Electric 4.3% 15/6/2048	109,348	0.00
USD 805,000	Starwood Property Trust 5.5% 1/11/2023	802,365	0.02	USD 175,000	Tampa Electric 4.45% 15/6/2049	144,421	0.00
USD 14,447,000	State Street 6.552% 15/6/2047	11,804,585	0.24	USD 438,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	378,303	0.01
USD 1,628,000	Station Casinos 4.5% 15/2/2028	1,456,989	0.03	USD 116,000	Taylor Morrison Communities 5.125% 1/8/2030	106,566	0.00
USD 940,000	Station Casinos 4.625% 1/12/2031	771,459	0.02	USD 1,513,000	Taylor Morrison Communities 5.875% 15/6/2027	1,488,111	0.03
USD 332,000	Steel Dynamics 1.65% 15/10/2027	284,588	0.01	USD 143,000	TEGNA 4.75% 15/3/2026	136,372	0.00
USD 38,000	Steel Dynamics 2.4% 15/6/2025	35,776	0.00	USD 1,514,000	Teleflex 4.625% 15/11/2027	1,421,376	0.03
USD 158,000	Steel Dynamics 3.25% 15/10/2050	102,129	0.00	USD 810,000	Tempur Sealy International 3.875% 15/10/2031	652,164	0.01
USD 271,255	Structured Asset Mortgage Investments II Trust 2006- AR2 5.889% 25/2/2036	231,772	0.01	USD 94,000	Tempur Sealy International 4% 15/4/2029	81,075	0.00
USD 624,248	Structured Asset Mortgage Investments II Trust 2006- AR4 5.809% 25/6/2036	531,353	0.01	USD 146,000	Tenet Healthcare 4.625% 15/6/2028	134,552	0.00
USD 1,636,981	Structured Asset Mortgage Investments II Trust 2006- AR6 5.809% 25/7/2046	1,155,131	0.02	USD 1,456,000	Tenet Healthcare 4.875% 1/1/2026	1,412,546	0.03
USD 948,154	Structured Asset Mortgage Investments II Trust 2007- AR4 5.609% 25/9/2047	858,992	0.02	USD 649,000	Tenet Healthcare 5.125% 1/11/2027	618,697	0.01
USD 438,805	Structured Asset Mortgage Loan Trust 2007-MLN1 5.659% 25/1/2037	260,263	0.01	USD 1,328,000	Tenet Healthcare 6.125% 1/10/2028	1,279,747	0.03
USD 331,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	283,431	0.01	USD 290,000	Tenet Healthcare 6.125% 15/6/2030	281,229	0.01
				USD 294,000	Tenet Healthcare 6.25% 1/2/2027	290,019	0.01
				USD 4,166,000	Tenet Healthcare 6.75% 15/5/2031	4,156,526	0.09

*All or a portion of this security represents a security on loan.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 532,000	Tenneco 8% 17/11/2028	437,762	0.01	USD 100,000	UDR 3.2% 15/1/2030	88,120	0.00
USD 1,390,000	Terex 5% 15/5/2029	1,277,514	0.03	EUR 630,000	UGI International 2.5% 1/12/2029*	534,735	0.01
USD 11,000	TerraForm Power Operating 5% 31/1/2028	10,003	0.00	USD 100,000	Union Pacific 2.973% 16/9/2062	61,648	0.00
USD 124,000	Texas Instruments 2.7% 15/9/2051	82,234	0.00	USD 150,000	Union Pacific 3.5% 14/2/2053	111,672	0.00
USD 700,000	Thermo Fisher Scientific 2% 15/10/2031	564,393	0.01	USD 1,000	Union Pacific 3.55% 15/8/2039	814	0.00
USD 185,000	Thermo Fisher Scientific 4.95% 21/11/2032	185,073	0.00	USD 130,000	Union Pacific 3.839% 20/3/2060	100,056	0.00
USD 185,000	Time Warner Cable 5.875% 15/11/2040	161,034	0.00	USD 225,000	Union Pacific 3.95% 15/8/2059	175,134	0.00
USD 160,000	Titan International 7% 30/4/2028	152,507	0.00	USD 250,000	Union Pacific 4.05% 1/3/2046	203,842	0.00
USD 4,910,000	TK Elevator US Newco 5.25% 15/7/2027	4,625,875	0.10	USD 125,000	Union Pacific 4.3% 1/3/2049	107,312	0.00
USD 430,000	T-Mobile USA 2.05% 15/2/2028	375,185	0.01	USD 1,473,000	United Airlines 4.375% 15/4/2026	1,387,788	0.03
USD 785,000	T-Mobile USA 2.25% 15/2/2026	726,272	0.02	USD 1,784,000	United Airlines 4.625% 15/4/2029	1,588,505	0.03
USD 100,000	T-Mobile USA 2.55% 15/2/2031	82,485	0.00	USD 1,126,675	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	1,125,206	0.02
USD 119,000	T-Mobile USA 2.7% 15/3/2032	96,922	0.00	USD 93,743	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	90,227	0.00
USD 345,000	T-Mobile USA 3% 15/2/2041	243,879	0.01	USD 665,000	United Airlines 2023-1 Class A Pass Through Trust 5.8% 15/1/2036	667,580	0.01
USD 340,000	T-Mobile USA 3.3% 15/2/2051	228,651	0.01	USD 264,000	United Natural Foods 6.75% 15/10/2028	220,052	0.01
USD 600,000	T-Mobile USA 3.4% 15/10/2052	408,246	0.01	USD 4,850,000	United Rentals North America 6% 15/12/2029	4,825,836	0.10
USD 209,000	T-Mobile USA 3.5% 15/4/2031	182,563	0.00	USD 910,000	United States Treasury Bill 0% 14/11/2023	900,149	0.02
USD 116,000	T-Mobile USA 4.5% 15/4/2050	96,233	0.00	USD 100,000	UnitedHealth 2.75% 15/5/2040	72,147	0.00
USD 380,000	Toyota Motor Credit 1.15% 13/8/2027	328,832	0.01	USD 210,000	UnitedHealth 2.9% 15/5/2050	139,761	0.00
USD 673,000	Toyota Motor Credit 3.05% 22/3/2027	631,300	0.01	USD 105,000	UnitedHealth 3.25% 15/5/2051	74,726	0.00
USD 60,000	Travelers 2.55% 27/4/2050	37,533	0.00	USD 905,000	UnitedHealth 3.5% 15/8/2039	737,968	0.02
USD 407,000	Tri Pointe Homes 5.25% 1/6/2027	388,067	0.01	USD 120,000	UnitedHealth 4.25% 15/6/2048	102,396	0.00
USD 140,000	Tri Pointe Homes 5.7% 15/6/2028	132,476	0.00	USD 380,000	UnitedHealth 4.5% 15/4/2033	366,128	0.01
USD 340,000	Trident TPI 12.75% 31/12/2028	354,107	0.01	USD 200,000	UnitedHealth 4.75% 15/7/2045	185,645	0.00
USD 2,665,000	Triumph 9% 15/3/2028	2,675,186	0.05	USD 340,000	UnitedHealth 5.875% 15/2/2053	363,798	0.01
USD 200,000	TSMC Arizona 4.5% 22/4/2052*	182,538	0.00	USD 155,000	UnitedHealth 6.05% 15/2/2063	169,224	0.00
USD 579,000	TTMT Escrow Issuer 8.625% 30/9/2027	597,438	0.01	USD 2,598,000	Unifi Group / Unifi Finance / CSL Capital 10.5% 15/2/2028	2,589,434	0.05
USD 38,000	TWDC Enterprises 18 4.125% 1/6/2044	32,051	0.00	USD 120,000	University of Miami 4.063% 1/4/2052	98,509	0.00
USD 522,000	Twilio 3.625% 15/3/2029	448,727	0.01	USD 140,000	University of Southern California 3.841% 1/10/2047	115,562	0.00
USD 2,529,000	Twilio 3.875% 15/3/2031	2,127,159	0.04	USD 443,000	Univision Communications 5.125% 15/2/2025*	435,842	0.01
USD 2,108,000	Uber Technologies 0% 15/12/2025	1,973,391	0.04	USD 700,000	Univision Communications 7.375% 30/6/2030*	680,376	0.01
USD 2,688,000	Uber Technologies 4.5% 15/8/2029	2,467,716	0.05	USD 991,000	Univision Communications 8% 15/8/2028	992,465	0.02
USD 1,443,000	Uber Technologies 6.25% 15/1/2028	1,430,020	0.03	USD 5,849,000	US Bancorp 3.7% 15/1/2027	4,401,372	0.09
USD 1,780,000	Uber Technologies 7.5% 15/5/2025	1,797,474	0.04	USD 839,000	US Foods 4.625% 1/6/2030	746,164	0.02
USD 1,667,000	Uber Technologies 7.5% 15/9/2027	1,699,230	0.04	USD 622,000	US Foods 4.75% 15/2/2029	567,532	0.01
USD 557,000	Uber Technologies 8% 1/11/2026	567,546	0.01	USD 2,065,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	2,045,208	0.04
USD 200,000	UDR 1.9% 15/3/2033	146,479	0.00				
USD 20,000	UDR 2.1% 1/8/2032	15,024	0.00				

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,072,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,046,296	0.02	USD 828,000	VICI Properties 5.625% 15/5/2052	729,450	0.02
USD 352,000	Vail Resorts 6.25% 15/5/2025	351,191	0.01	USD 695,000	VICI Properties / VICI Note 3.5% 15/2/2025	666,784	0.01
USD 50,000	Valero Energy 4% 1/6/2052	36,750	0.00	USD 195,000	VICI Properties / VICI Note 3.875% 15/2/2029	171,648	0.00
USD 154,000	Valero Energy 4.35% 1/6/2028	147,300	0.00	USD 1,054,000	VICI Properties / VICI Note 4.125% 15/8/2030	923,292	0.02
USD 268,000	Ventas Realty 3% 15/1/2030	227,813	0.01	USD 792,000	VICI Properties / VICI Note 4.625% 1/12/2029	715,293	0.02
USD 2,721,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	2,355,952	0.05	USD 100,000	Virginia Electric and Power 2.45% 15/12/2050	57,930	0.00
USD 752,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	611,940	0.01	USD 325,000	Virginia Electric and Power 3.8% 1/4/2028	307,284	0.01
USD 2,334,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	1,982,061	0.04	USD 250,000	Virginia Electric and Power 4.45% 15/2/2044	211,835	0.00
USD 4,246,000	Venture Global LNG 8.125% 1/6/2028	4,279,429	0.09	USD 100,000	Virginia Electric and Power 8.875% 15/11/2038	129,755	0.00
USD 5,931,000	Venture Global LNG 8.375% 1/6/2031	5,984,468	0.12	USD 1,355,000	Virstra Operations 5.125% 13/5/2025	1,320,752	0.03
USD 1,990,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,633,801	0.03	USD 136,000	VMware 1.8% 15/8/2028	113,787	0.00
USD 235,000	Verizon Communications 1.5% 18/9/2030	183,620	0.00	USD 989,000	VMware 2.2% 15/8/2031	771,329	0.02
USD 378,000	Verizon Communications 1.68% 30/10/2030	295,335	0.01	USD 270,000	VMware 4.7% 15/5/2030	254,669	0.00
USD 207,000	Verizon Communications 2.355% 15/3/2032	163,745	0.00	USD 590,000	Volkswagen of America Finance 1.25% 24/11/2025	537,671	0.01
USD 132,000	Verizon Communications 2.55% 21/3/2031	108,620	0.00	USD 3,251,000	Voya Financial 6.125% 15/9/2023	3,221,513	0.07
USD 766,000	Verizon Communications 2.65% 20/11/2040	512,342	0.01	USD 801,000	Wabash National 4.5% 15/10/2028	679,890	0.01
USD 381,000	Verizon Communications 2.85% 3/9/2041	260,355	0.01	USD 110,000	Wachovia 5.5% 1/8/2035	106,277	0.00
USD 150,000	Verizon Communications 2.987% 30/10/2056	89,781	0.00	USD 228,000	Walmart 2.65% 22/9/2051	153,936	0.00
USD 263,000	Verizon Communications 3.4% 22/3/2041	195,542	0.00	USD 138,000	Walt Disney 3.5% 13/5/2040	110,611	0.00
USD 503,000	Verizon Communications 3.875% 8/2/2029	469,261	0.01	USD 136,000	Walt Disney 3.6% 13/1/2051	102,532	0.00
USD 96,000	Verizon Communications 4.016% 3/12/2029	89,106	0.00	USD 86,000	Walt Disney 6.65% 15/11/2037	96,916	0.00
USD 191,000	Verizon Communications 4.329% 21/9/2028	182,831	0.00	USD 1,143,204	WaMu Mortgage Pass-Through Certificates Series 2007-OA3 Trust 5.19% 25/4/2047	996,295	0.02
USD 58,000	Verizon Communications 4.5% 10/8/2033	53,602	0.00	USD 932,219	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.18% 25/6/2047	753,296	0.02
USD 25,000	Verizon Communications 5.05% 9/5/2033	24,244	0.00	USD 965,000	Warnermedia 5.141% 15/3/2052	770,559	0.02
USD 230,000	Verizon Communications 5.85% 15/9/2035	230,064	0.01	USD 750,000	Warnermedia 5.391% 15/3/2062	595,821	0.01
USD 6,511,000	Verscend Escrow 9.75% 15/8/2026	6,475,857	0.13	USD 1,217,669	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR5 Trust 5.41% 25/6/2046	845,268	0.02
USD 1,748,000	Vertiv 4.125% 15/11/2028	1,571,054	0.03	USD 2,204,511	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.28% 25/10/2046	1,835,754	0.04
USD 2,556,000	Viasat 5.625% 15/9/2025	2,414,040	0.05	USD 907,947	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 5.15% 25/12/2046	730,911	0.02
USD 280,000	Viasat 5.625% 15/4/2027	250,237	0.01	USD 664,352	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 5.13% 25/4/2047	518,379	0.01
USD 741,000	Viavi Solutions 3.75% 1/10/2029	617,987	0.01				
USD 807,000	VICI Properties 4.95% 15/2/2030	759,819	0.02				
USD 780,000	VICI Properties 5.125% 15/5/2032	724,616	0.02				

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,531,443	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA5 Trust 5.27% 25/5/2047	1,305,543	0.03	USD 5,054,000	White Cap Buyer 6.875% 15/10/2028	4,637,828	0.10
USD 3,144,482	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.162% 25/10/2036	2,329,489	0.05	USD 1,074,000	White Cap Parent 8.25% 15/3/2026	1,053,075	0.02
USD 3,502,000	Waste Pro USA 5.5% 15/2/2026	3,304,592	0.07	USD 43,000	William Carter 5.625% 15/3/2027	41,725	0.00
USD 575,000	Wells Fargo 3.526% 24/3/2028	534,799	0.01	USD 593,000	Williams 3.75% 15/6/2027	557,902	0.01
USD 205,000	Wells Fargo 3.584% 22/5/2028	190,197	0.00	USD 425,000	Williams 4.55% 24/6/2024	420,619	0.01
USD 685,000	Wells Fargo 3.908% 25/4/2026	662,092	0.01	USD 1,380,000	Williams 5.3% 15/8/2028	1,371,605	0.03
USD 30,000	Wells Fargo 4.4% 14/6/2046	23,751	0.00	USD 446,000	Williams Scotsman International 6.125% 15/6/2025	442,293	0.01
USD 65,000	Wells Fargo 4.65% 4/11/2044	53,980	0.00	USD 608,000	WR Grace 4.875% 15/6/2027	567,805	0.01
USD 455,000	Wells Fargo 4.75% 7/12/2046	378,644	0.01	USD 4,278,000	WR Grace 5.625% 15/8/2029	3,600,237	0.07
USD 760,000	Wells Fargo 4.808% 25/7/2028	737,035	0.02	USD 773,000	WR Grace 7.375% 1/3/2031	763,891	0.02
USD 1,232,000	Wells Fargo 4.897% 25/7/2033	1,162,052	0.02	USD 486,000	WRKCo 3% 15/6/2033	393,776	0.01
USD 590,000	Wells Fargo 5.013% 4/4/2051	533,243	0.01	USD 383,000	WRKCo 3.75% 15/3/2025	371,460	0.01
USD 623,000	Wells Fargo 5.389% 24/4/2034	607,134	0.01	USD 89,000	WRKCo 3.9% 1/6/2028	82,536	0.00
USD 954,000	Wells Fargo 5.557% 25/7/2034	942,287	0.02	USD 150,000	WRKCo 4.9% 15/3/2029	144,231	0.00
USD 960,000	Wells Fargo 5.574% 25/7/2029	955,396	0.02	USD 371,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	339,682	0.01
USD 400,000	Wells Fargo Commercial Mortgage Trust 2015-NXS3 4.646% 15/9/2057	371,523	0.01	USD 1,015,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	960,483	0.02
USD 2,946,000	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.389% 15/8/2049	88,879	0.00	USD 2,455,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	2,200,280	0.05
USD 701,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.635% 15/12/2049	588,841	0.01	USD 678,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	665,986	0.01
USD 4,647,953	Wells Fargo Commercial Mortgage Trust 2016-LC25 0.969% 15/12/2059	100,130	0.00	USD 319,000	XPO Escrow Sub 7.5% 15/11/2027	324,688	0.01
USD 2,080,000	Wells Fargo Commercial Mortgage Trust 2016-LC25 4.481% 15/12/2059	1,767,019	0.04	USD 11,435,000	Zayo 4% 1/3/2027	8,599,206	0.18
USD 700,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.111% 15/1/2059	652,990	0.01	USD 1,882,000	Zayo 6.125% 1/3/2028	1,224,302	0.03
USD 570,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	468,593	0.01	USD 2,481,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029*	2,111,260	0.04
USD 200,000	Welltower 3.85% 15/6/2032	175,762	0.00			1,278,739,736	26.40
USD 613,000	Welltower 4.125% 15/3/2029	568,891	0.01	Uruguay			
USD 355,000	Welltower 4.25% 15/4/2028	335,811	0.01	USD 452,717	Uruguay Government International Bond 4.375% 27/10/2027	451,746	0.01
USD 1,314,000	WESCO Distribution 7.125% 15/6/2025	1,320,828	0.03	USD 720,000	Uruguay Government International Bond 5.75% 28/10/2034	773,464	0.02
USD 1,247,000	WESCO Distribution 7.25% 15/6/2028	1,265,875	0.03			1,225,210	0.03
USD 1,338,000	Western Midstream Operating 5.25% 1/2/2050	1,086,188	0.02	Total Bonds			
USD 594,000	Western Midstream Operating 5.3% 1/3/2048	487,248	0.01			2,588,251,037	53.47
USD 477,000	Western Midstream Operating 5.45% 1/4/2044	400,911	0.01	EQUITY LINKED NOTES			
USD 379,000	Western Midstream Operating 5.5% 15/8/2048	314,403	0.01	USD 39,200	BNP Paribas (Fund receives 16.6% Fixed; and receives/pays return on Cisco Systems) (12/10/2023)	2,121,825	0.04
USD 645,000	Weyerhaeuser 4.75% 15/5/2026	634,620	0.01	USD 15,000	BNP Paribas (Fund receives 16.72% Fixed; and receives/pays return on American Electric Power) (12/10/2023)	1,208,657	0.03
				USD 17,600	BNP Paribas (Fund receives 30.85% Fixed; and receives/pays return on Intel) (12/10/2023)	605,084	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 41,900	Bank of Montreal (Fund receives 14.32% Fixed; and receives/pays return on American International) (30/10/2023)	2,445,284	0.05	USD 2,741	Royal Bank of Canada (Fund receives 13.1% Fixed; and receives/pays return on Everest) (28/9/2023)	990,562	0.02
USD 6,300	Bank of Montreal (Fund receives 16.67% Fixed; and receives/pays return on MSC Industrial Direct) (19/10/2023)	638,211	0.01	USD 44,153	Royal Bank of Canada (Fund receives 13.19% Fixed; and receives/pays return on Flex) (18/9/2023)	1,224,339	0.03
USD 22,000	Bank of Montreal (Fund receives 17.18% Fixed; and receives/pays return on Cardinal Health) (19/10/2023)	1,959,073	0.04	USD 5,349	Royal Bank of Canada (Fund receives 13.61% Fixed; and receives/pays return on Servicenow) (18/9/2023)	3,138,726	0.07
USD 11,700	Bank of Montreal (Fund receives 19.451% Fixed; and receives/pays return on Laboratory Corporation of America) (14/9/2023)	2,836,486	0.06	USD 61,784	Royal Bank of Canada (Fund receives 14.17% Fixed; and receives/pays return on Alphabet) (15/9/2023)	8,308,948	0.17
USD 7,600	Bank of Montreal (Fund receives 22.245% Fixed; and receives/pays return on Cigna) (14/9/2023)	2,102,161	0.04	USD 625	Royal Bank of Canada (Fund receives 14.39% Fixed; and receives/pays return on Booking) (27/9/2023)	1,949,000	0.04
USD 21,000	Bank of Montreal (Fund receives 24.716% Fixed; and receives/pays return on HP) (14/9/2023)	610,529	0.01	USD 13,750	Royal Bank of Canada (Fund receives 14.52% Fixed; and receives/pays return on Ebay) (18/9/2023)	614,905	0.01
USD 132,200	Bank of Montreal (Fund receives 24.85% Fixed; and receives/pays return on Nokia) (19/10/2023)	521,362	0.01	USD 65,300	Royal Bank of Canada (Fund receives 14.71% Fixed; and receives/pays return on Fidelity National Financial) (30/10/2023)	2,668,596	0.06
USD 63,300	Bank of Montreal (Fund receives 33.46% Fixed; and receives/pays return on Newell Brands) (19/10/2023)	671,539	0.01	USD 10,802	Royal Bank of Canada (Fund receives 14.92% Fixed; and receives/pays return on Hess) (15/9/2023)	1,658,278	0.03
USD 134,948	Royal Bank of Canada (Fund receives 10.12% Fixed; and receives/pays return on AT&T) (15/9/2023)	2,002,140	0.04	USD 3,293	Royal Bank of Canada (Fund receives 14.95% Fixed; and receives/pays return on Parker-Hannifin) (26/9/2023)	1,388,499	0.03
USD 5,268	Royal Bank of Canada (Fund receives 10.37% Fixed; and receives/pays return on Thermo Fisher Scientific) (15/9/2023)	2,972,629	0.06	USD 8,224	Royal Bank of Canada (Fund receives 15.51% Fixed; and receives/pays return on Cigna) (26/9/2023)	2,325,160	0.05
USD 11,100	Royal Bank of Canada (Fund receives 10.77% Fixed; and receives/pays return on Sempra) (30/10/2023)	795,981	0.02	USD 56,300	Royal Bank of Canada (Fund receives 15.6% Fixed; and receives/pays return on PG&E) (28/9/2023)	940,794	0.02
EUR 25,587	Royal Bank of Canada (Fund receives 11.23% Fixed; and receives/pays return on Publicis Groupe) (14/9/2023)	2,010,505	0.04	USD 10,700	Royal Bank of Canada (Fund receives 16.05% Fixed; and receives/pays return on Public Service Enterprise) (2/10/2023)	656,474	0.01
USD 28,843	Royal Bank of Canada (Fund receives 11.55% Fixed; and receives/pays return on Starbucks) (25/9/2023)	2,876,799	0.06	USD 17,117	Royal Bank of Canada (Fund receives 16.31% Fixed; and receives/pays return on ConocoPhillips) (26/9/2023)	2,026,608	0.04
USD 18,860	Royal Bank of Canada (Fund receives 12.75% Fixed; and receives/pays return on American Electric Power) (18/9/2023)	1,508,493	0.03	USD 25,790	Royal Bank of Canada (Fund receives 17.03% Fixed; and receives/pays return on Walt Disney) (28/9/2023)	2,203,231	0.05
USD 13,326	Royal Bank of Canada (Fund receives 13.05% Fixed; and receives/pays return on Hilton Worldwide) (15/9/2023)	2,007,199	0.04	EUR 74,537	Royal Bank of Canada (Fund receives 17.38% Fixed; and receives/pays return on Koninklijke Philips) (14/9/2023)	1,636,324	0.03
				USD 27,814	Royal Bank of Canada (Fund receives 17.55% Fixed; and receives/pays return on Borgwarner) (25/9/2023)	1,148,751	0.02

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 15,952	Royal Bank of Canada (Fund receives 17.6% Fixed; and receives/pays return on Meta Platforms) (18/9/2023)	4,801,886	0.10	USD 18,814	Royal Bank of Canada (Fund receives 7.29% Fixed; and receives/pays return on Fiserv) (15/9/2023)	2,307,270	0.05
USD 27,042	Royal Bank of Canada (Fund receives 18.2% Fixed; and receives/pays return on Fidelity National Information Services) (25/9/2023)	1,529,042	0.03	USD 5,924	Royal Bank of Canada (Fund receives 8.87% Fixed; and receives/pays return on Becton Dickinson) (26/9/2023)	1,638,464	0.03
USD 10,182	Royal Bank of Canada (Fund receives 18.2% Fixed; and receives/pays return on LyondellBasell Industries) (27/9/2023)	1,007,982	0.02	USD 22,026	Royal Bank of Canada (Fund receives 9.03% Fixed; and receives/pays return on Otis Worldwide) (15/9/2023)	1,913,132	0.04
USD 15,971	Royal Bank of Canada (Fund receives 18.39% Fixed; and receives/pays return on Valero Energy) (18/9/2023)	2,067,937	0.04	USD 5,501	Royal Bank of Canada (Fund receives 9.31% Fixed; and receives/pays return on McKesson) (26/9/2023)	2,318,922	0.05
USD 2,243	Royal Bank of Canada (Fund receives 18.89% Fixed; and receives/pays return on United Rentals) (18/9/2023)	1,049,594	0.02	USD 9,490	Royal Bank of Canada (Fund receives 9.48% Fixed; and receives/pays return on Automatic Data Processing) (15/9/2023)	2,425,014	0.05
USD 34,100	Royal Bank of Canada (Fund receives 19.19% Fixed; and receives/pays return on Exelon) (14/9/2023)	1,374,574	0.03	USD 4,136	Royal Bank of Canada (Fund receives 9.49% Fixed; and receives/pays return on Humana) (25/9/2023)	1,960,509	0.04
USD 11,266	Royal Bank of Canada (Fund receives 20.12% Fixed; and receives/pays return on Amazon.com) (27/9/2023)	1,564,925	0.03	USD 52,981	Royal Bank of Canada (Fund receives 9.71% Fixed; and receives/pays return on Apple) (27/9/2023)	9,966,884	0.21
USD 175,900	Royal Bank of Canada (Fund receives 20.6% Fixed; and receives/pays return on Kosmos Energy) (30/10/2023)	1,291,722	0.03	USD 68,507	Mizuho Markets Cayman LP (Fund receives 10.15% Fixed; and receives/pays return on Wells Fargo) (16/10/2023)	2,877,294	0.06
USD 71,900	Royal Bank of Canada (Fund receives 21.44% Fixed; and receives/pays return on Baxter International) (19/10/2023)	3,048,690	0.06	USD 32,508	Mizuho Markets Cayman LP (Fund receives 10.4% Fixed; and receives/pays return on JPMorgan Chase) (16/10/2023)	4,835,890	0.10
GBP 9,700	Royal Bank of Canada (Fund receives 21.89% Fixed; and receives/pays return on AstraZeneca) (21/9/2023)	1,279,350	0.03	USD 106,448	Mizuho Markets Cayman LP (Fund receives 10.57% Fixed; and receives/pays return on BP) (29/9/2023)	3,965,317	0.08
USD 3,900	Royal Bank of Canada (Fund receives 25.46% Fixed; and receives/pays return on Ralph Lauren) (19/10/2023)	463,749	0.01	USD 23,164	Mizuho Markets Cayman LP (Fund receives 10.6% Fixed; and receives/pays return on Paccar) (14/9/2023)	1,925,386	0.04
USD 44,400	Royal Bank of Canada (Fund receives 26.04% Fixed; and receives/pays return on Equitable) (19/10/2023)	1,284,794	0.03	USD 41,486	Mizuho Markets Cayman LP (Fund receives 10.8% Fixed; and receives/pays return on Comcast) (27/10/2023)	1,940,715	0.04
EUR 41,800	Royal Bank of Canada (Fund receives 26.81% Fixed; and receives/pays return on Koninklijke Philips) (5/10/2023)	896,352	0.02	USD 6,126	Mizuho Markets Cayman LP (Fund receives 11.37% Fixed; and receives/pays return on Vulcan Materials) (26/9/2023)	1,341,206	0.03
EUR 32,418	Royal Bank of Canada (Fund receives 5.87% Fixed; and receives/pays return on Danone) (20/9/2023)	1,913,846	0.04	USD 15,644	Mizuho Markets Cayman LP (Fund receives 12.02% Fixed; and receives/pays return on Johnson Controls International) (25/9/2023)	931,865	0.02
USD 23,000	Royal Bank of Canada (Fund receives 6.77% Fixed; and receives/pays return on Unilever) (30/10/2023)	1,180,130	0.03	USD 24,706	Mizuho Markets Cayman LP (Fund receives 13.62% Fixed; and receives/pays return on Gilead Sciences) (27/9/2023)	1,889,295	0.04

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14,855	Mizuho Markets Cayman LP (Fund receives 14.52% Fixed; and receives/pays return on Dow) (14/9/2023)	814,012	0.02	USD 14,387	BNP Paribas (Fund receives 14.45% Fixed; and receives/pays return on Amazon.com) (27/10/2023)	1,940,950	0.04
USD 7,937	Mizuho Markets Cayman LP (Fund receives 16% Fixed; and receives/pays return on Marathon Petroleum) (29/9/2023)	1,130,707	0.02	USD 10,662	Societe Generale (Fund receives 0.2437% Fixed; and receives/pays return on Zimmer Biomet) (21/9/2023)	1,288,794	0.03
USD 60,800	Mizuho Markets Cayman LP (Fund receives 19.41% Fixed; and receives/pays return on Sealed Air) (8/9/2023)	2,267,440	0.05	USD 8,419	Societe Generale (Fund receives 0.382% Fixed; and receives/pays return on AmerisourceBergen) (25/9/2023)	1,505,742	0.03
USD 900	Mizuho Markets Cayman LP (Fund receives 19.51% Fixed; and receives/pays return on Humana) (14/9/2023)	399,922	0.01	USD 5,493	Societe Generale (Fund receives 0.3827% Fixed; and receives/pays return on Ecolab) (21/9/2023)	1,014,655	0.02
USD 52,800	Mizuho Markets Cayman LP (Fund receives 21.11% Fixed; and receives/pays return on Cognizant Technology Solutions) (12/10/2023)	3,590,728	0.08	USD 18,700	Societe Generale (Fund receives 0.4643% Fixed; and receives/pays return on Zimmer Biomet) (2/10/2023)	2,264,526	0.05
USD 12,300	Mizuho Markets Cayman LP (Fund receives 23.2% Fixed; and receives/pays return on Lear) (12/10/2023)	1,812,429	0.04	USD 28,600	Societe Generale (Fund receives 0.526% Fixed; and receives/pays return on Leidos) (2/11/2023)	2,774,944	0.06
USD 53,400	Mizuho Markets Cayman LP (Fund receives 26.46% Fixed; and receives/pays return on Carlyle) (19/10/2023)	1,782,111	0.04	USD 27,906	Societe Generale (Fund receives 0.55% Fixed; and receives/pays return on Kraft Heinz) (25/9/2023)	932,766	0.02
USD 12,078	Mizuho Markets Cayman LP (Fund receives 6.7% Fixed; and receives/pays return on Waste Management) (15/9/2023)	1,905,912	0.04	USD 8,524	Societe Generale (Fund receives 0.6017% Fixed; and receives/pays return on Elevance Health) (11/9/2023)	3,895,471	0.08
USD 20,220	Mizuho Markets Cayman LP (Fund receives 6.73% Fixed; and receives/pays return on AbbVie) (18/9/2023)	3,009,876	0.06	USD 44,415	Societe Generale (Fund receives 0.6387% Fixed; and receives/pays return on Synchrony Financial) (11/9/2023)	1,448,773	0.03
USD 31,199	Mizuho Markets Cayman LP (Fund receives 8.36% Fixed; and receives/pays return on Nasdaq) (11/9/2023)	1,642,411	0.03	USD 3,400	Societe Generale (Fund receives 0.6723% Fixed; and receives/pays return on Elevance Health) (2/10/2023)	1,560,143	0.03
USD 66,432	Mizuho Markets Cayman LP (Fund receives 8.51% Fixed; and receives/pays return on Comcast) (18/9/2023)	3,100,703	0.06	USD 32,600	Societe Generale (Fund receives 0.683% Fixed; and receives/pays return on Fox) (2/11/2023)	1,089,895	0.02
USD 8,714	Mizuho Markets Cayman LP (Fund receives 8.52% Fixed; and receives/pays return on YUM! Brands) (25/9/2023)	1,140,804	0.02	USD 37,200	Societe Generale (Fund receives 0.7233% Fixed; and receives/pays return on Fidelity National Information Services) (2/11/2023)	2,090,229	0.04
USD 818	Mizuho Markets Cayman LP (Fund receives 9.7% Fixed; and receives/pays return on Autozone) (19/9/2023)	2,066,640	0.04	USD 3,800	Societe Generale (Fund receives 0.794% Fixed; and receives/pays return on Alphabet) (2/11/2023)	510,416	0.01
USD 7,298	Mizuho Markets Cayman LP (Fund receives 9.97% Fixed; and receives/pays return on HCA Healthcare) (18/9/2023)	2,040,879	0.04	USD 8,456	Societe Generale (Fund receives 0.8533% Fixed; and receives/pays return on Arista Networks) (21/9/2023)	1,628,819	0.04
USD 4,748	Mizuho Markets Cayman LP (Fund receives 9.98% Fixed; and receives/pays return on Costco Wholesale) (22/9/2023)	2,509,904	0.05	USD 1,500	Societe Generale (Fund receives 0.9042% Fixed; and receives/pays return on Meta Platforms) (2/11/2023)	444,860	0.01

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 53,837	Societe Generale (Fund receives 0.9047% Fixed; and receives/pays return on Ally Financial) (11/9/2023)	1,499,101	0.03	USD 24,763	BNP Paribas (Fund receives 15.35% Fixed; and receives/pays return on Best Buy) (22/11/2023)	1,905,018	0.04
USD 49,322	Societe Generale (Fund receives 0.9963% Fixed; and receives/pays return on Mosaic) (25/9/2023)	1,948,116	0.04	USD 6,065	BNP Paribas (Fund receives 16.01% Fixed; and receives/pays return on Microsoft) (27/9/2023)	1,988,863	0.04
USD 19,430	Societe Generale (Fund receives 1.062% Fixed; and receives/pays return on Citizens Financial) (11/9/2023)	551,007	0.01	EUR 9,300	BNP Paribas (Fund receives 16.38% Fixed; and receives/pays return on Danone) (21/9/2023)	548,714	0.01
USD 25,572	BNP Paribas (Fund receives 10.76% Fixed; and receives/pays return on UnitedHealth) (16/10/2023)	12,602,649	0.26	USD 3,364	BNP Paribas (Fund receives 16.89% Fixed; and receives/pays return on Palo Alto Networks) (17/11/2023)	792,588	0.02
USD 46,362	BNP Paribas (Fund receives 11.3% Fixed; and receives/pays return on Citigroup) (16/10/2023)	1,934,223	0.04	USD 20,567	BNP Paribas (Fund receives 18.83% Fixed; and receives/pays return on Amazon.com) (27/9/2023)	2,846,655	0.06
USD 7,815	BNP Paribas (Fund receives 11.98% Fixed; and receives/pays return on Marriott International) (21/9/2023)	1,607,341	0.03	EUR 11,400	BNP Paribas (Fund receives 20.16% Fixed; and receives/pays return on Airbus) (21/9/2023)	1,621,995	0.03
USD 20,863	BNP Paribas (Fund receives 12.46% Fixed; and receives/pays return on Kellogg) (26/9/2023)	1,283,526	0.03	USD 1,600	BNP Paribas (Fund receives 20.26% Fixed; and receives/pays return on First Citizens BancShares) (26/10/2023)	2,208,961	0.05
USD 15,870	BNP Paribas (Fund receives 12.81% Fixed; and receives/pays return on Occidental Petroleum) (26/9/2023)	992,856	0.02	USD 18,816	BNP Paribas (Fund receives 21.12% Fixed; and receives/pays return on Voya Financial) (28/9/2023)	1,888,967	0.04
USD 1,288	BNP Paribas (Fund receives 13.12% Fixed; and receives/pays return on Equinix) (26/9/2023)	1,005,297	0.02	EUR 3,700	BNP Paribas (Fund receives 22.91% Fixed; and receives/pays return on Siemens) (21/9/2023)	563,906	0.01
EUR 27,180	BNP Paribas (Fund receives 13.31% Fixed; and receives/pays return on Randstad) (20/9/2023)	1,598,479	0.03	GBP 90,000	BNP Paribas (Fund receives 23.72% Fixed; and receives/pays return on Shell) (21/9/2023)	2,687,216	0.06
USD 121,030	BNP Paribas (Fund receives 13.67% Fixed; and receives/pays return on Ford Motor) (19/9/2023)	1,476,834	0.03	USD 15,659	BNP Paribas (Fund receives 27.09% Fixed; and receives/pays return on Comerica) (13/9/2023)	752,158	0.02
USD 13,631	BNP Paribas (Fund receives 14.07% Fixed; and receives/pays return on Voya Financial) (28/9/2023)	973,101	0.02	USD 10,147	BNP Paribas (Fund receives 6.2% Fixed; and receives/pays return on McDonald's) (18/9/2023)	2,878,174	0.06
USD 21,991	BNP Paribas (Fund receives 15.04% Fixed; and receives/pays return on MGM Resorts International) (26/9/2023)	974,516	0.02	USD 6,880	BNP Paribas (Fund receives 8.1% Fixed; and receives/pays return on Stryker) (27/9/2023)	1,985,536	0.04
USD 14,932	BNP Paribas (Fund receives 15.22% Fixed; and receives/pays return on Molson Coors Beverage) (21/9/2023)	949,222	0.02	USD 39,303	BNP Paribas (Fund receives 8.37% Fixed; and receives/pays return on CVS Health) (25/9/2023)	2,623,510	0.05
USD 27,543	BNP Paribas (Fund receives 15.34% Fixed; and receives/pays return on Delta Air Lines) (13/10/2023)	1,170,419	0.02	USD 312	BNP Paribas (Fund receives 9.26% Fixed; and receives/pays return on Chipotle Mexican Grill) (18/9/2023)	603,572	0.01
				USD 10,494	BNP Paribas (Fund receives 9.95% Fixed; and receives/pays return on Zoetis) (27/9/2023)	2,007,683	0.04

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 14,830	BNP Paribas (Fund receives 9.98% Fixed; and receives/pays return on Essilorluxottica) (20/9/2023)	2,841,886	0.06	USD 7,600	JP Morgan (Fund receives 21.33% Fixed; and receives/pays return on ConocoPhillips) (26/10/2023)	895,541	0.02
USD 14,255	JP Morgan (Fund receives 13.92% Fixed; and receives/pays return on NextEra Energy) (27/10/2023)	969,583	0.02	USD 6,666	JP Morgan (Fund receives 21.77% Fixed; and receives/pays return on Meta Platforms) (26/10/2023)	1,962,945	0.04
USD 36,241	JP Morgan (Fund receives 15.96% Fixed; and receives/pays return on Bank of America) (1/9/2023)	1,052,283	0.02	USD 33,700	JP Morgan (Fund receives 22.47% Fixed; and receives/pays return on Medtronic) (2/10/2023)	2,789,925	0.06
USD 13,893	JP Morgan (Fund receives 16.57% Fixed; and receives/pays return on Las Vegas Sands) (12/9/2023)	772,913	0.02	USD 21,751	JP Morgan (Fund receives 5.29% Fixed; and receives/pays return on TJX) (29/9/2023)	1,997,154	0.04
USD 6,500	JP Morgan (Fund receives 16.72% Fixed; and receives/pays return on Willis Towers Watson) (28/9/2023)	1,377,410	0.03	USD 8,599	JP Morgan (Fund receives 6.14% Fixed; and receives/pays return on Walmart) (17/11/2023)	1,367,224	0.03
USD 3,900	JP Morgan (Fund receives 17.15% Fixed; and receives/pays return on Robert Half International) (28/9/2023)	297,783	0.01	USD 8,508	JP Morgan (Fund receives 6.93% Fixed; and receives/pays return on Marsh & McLennan) (12/9/2023)	1,660,146	0.03
USD 2,013	JP Morgan (Fund receives 17.49% Fixed; and receives/pays return on ServiceNow) (1/9/2023)	1,098,381	0.02	USD 14,115	JP Morgan (Fund receives 7.33% Fixed; and receives/pays return on T-Mobile US) (19/9/2023)	1,944,275	0.04
USD 23,206	JP Morgan (Fund receives 17.51% Fixed; and receives/pays return on Fortinet) (2/11/2023)	1,391,266	0.03	EUR 30,268	JP Morgan (Fund receives 7.92% Fixed; and receives/pays return on SAP) (14/9/2023)	4,094,343	0.08
USD 10,124	JP Morgan (Fund receives 17.52% Fixed; and receives/pays return on Phillips 66) (29/9/2023)	1,159,184	0.02	USD 9,260	JP Morgan (Fund receives 9.93% Fixed; and receives/pays return on Travelers) (12/9/2023)	1,492,669	0.03
USD 13,000	JP Morgan (Fund receives 17.9% Fixed; and receives/pays return on Sony) (8/9/2023)	1,085,457	0.02	USD 38,900	UBS (Fund receives 19.9% Fixed; and receives/pays return on General Motors) (2/10/2023)	1,326,028	0.03
USD 45,609	JP Morgan (Fund receives 18.24% Fixed; and receives/pays return on American Airlines) (12/9/2023)	677,641	0.01	USD 52,000	UBS (Fund receives 23.3% Fixed; and receives/pays return on AT&T) (14/9/2023)	769,044	0.02
USD 1,400	JP Morgan (Fund receives 18.49% Fixed; and receives/pays return on Eli Lilly) (26/10/2023)	768,038	0.02	USD 30,994	UBS (Fund receives 6.3% Fixed; and receives/pays return on Walmart) (2/10/2023)	4,978,866	0.10
USD 14,081	JP Morgan (Fund receives 18.51% Fixed; and receives/pays return on United Airlines) (12/9/2023)	707,444	0.02	GBP 92,383	Barclays (Fund receives 10.42% Fixed; and receives/pays return on Unilever) (20/9/2023)	4,793,931	0.10
USD 4,600	JP Morgan (Fund receives 19.12% Fixed; and receives/pays return on Microsoft) (26/10/2023)	1,509,742	0.03	USD 15,922	Barclays (Fund receives 11.43% Fixed; and receives/pays return on Agilent Technologies) (29/9/2023)	1,950,239	0.04
USD 49,400	JP Morgan (Fund receives 19.93% Fixed; and receives/pays return on Comcast) (26/10/2023)	2,332,744	0.05	USD 4,100	Barclays (Fund receives 11.83% Fixed; and receives/pays return on Visa) (28/9/2023)	1,005,676	0.02
USD 56,400	JP Morgan (Fund receives 21.12% Fixed; and receives/pays return on Citigroup) (26/10/2023)	2,380,145	0.05	USD 9,152	Barclays (Fund receives 12.28% Fixed; and receives/pays return on DTE Energy) (27/10/2023)	958,444	0.02
				USD 13,502	Barclays (Fund receives 15.09% Fixed; and receives/pays return on Sempra) (3/11/2023)	966,920	0.02

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 45,601	Barclays (Fund receives 16.67% Fixed; and receives/pays return on Baker Hughes) (11/9/2023)	1,643,924	0.03	EUR 20,900	HSBC (Fund receives 16% Fixed; and receives/pays return on Sanofi) (5/10/2023)	2,222,931	0.05
USD 14,307	Barclays (Fund receives 18.02% Fixed; and receives/pays return on Schlumberger) (13/9/2023)	831,048	0.02	GBP 8,200	HSBC (Fund receives 19.77% Fixed; and receives/pays return on Reckitt Benckiser) (21/9/2023)	599,328	0.01
USD 5,097	Barclays (Fund receives 18.9% Fixed; and receives/pays return on Autonation) (13/9/2023)	808,653	0.02	GBP 514,800	HSBC (Fund receives 24.04% Fixed; and receives/pays return on BP) (21/9/2023)	3,068,380	0.06
GBP 131,800	Barclays (Fund receives 19.38% Fixed; and receives/pays return on BAE Systems) (21/9/2023)	1,521,481	0.03	USD 23,275	Nomura (Fund receives 11.1% Fixed; and receives/pays return on Archer-Daniels-Midland) (14/9/2023)	1,868,764	0.04
EUR 32,000	Barclays (Fund receives 20.9% Fixed; and receives/pays return on Bayer) (5/10/2023)	1,777,409	0.04	USD 58,572	Nomura (Fund receives 11.22% Fixed; and receives/pays return on Verizon Communications) (14/9/2023)	2,032,255	0.04
USD 13,000	Barclays (Fund receives 21.56% Fixed; and receives/pays return on Dollar General) (30/10/2023)	2,014,870	0.04	USD 32,554	Nomura (Fund receives 14.18% Fixed; and receives/pays return on Morgan Stanley) (8/9/2023)	2,778,390	0.06
GBP 73,400	Barclays (Fund receives 22.6% Fixed; and receives/pays return on British American Tobacco) (5/10/2023)	2,434,367	0.05	USD 30,352	Nomura (Fund receives 14.81% Fixed; and receives/pays return on Charles Schwab) (8/9/2023)	1,812,683	0.04
GBP 1,632,500	Barclays (Fund receives 25% Fixed; and receives/pays return on Vodafone) (5/10/2023)	1,527,658	0.03	USD 26,636	Nomura (Fund receives 15.64% Fixed; and receives/pays return on NextEra Energy) (14/9/2023)	1,798,531	0.04
GBP 110,800	Barclays (Fund receives 26.55% Fixed; and receives/pays return on Prudential) (21/9/2023)	1,382,480	0.03	USD 23,600	Nomura (Fund receives 18.64% Fixed; and receives/pays return on Williams) (14/9/2023)	799,825	0.02
USD 70,485	Barclays (Fund receives 5.39% Fixed; and receives/pays return on Cisco Systems) (2/10/2023)	4,004,642	0.08	USD 79,500	Nomura (Fund receives 18.75% Fixed; and receives/pays return on Kraft Heinz) (28/9/2023)	2,652,236	0.05
USD 12,145	Barclays (Fund receives 6.83% Fixed; and receives/pays return on Philip Morris International) (12/9/2023)	1,182,101	0.02	USD 47,300	Nomura (Fund receives 20.86% Fixed; and receives/pays return on SS&C Technologies) (2/11/2023)	2,688,714	0.06
USD 9,995	Goldman Sachs (Fund receives 10.35% Fixed; and receives/pays return on Starbucks) (2/11/2023)	977,775	0.02	USD 2,800	Nomura (Fund receives 24.56% Fixed; and receives/pays return on Novo Nordisk) (14/9/2023)	438,173	0.01
USD 37,655	Goldman Sachs (Fund receives 11.79% Fixed; and receives/pays return on Target) (29/9/2023)	4,774,656	0.10	USD 63,254	Nomura (Fund receives 8.64% Fixed; and receives/pays return on Shell) (29/9/2023)	3,935,595	0.08
USD 14,295	Goldman Sachs (Fund receives 16.03% Fixed; and receives/pays return on Amazon.com) (27/10/2023)	1,956,931	0.04	USD 15,051	Citigroup (Fund receives 10.23% Fixed; and receives/pays return on Kimberly-Clark) (14/9/2023)	1,942,087	0.04
USD 2,335	Goldman Sachs (Fund receives 20.75% Fixed; and receives/pays return on Netflix) (18/10/2023)	984,586	0.02	USD 5,336	Citigroup (Fund receives 10.46% Fixed; and receives/pays return on PPG Industries) (13/9/2023)	764,144	0.02
USD 2,241	Goldman Sachs (Fund receives 21.49% Fixed; and receives/pays return on Netflix) (27/9/2023)	979,023	0.02	USD 3,859	Citigroup (Fund receives 10.6% Fixed; and receives/pays return on Microsoft) (1/9/2023)	1,268,613	0.03
USD 4,506	Goldman Sachs (Fund receives 9.61% Fixed; and receives/pays return on Synopsys) (2/10/2023)	2,032,300	0.04	USD 7,028	Citigroup (Fund receives 10.74% Fixed; and receives/pays return on Apple) (1/9/2023)	1,288,861	0.03
				USD 30,878	Citigroup (Fund receives 10.76% Fixed; and receives/pays return on CSX) (13/9/2023)	942,374	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,431	Citigroup (Fund receives 11.34% Fixed; and receives/pays return on O'Reilly Automotive) (26/10/2023)	1,348,231	0.03	USD 161,888	Citigroup (Fund receives 14.51% Fixed; and receives/pays return on Bank of America) (8/9/2023)	4,693,342	0.10
USD 2,144	Citigroup (Fund receives 11.42% Fixed; and receives/pays return on UnitedHealth) (1/9/2023)	1,053,684	0.02	USD 37,133	Citigroup (Fund receives 15.38% Fixed; and receives/pays return on General Motors) (14/9/2023)	1,252,393	0.03
USD 13,971	Citigroup (Fund receives 11.85% Fixed; and receives/pays return on Caterpillar) (21/9/2023)	3,968,029	0.08	USD 4,607	Citigroup (Fund receives 15.67% Fixed; and receives/pays return on Nucor) (14/9/2023)	792,814	0.02
USD 83,864	Citigroup (Fund receives 12.05% Fixed; and receives/pays return on Pfizer) (21/9/2023)	3,015,304	0.06	USD 10,011	Citigroup (Fund receives 16.42% Fixed; and receives/pays return on Alphabet) (1/9/2023)	1,289,916	0.03
USD 5,497	Citigroup (Fund receives 12.65% Fixed; and receives/pays return on Eaton) (21/9/2023)	1,239,214	0.03	USD 10,477	Citigroup (Fund receives 16.77% Fixed; and receives/pays return on Amazon.com) (1/9/2023)	1,317,811	0.03
USD 19,844	Citigroup (Fund receives 12.98% Fixed; and receives/pays return on BJ's Wholesale Club) (17/11/2023)	1,334,771	0.03	USD 28,183	Citigroup (Fund receives 17.17% Fixed; and receives/pays return on Fifth Third Bancorp) (13/9/2023)	755,019	0.01
USD 7,364	Citigroup (Fund receives 13.09% Fixed; and receives/pays return on JP Morgan Chase) (1/9/2023)	1,075,122	0.02	USD 71,700	Citigroup (Fund receives 19.44% Fixed; and receives/pays return on Wells Fargo) (8/9/2023)	2,987,785	0.06
USD 4,512	Citigroup (Fund receives 13.24% Fixed; and receives/pays return on Danaher) (1/9/2023)	1,071,470	0.02	USD 4,989	Citigroup (Fund receives 20.27% Fixed; and receives/pays return on Meta Platforms) (1/9/2023)	1,311,428	0.03
USD 17,184	Citigroup (Fund receives 13.25% Fixed; and receives/pays return on Toll Brothers) (27/10/2023)	1,386,575	0.03	USD 61,900	Citigroup (Fund receives 20.77% Fixed; and receives/pays return on Verizon Communications) (8/9/2023)	2,165,677	0.04
USD 17,525	Citigroup (Fund receives 13.38% Fixed; and receives/pays return on Bank of New York Mellon) (8/9/2023)	785,959	0.02	USD 10,500	Citigroup (Fund receives 21.06% Fixed; and receives/pays return on Raymond James Financial) (8/9/2023)	1,077,230	0.02
USD 9,083	Citigroup (Fund receives 13.49% Fixed; and receives/pays return on PNC Financial Services) (8/9/2023)	1,108,879	0.02	USD 23,782	Citigroup (Fund receives 21.35% Fixed; and receives/pays return on Freeport-McMoRan) (12/9/2023)	964,503	0.02
USD 48,053	Citigroup (Fund receives 13.54% Fixed; and receives/pays return on Exxon Mobil) (19/9/2023)	5,234,992	0.11	USD 52,954	Citigroup (Fund receives 22.08% Fixed; and receives/pays return on The AES) (3/11/2023)	964,292	0.02
USD 18,858	Citigroup (Fund receives 13.98% Fixed; and receives/pays return on Chevron) (19/9/2023)	3,042,832	0.06	USD 42,300	Citigroup (Fund receives 23.43% Fixed; and receives/pays return on Citizens Financial) (8/9/2023)	1,186,436	0.02
USD 36,876	Citigroup (Fund receives 14.15% Fixed; and receives/pays return on Flex) (26/10/2023)	997,536	0.02	USD 45,936	Citigroup (Fund receives 24.71% Fixed; and receives/pays return on First Horizon) (11/9/2023)	582,195	0.01
USD 37,869	Citigroup (Fund receives 14.25% Fixed; and receives/pays return on Merck & Co) (21/9/2023)	4,118,611	0.08	USD 4,486	Citigroup (Fund receives 25.99% Fixed; and receives/pays return on Avis Budget) (21/9/2023)	981,061	0.02
USD 11,913	Citigroup (Fund receives 14.35% Fixed; and receives/pays return on Microsoft) (15/9/2023)	3,941,591	0.08				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 14,357	Citigroup (Fund receives 5% Fixed; and receives/pays return on Abbott Laboratories) (12/9/2023)	1,500,619	0.03	23,248	TCS**	371,968	0.01
						1,046,458	0.02
				Luxembourg			
USD 3,486	Citigroup (Fund receives 6.82% Fixed; and receives/pays return on McDonald's) (1/9/2023)	990,714	0.02	14,280	ADLER**	7,746	0.00
				Russian Federation			
USD 15,920	Citigroup (Fund receives 8.16% Fixed; and receives/pays return on Sysco) (21/9/2023)	1,123,525	0.02	387,085	Alrosa**	40	0.00
				157,961	LUKOIL**	17	0.00
				1	Mobile TeleSystems**	-	0.00
USD 7,728	Citigroup (Fund receives 8.57% Fixed; and receives/pays return on Danaher) (14/9/2023)	2,049,424	0.04	270	Novatek**	-	0.00
				7	Novolipetsk Steel**	-	0.00
						57	0.00
				United States			
USD 4,118	Citigroup (Fund receives 9.82% Fixed; and receives/pays return on Gartner) (21/9/2023)	1,442,890	0.03	2,336	Sequoia Pine Investment**	1,111,983	0.02
Total Equity Linked Notes		425,103,484	8.78	Total Common Stocks (Shares)		2,166,244	0.04
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		4,679,963,454	96.69	Total Other Transferable Securities		2,166,244	0.04
				Total Portfolio		4,682,129,698	96.72
				Other Net Assets		158,746,679	3.28
				Total Net Assets (USD)		4,840,876,377	100.00
Other Transferable Securities							
COMMON STOCKS (SHARES)							
Cyprus							
385,423	Fix Price**	674,490	0.01				

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	776,000	USD	528,739	State Street	16/10/2023	(25,301)
AUD	337,000	USD	216,576	Morgan Stanley	16/10/2023	2,056
CAD	4,131,000	USD	3,134,740	Royal Bank of Canada	16/10/2023	(79,318)
CAD	124,000	USD	94,196	Morgan Stanley	16/10/2023	(2,481)
CHF	61,000	USD	70,034	Deutsche Bank	16/10/2023	(648)
EUR	1,000	USD	1,101	HSBC Bank	16/10/2023	(14)
EUR	73,000	USD	80,385	Citigroup	16/10/2023	(1,020)
EUR	73,000	USD	80,773	Bank of America	16/10/2023	(1,408)
EUR	74,000	USD	81,481	State Street	16/10/2023	(1,029)
GBP	119,000	USD	155,915	Royal Bank of Canada	16/10/2023	(5,043)
GBP	1,000	USD	1,271	Morgan Stanley	16/10/2023	(3)
GBP	168,000	USD	214,539	State Street	16/10/2023	(1,543)
HKD	1,462,000	USD	187,433	Barclays	16/10/2023	(658)
JPY	213,403,000	USD	1,564,384	Royal Bank of Canada	16/10/2023	(94,260)
JPY	116,976,000	USD	808,023	Morgan Stanley	16/10/2023	(2,181)
KRW	570,687,000	USD	440,859	Barclays	16/10/2023	(8,651)
NZD	4,718,000	USD	2,971,991	Royal Bank of Canada	16/10/2023	(165,725)
SGD	160,000	USD	120,796	State Street	16/10/2023	(2,199)
USD	4,421,561	EUR	4,085,115	RBS	14/9/2023	(12,711)
USD	1,009,526	EUR	917,397	BNY Mellon	14/9/2023	13,717
USD	214,982	EUR	196,987	Bank of America	14/9/2023	1,158
USD	1,843,290	EUR	1,679,722	BNP Paribas	20/9/2023	19,471
USD	92,325	GBP	72,000	BNP Paribas	20/9/2023	1,047
USD	1,046,240	EUR	953,278	Toronto-Dominion	20/9/2023	11,184

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	793,996	CHF	682,000	Royal Bank of Canada	16/10/2023	18,249
USD	21,249	EUR	19,000	Royal Bank of Canada	16/10/2023	592
USD	3,662,576	GBP	2,819,000	State Street	16/10/2023	88,555
USD	201,122	HKD	1,571,000	Goldman Sachs	16/10/2023	422
USD	901,618	AED	3,311,000	Goldman Sachs	16/10/2023	(100)
USD	534,196	CAD	700,000	BNY Mellon	16/10/2023	16,454
USD	226,365	AUD	328,000	Deutsche Bank	16/10/2023	13,572
USD	378,154	EUR	336,000	State Street	20/9/2023	13,331
USD	295,222	EUR	263,000	Royal Bank of Canada	20/9/2023	9,659
USD	40,658	GBP	31,000	Barclays	16/10/2023	1,355
USD	192,086	GBP	150,000	Deutsche Bank	16/10/2023	1,912
USD	121,026	EUR	109,000	Deutsche Bank	16/10/2023	2,523
USD	80,059	GBP	62,000	Morgan Stanley	20/9/2023	1,459
USD	415,946	GBP	325,000	BNY Mellon	20/9/2023	3,930
USD	541,768	EUR	490,000	State Street	16/10/2023	9,047
USD	86,413	CAD	115,000	HSBC Bank	16/10/2023	1,355
USD	72,686	CAD	97,000	Royal Bank of Canada	16/10/2023	941
USD	647,958	CAD	865,000	Barclays	16/10/2023	8,176
USD	156,630	GBP	123,000	Standard Chartered Bank	20/9/2023	697
USD	40,043,671	GBP	31,510,000	Barclays	15/9/2023	98,020
USD	45,813	CHF	40,000	State Street	15/9/2023	469
USD	124,354,169	EUR	113,630,000	BNY Mellon	15/9/2023	1,006,168
USD	48,289,033	EUR	44,130,000	Morgan Stanley	15/9/2023	384,894
USD	10,944	EUR	10,000	Barclays	15/9/2023	89
USD	320,714	CAD	432,000	Deutsche Bank	16/10/2023	1,193
USD	666,807	EUR	610,000	State Street	15/9/2023	4,638
USD	246,805	HKD	1,931,000	HSBC Bank	16/10/2023	113
USD	2,588,991	AUD	4,031,000	Citigroup	16/10/2023	(26,160)
USD	162,042	AED	595,000	Morgan Stanley	16/10/2023	-
USD	215,666	EUR	197,000	Morgan Stanley	16/10/2023	1,490
USD	341,560	CAD	462,000	Morgan Stanley	16/10/2023	(151)
Net unrealised appreciation						1,307,332
AUD Hedged Share Class						
AUD	159,513,340	USD	103,886,891	BNY Mellon	15/9/2023	(519,816)
USD	9,590,231	AUD	14,908,282	BNY Mellon	15/9/2023	(70,514)
Net unrealised depreciation						(590,330)
CAD Hedged Share Class						
CAD	16,208,231	USD	12,052,367	BNY Mellon	15/9/2023	(69,592)
USD	378,098	CAD	510,323	BNY Mellon	15/9/2023	817
Net unrealised depreciation						(68,775)
CHF Hedged Share Class						
CHF	2,379,237	USD	2,724,302	BNY Mellon	15/9/2023	(27,193)
USD	55,665	CHF	48,812	BNY Mellon	15/9/2023	331
Net unrealised depreciation						(26,862)
CNH Hedged Share Class						
CNY	56,294,167	USD	7,799,747	BNY Mellon	15/9/2023	(57,655)
USD	583,027	CNY	4,241,725	BNY Mellon	15/9/2023	(331)
Net unrealised depreciation						(57,986)
EUR Hedged Share Class						
EUR	661,901,902	USD	726,198,490	BNY Mellon	15/9/2023	(7,684,527)
USD	16,019,605	EUR	14,692,271	BNY Mellon	15/9/2023	70,766
Net unrealised depreciation						(7,613,761)
GBP Hedged Share Class						
GBP	36,100,783	USD	45,935,263	BNY Mellon	15/9/2023	(169,806)
USD	1,436,986	GBP	1,130,955	BNY Mellon	15/9/2023	3,257
Net unrealised depreciation						(166,549)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	460,712,984	USD	59,030,656	BNY Mellon	15/9/2023	(256,879)
USD	1,533,517	HKD	11,993,518	BNY Mellon	15/9/2023	3,489
Net unrealised depreciation						(253,390)
NZD Hedged Share Class						
NZD	33,240,382	USD	20,080,623	BNY Mellon	15/9/2023	(310,396)
USD	268,868	NZD	452,663	BNY Mellon	15/9/2023	(360)
Net unrealised depreciation						(310,756)
SGD Hedged Share Class						
SGD	557,335,275	USD	414,058,640	BNY Mellon	15/9/2023	(1,534,430)
USD	10,404,650	SGD	14,106,712	BNY Mellon	15/9/2023	(36,710)
Net unrealised depreciation						(1,571,140)
Total net unrealised depreciation (USD underlying exposure - USD 1,664,543,827)						(9,352,217)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(1,916)	USD	GBP/USD Future	September 2023	151,819,050	(547,518)
(237)	USD	JPY/USD Future	September 2023	20,316,825	1,033,115
44	USD	MSCI Emerging Markets Index	September 2023	2,167,660	(16,639)
52	USD	MSCI Emerging Markets Index	September 2023	2,561,780	(63,464)
(714)	USD	S&P 500 E-Mini Index	September 2023	161,926,275	(3,556,341)
(28)	USD	US Long Bond (CBT)	December 2023	3,403,750	(42,437)
(67)	USD	US Treasury 10 Year Note (CBT)	December 2023	7,429,672	(55,484)
4,569	USD	US Treasury 10 Year Note (CBT)	December 2023	506,659,266	4,314,223
9	USD	US Treasury 5 Year Note (CBT)	December 2023	961,242	5,950
4,772	USD	US Treasury 5 Year Note (CBT)	December 2023	509,671,966	2,937,471
25	USD	US Treasury 5 Year Note (CBT)	December 2023	2,670,117	19,531
1,872	USD	US Ultra 10 Year Note	December 2023	217,122,750	2,325,378
(78)	USD	US Ultra Bond (CBT)	December 2023	10,098,563	(157,828)
(4)	USD	US Ultra Bond (CBT)	December 2023	517,875	(6,924)
Total				1,597,326,791	6,189,033

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (96,446)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Barclays	20/12/2026	(1,131)	2,941
CDS	EUR (290,000)	Fund provides default protection on Tkagr; and receives Fixed 1%	Bank of America	20/12/2023	9,556	603
CDS	EUR (140,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/12/2026	10,160	4,269
CDS	EUR (430,000)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	407	(106,636)
CDS	EUR (30,644)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	3,290	(1,399)
CDS	EUR (387,000)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/6/2028	14,593	(23,114)
CDS	EUR (227,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/6/2026	16,525	10,251

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Global Multi-Asset Income Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (93,749)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Credit Suisse	20/12/2026	(1,329)	2,859
CDS	EUR (200,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Credit Suisse	20/12/2026	(2,170)	6,098
CDS	EUR (190,000)	Fund provides default protection on Ladbrokes Finance; and receives Fixed 1%	Credit Suisse	20/12/2026	10,145	(2,797)
CDS	EUR (450,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	32,159	53,223
CDS	EUR (590,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	Credit Suisse	20/6/2027	68,636	(12,883)
CDS	EUR (109,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Morgan Stanley	20/12/2026	(2,013)	3,324
CDS	EUR (146,356)	Fund provides default protection on United; and receives Fixed 5%	Morgan Stanley	20/12/2027	17,506	(6,680)
CDS	USD (1,390,000)	Fund provides default protection on Bank Of America; and receives Fixed 1%	Morgan Stanley	20/6/2028	22,396	13,373
CDS	EUR (312,000)	Fund provides default protection on K And S 500; and receives Fixed 5%	Morgan Stanley	20/6/2028	18,252	51,948
CDS	EUR (98,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	Morgan Stanley	20/6/2028	3,340	(3,961)
CDS	USD 20,388,035	Fund receives default protection on CDX.NA.IG.40; and pays Fixed 1%	Bank of America	20/6/2028	(72,541)	(321,975)
Total (USD underlying exposure - USD 26,267,714)					147,781	(330,556)

CDS: Credit Default Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
47,372	Put	S&P 500 Index	Citibank	USD 4,425	20/10/2023	(737,633)	1,784,926
Total (USD underlying exposure - USD 63,414,337)						(737,633)	1,784,926

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(47,372)	Put	S&P 500 Index	Citibank	USD 4,125	20/10/2023	460,224	(557,539)
Total (USD underlying exposure - USD 16,457,275)						460,224	(557,539)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Egypt		
352,179	Commercial International Bank Egypt	HSBC Bank	72,145
(352,179)	Commercial International Bank Egypt	HSBC Bank	(69,636)
			2,509

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Netherlands		
161,573	X5 Retail**	JP Morgan	573,584
			573,584

Global Multi-Asset Income Fund continued

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) USD
	Vietnam		
317,500	Vietnam Dairy Products JSC	HSBC Bank	28,621
			28,621
	Total (USD underlying exposure - USD 2,898,482)		604,714

** Security subject to a fair value adjustment as detailed in Note 2(j).

Impact Bond Fund⁽²⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 200,000	Gaci First Investment 5.25% 13/10/2032	184,551	0.24
				USD 400,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033	360,114	0.47
						726,975	0.95
BONDS							
Australia				Chile			
USD 135,000	FMG Resources August 2006 6.125% 15/4/2032	115,863	0.15	CLP 200,000,000	Bonos de la Tesoreria de la Republica en pesos 7% 1/5/2034	243,172	0.32
AUD 600,000	New South Wales Treasury 2.5% 22/11/2032	302,459	0.40	USD 200,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	163,608	0.22
AUD 600,000	Queensland Treasury 1.5% 2/3/2032	283,561	0.37	USD 500,000	Chile Government International Bond 3.1% 7/5/2041	335,259	0.44
AUD 280,000	Queensland Treasury 4.5% 9/3/2033	166,740	0.22	USD 300,000	Chile Government International Bond 3.5% 25/1/2050	200,331	0.26
AUD 450,000	Treasury of Victoria 2% 17/9/2035	197,497	0.26	USD 500,000	Inversiones CMPC 4.375% 4/4/2027	438,218	0.57
		1,066,120	1.40			1,380,588	1.81
Austria				China			
EUR 100,000	BAWAG PSK Bank fuer Arbeit und Wirtschaft und Oesterreichische Postsparkasse 4.125% 18/1/2027	98,698	0.13	USD 200,000	Industrial & Commercial Bank of China 1.625% 28/10/2026	165,326	0.22
EUR 358,000	Republic of Austria Government Bond 1.85% 23/5/2049	271,024	0.36	Czech Republic			
		369,722	0.49	EUR 200,000	UniCredit Bank Czech Republic & Slovakia 3.75% 20/6/2028	198,696	0.26
Belgium				Denmark			
EUR 300,000	Argenta Spaarbank 1.375% 8/2/2029	255,750	0.33	EUR 375,000	Danske Bank 4.125% 10/1/2031	375,469	0.49
EUR 100,000	Argenta Spaarbank 5.375% 29/11/2027	101,275	0.13	EUR 325,000	Danske Bank 4.75% 21/6/2030	327,925	0.43
EUR 200,000	Belfius Bank 3.875% 12/6/2028	199,680	0.26	DKK 1,200,000	Denmark Government Bond 0% 15/11/2031	129,977	0.17
EUR 500,000	KBC 0.25% 1/3/2027	455,114	0.60	EUR 130,000	Kommunekredit 0.125% 26/9/2040	75,830	0.10
EUR 795,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	734,350	0.96	EUR 345,000	Orsted 1.75% 9/12/3019	292,689	0.39
		1,746,169	2.28	EUR 300,000	Orsted 2.875% 14/6/2033	272,682	0.36
Bermuda				GBP 135,000	Orsted 4.875% 12/1/2032	147,136	0.19
USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	243,298	0.32	GBP 100,000	Orsted 5.125% 13/9/2034	109,554	0.14
Brazil				EUR 100,000	Orsted 5.25% 8/12/3022	98,110	0.13
USD 200,000	Banco do Brasil 6.25% 18/4/2030	183,078	0.24			1,829,372	2.40
Canada				Finland			
USD 22,000	1011778 BC ULC / New Red Finance 3.5% 15/2/2029	17,753	0.02	EUR 300,000	OP Corporate Bank 0.625% 27/7/2027	262,867	0.34
USD 50,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	41,978	0.06	France			
USD 15,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	13,740	0.02	EUR 3,200,000	Agence Francaise de Developpement EPIC 0.125% 29/9/2031	2,484,064	3.25
CAD 2,460,000	Canadian Government Bond 2.25% 1/12/2029	1,542,914	2.02	EUR 500,000	Agence Francaise de Developpement EPIC 2.875% 21/1/2030	488,013	0.64
EUR 850,000	CPPIB Capital 0.875% 6/2/2029	747,789	0.98	EUR 400,000	Agence Francaise de Developpement EPIC 3.5% 25/2/2033	404,120	0.53
USD 85,000	Royal Bank of Canada 1.15% 14/7/2026	69,673	0.09	EUR 510,000	AXA 1.375% 7/10/2041	395,217	0.52
		2,433,847	3.19	EUR 200,000	Banque Federative du Credit Mutuel 4% 21/11/2029	199,774	0.26
Cayman Islands				EUR 100,000	BPCE 0.5% 14/1/2028	87,613	0.12
USD 200,000	Gaci First Investment 5% 13/10/2027	182,310	0.24	EUR 100,000	BPCE 5.75% 1/6/2033	101,228	0.13
				EUR 600,000	BPCE SFH 0.01% 27/5/2030	480,660	0.63
				EUR 200,000	Bpifrance 0% 25/5/2028	172,414	0.23
				EUR 500,000	Caisse des Depots et Consignations 3% 25/11/2027	495,897	0.65

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Impact Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 400,000	Credit Agricole 4% 12/10/2026	399,374	0.52	EUR 185,000	State of North Rhine-Westphalia Germany 2.25% 14/6/2052	149,212	0.20
EUR 1,300,000	Credit Agricole Home Loan SFH 0.05% 6/12/2029	1,063,123	1.39	EUR 200,000	Vonovia 0.625% 24/3/2031	144,808	0.19
EUR 200,000	Credit Agricole Home Loan SFH 3.25% 8/6/2033	197,592	0.26	EUR 100,000	Vonovia 5% 23/11/2030	98,080	0.13
EUR 100,000	Electricite de France 1% 29/11/2033	73,985	0.10			3,505,051	4.59
EUR 200,000	Engie 1.375% 21/6/2039	133,712	0.17		Hong Kong		
EUR 100,000	Engie 4% 11/1/2035	98,771	0.13	USD 200,000	Hong Kong Government International Bond 4.625% 11/1/2033	187,819	0.25
EUR 642,414	French Republic Government Bond OAT 0.5% 25/6/2044	372,677	0.49	USD 200,000	Lenovo 6.536% 27/7/2032	185,616	0.24
EUR 900,000	La Banque Postale Home Loan SFH 3% 31/1/2031	881,618	1.16	USD 200,000	Xiaomi Best Time International 4.1% 14/7/2051	110,272	0.14
EUR 500,000	Orange 0.125% 16/9/2029	411,441	0.54			483,707	0.63
EUR 100,000	Orange 2.375% 18/5/2032	91,086	0.12		India		
EUR 100,000	Region of Ile de France 1.375% 20/6/2033	83,477	0.11	EUR 200,000	Power Finance 1.841% 21/9/2028	168,530	0.22
EUR 200,000	SNCF Reseau 2.25% 20/12/2047	149,741	0.20		International		
EUR 200,000	Societe Du Grand Paris EPIC 1% 18/2/2070	78,470	0.10	USD 500,000	Asian Development Bank 4% 12/1/2033	451,322	0.59
EUR 1,200,000	Societe Du Grand Paris EPIC 1.125% 25/5/2034	949,026	1.24	EUR 200,000	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmateriale 3.125% 9/11/2031	198,391	0.26
EUR 400,000	Societe Generale SFH 0.01% 11/2/2030	324,114	0.42	EUR 475,000	European Investment Bank 0% 15/5/2028	412,817	0.54
EUR 200,000	Societe Generale SFH 0.125% 18/7/2029	166,431	0.22	EUR 290,000	European Investment Bank 1% 14/11/2042	193,995	0.26
EUR 100,000	UNEDIC ASSEO 0% 19/11/2030	80,586	0.11	EUR 601,000	European Investment Bank 1.5% 15/11/2047	420,081	0.55
EUR 100,000	Veolia Environnement 2.25% 20/1/2026	91,050	0.12	USD 200,000	European Investment Bank 3.75% 14/2/2033	177,585	0.23
EUR 100,000	Veolia Environnement 2.5% 20/1/2029	83,300	0.11	GBP 500,000	European Investment Bank 3.875% 12/4/2028	559,536	0.73
		11,038,574	14.47	EUR 745,000	European Union 0% 2/6/2028	647,368	0.85
	Germany			EUR 550,000	European Union 0% 4/7/2029	463,045	0.61
EUR 300,000	Bayerische Landesbank 1.375% 22/11/2032	240,050	0.31	EUR 795,000	European Union 0.2% 4/6/2036	545,092	0.71
EUR 365,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033	360,235	0.47	EUR 2,155,000	European Union 0.3% 4/11/2050	1,015,263	1.33
USD 250,000	Deutsche Bank 1.686% 19/3/2026	209,234	0.27	EUR 1,185,000	European Union 1.25% 4/2/2043	832,024	1.09
EUR 400,000	Deutsche Bank 1.875% 23/2/2028	359,200	0.47	EUR 815,523	European Union 2.625% 4/2/2048	721,303	0.95
EUR 100,000	Deutsche Pfandbriefbank 0.1% 2/2/2026	88,786	0.12	EUR 455,000	European Union 2.75% 4/2/2033	442,797	0.58
EUR 125,000	E.ON 3.875% 12/1/2035	122,582	0.16	EUR 453,000	International Bank for Reconstruction & Development 0.125% 3/1/2051	194,539	0.26
EUR 100,000	Evonik Industries 1.375% 2/9/2081	83,414	0.11	USD 950,000	International Bank for Reconstruction & Development 0.625% 22/4/2025	814,181	1.07
EUR 374,000	Kreditanstalt fuer Wiederaufbau 0% 15/6/2029*	315,760	0.41	EUR 160,000	International Bank for Reconstruction & Development 0.7% 22/10/2046	93,051	0.12
EUR 420,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2031	331,756	0.44	USD 2,805,000	International Bank for Reconstruction & Development 1.375% 20/4/2028	2,258,896	2.96
JPY 70,000,000	Kreditanstalt fuer Wiederaufbau 2.6% 20/6/2037	537,681	0.70	EUR 317,000	International Development Association 0.7% 17/1/2042	201,428	0.26
EUR 300,000	Landesbank Baden-Wuerttemberg 0.25% 21/7/2028	250,327	0.33			10,642,714	13.95
EUR 105,000	Landwirtschaftliche Rentenbank 0% 30/6/2031	83,161	0.11				
EUR 24,000	NRW Bank 0% 18/2/2030	19,677	0.03				
EUR 48,000	NRW Bank 0.1% 9/7/2035	33,240	0.04				
EUR 120,000	State of North Rhine-Westphalia Germany 0.5% 25/11/2039	77,848	0.10				

*All or a portion of this security represents a security on loan.

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Impact Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Ireland				EUR 578,000	BNG Bank 0.25% 12/1/2032	456,381	0.60
EUR 100,000	AIB 4.625% 23/7/2029	99,642	0.13	EUR 500,000	BNG Bank 3% 11/1/2033*	493,018	0.64
EUR 136,708	Ireland Government Bond 3% 18/10/2043	131,506	0.17	EUR 300,000	Compass Finance Netherlands 3% 8/3/2030	286,418	0.38
		231,148	0.30	USD 310,000	Cooperatieve Rabobank 1.004% 24/9/2026	258,299	0.34
Italy				EUR 300,000	de Volksbank 2.375% 4/5/2027	282,564	0.37
EUR 150,000	A2A 1% 2/11/2033	108,209	0.14	EUR 300,000	de Volksbank 4.625% 23/11/2027	299,906	0.39
EUR 100,000	A2A 4.375% 3/2/2034	98,761	0.13	EUR 215,000	Digital Intrepid 0.625% 15/7/2031	155,580	0.20
EUR 200,000	Cassa Depositi e Prestiti 2% 20/4/2027	187,402	0.24	EUR 265,000	EDP Finance 0.375% 16/9/2026	240,107	0.32
EUR 235,000	Intesa Sanpaolo 0.75% 4/12/2024	225,584	0.30	EUR 50,000	EnBW International Finance 4.049% 22/11/2029	50,564	0.07
EUR 250,000	Intesa Sanpaolo 4.875% 19/5/2030	252,005	0.33	EUR 200,000	Enexis 3.625% 12/6/2034	199,761	0.26
EUR 642,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	386,955	0.51	EUR 800,000	Iberdrola International 1.45% 9/11/2026	697,200	0.91
EUR 341,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	343,695	0.45	EUR 100,000	Iberdrola International 1.825% 9/8/2029	78,350	0.10
EUR 319,000	Italy Buoni Poliennali Del Tesoro 4% 30/4/2035*	313,592	0.41	GBP 500,000	ING Groep 1.125% 7/12/2028	475,084	0.62
EUR 160,000	Terna - Rete Elettrica Nazionale 0.75% 24/7/2032	123,960	0.16	EUR 400,000	ING Groep 4.125% 24/8/2033	379,600	0.50
		2,040,163	2.67	EUR 714,000	Nederlandse Waterschapsbank 0.25% 19/1/2032	563,792	0.74
Japan				EUR 629,260	Netherlands Government Bond 0.5% 15/1/2040	434,312	0.57
USD 60,000	Honda Motor 2.967% 10/3/2032	48,367	0.07	EUR 100,000	NN 5.25% 1/3/2043	95,750	0.13
USD 150,000	Toyota Motor 5.118% 13/7/2028	139,520	0.18	EUR 125,000	NN 6% 3/11/2043	125,406	0.17
		187,887	0.25	EUR 100,000	TenneT 1.125% 9/6/2041	70,261	0.09
Jersey				EUR 120,000	TenneT 1.5% 3/6/2039	89,104	0.12
USD 85,000	Aptiv 3.1% 1/12/2051	47,818	0.06	EUR 475,000	TenneT 4.5% 28/10/2034	502,467	0.66
USD 75,000	Aptiv 4.35% 15/3/2029	66,550	0.09	EUR 200,000	Thermo Fisher Scientific Finance I 0.8% 18/10/2030	163,838	0.21
		114,368	0.15			7,538,426	9.88
Luxembourg				New Zealand			
EUR 325,000	Prologis International Funding II 0.875% 9/7/2029	262,532	0.34	NZD 460,000	New Zealand Government Bond 4.25% 15/5/2034	238,574	0.31
USD 200,000	Rumo Luxembourg 5.25% 10/1/2028	173,411	0.23	Norway			
EUR 400,000	Segro Capital 1.25% 23/3/2026	371,030	0.49	EUR 340,000	DNB Boligkredit 0.01% 21/1/2031	266,781	0.35
		806,973	1.06	Peru			
Malaysia				PEN 1,020,000	Peru Government Bond 7.3% 12/8/2033	265,113	0.35
MYR 420,000	Malaysia Government Investment Issue 4.662% 31/3/2038	89,618	0.12	USD 260,000	Peruvian Government International Bond 3% 15/1/2034*	194,662	0.25
Mexico						459,775	0.60
MXN 2,500,000	Mexican Bonos 8% 24/5/2035	125,160	0.16	Philippines			
EUR 190,000	Mexico Government International Bond 1.35% 18/9/2027	171,694	0.23	USD 200,000	Philippine Government International Bond 5.95% 13/10/2047	195,546	0.26
EUR 260,000	Mexico Government International Bond 2.25% 12/8/2036	189,043	0.25	Portugal			
USD 650,000	Mexico Government International Bond 4.875% 19/5/2033	568,425	0.74	EUR 100,000	EDP - Energias de Portugal 3.875% 26/6/2028	100,319	0.13
		1,054,322	1.38	Singapore			
Netherlands				USD 184,000	Pfizer Investment Enterprises 4.75% 19/5/2033	167,056	0.22
EUR 210,000	ABN AMRO Bank 0.875% 22/4/2025	200,224	0.26	SGD 295,000	Singapore Government Bond 3% 1/8/2072	201,404	0.26
EUR 300,000	ABN AMRO Bank 4% 16/1/2028	296,196	0.39			368,460	0.48
EUR 300,000	ABN AMRO Bank 4.25% 21/2/2030	297,788	0.39				
EUR 350,000	Alliander 3.25% 13/6/2028	346,456	0.45				

*All or a portion of this security represents a security on loan.

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Impact Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
South Korea				United States			
AUD 100,000	Industrial Bank of Korea 3.261% 17/3/2027	55,569	0.07	USD 29,000	AECOM 5.125% 15/3/2027	25,665	0.03
EUR 1,060,000	Korea International Bond 0% 15/10/2026	946,437	1.24	USD 105,000	AES 1.375% 15/1/2026	87,043	0.11
USD 200,000	POSCO 2.75% 15/7/2024	179,491	0.24	USD 130,000	AES 2.45% 15/1/2031	95,217	0.12
USD 200,000	SK Hynix 6.5% 17/1/2033	186,877	0.24	USD 400,000	AES 5.45% 1/6/2028	361,331	0.47
		1,368,374	1.79	USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	20,589	0.03
Spain				USD 45,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	39,271	0.05
EUR 100,000	Adif Alta Velocidad 3.9% 30/4/2033	100,737	0.13	USD 24,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	21,483	0.03
EUR 150,000	Autonomous Community of Madrid Spain 0.419% 30/4/2030	122,849	0.16	USD 290,000	Alexandria Real Estate Equities 2% 18/5/2032	202,703	0.26
EUR 290,000	Autonomous Community of Madrid Spain 0.827% 30/7/2027	262,946	0.35	USD 115,000	Alexandria Real Estate Equities 3.8% 15/4/2026	101,686	0.13
EUR 200,000	Banco Bilbao Vizcaya Argentaria 0.75% 4/6/2025	189,092	0.25	USD 300,000	American Tower 3.65% 15/3/2027	259,317	0.34
EUR 100,000	CaixaBank 0.75% 26/5/2028	87,029	0.11	USD 125,000	American Tower 4.05% 15/3/2032	102,791	0.13
EUR 400,000	CaixaBank 5.375% 14/11/2030	412,182	0.54	USD 90,000	Amgen 2.45% 21/2/2030	70,588	0.09
EUR 620,000	Spain Government Bond 1% 30/7/2042	380,692	0.50	USD 20,000	Amgen 4.563% 15/6/2048	15,693	0.02
		1,555,527	2.04	USD 100,000	Amgen 5.25% 2/3/2033	91,728	0.12
Sweden				USD 250,000	Anheuser-Busch InBev Worldwide 4.75% 23/1/2029	228,115	0.30
EUR 300,000	Skandinaviska Enskilda Banken 0.75% 9/8/2027	264,343	0.35	USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	180,725	0.24
EUR 150,000	Skandinaviska Enskilda Banken 4% 9/11/2026	149,640	0.19	USD 15,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	11,923	0.02
EUR 550,000	Swedbank 0.3% 20/5/2027	493,075	0.65	USD 70,000	Autodesk 2.4% 15/12/2031	52,390	0.07
SEK 4,000,000	Sweden Government International Bond 0.125% 9/9/2030	282,558	0.37	USD 50,000	AvalonBay Communities 2.05% 15/1/2032	36,962	0.05
		1,189,616	1.56	USD 54,000	Ball 2.875% 15/8/2030	40,626	0.05
Switzerland				USD 29,000	Ball 4.875% 15/3/2026	25,976	0.03
EUR 1,130,000	Credit Suisse 0.45% 19/5/2025	1,060,137	1.39	USD 32,000	Ball 5.25% 1/7/2025	29,162	0.04
CHF 225,000	Swiss Confederation Government Bond 1.5% 26/10/2038	252,852	0.33	USD 540,000	Bank of America 2.456% 22/10/2025	478,429	0.63
		1,312,989	1.72	EUR 150,000	Bank of America 4.134% 12/6/2028	149,858	0.20
United Arab Emirates				USD 240,000	Bank of America 6.204% 10/11/2028	226,099	0.30
USD 500,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	448,133	0.59	USD 8,000	Beazer Homes USA 5.875% 15/10/2027	6,945	0.01
United Kingdom				USD 5,000	Beazer Homes USA 6.75% 15/3/2025	4,579	0.01
GBP 100,000	Anglian Water Services Financing 6% 20/6/2039	116,415	0.15	USD 8,000	Berry Global 4.5% 15/2/2026	7,033	0.01
EUR 300,000	DS Smith 4.375% 27/7/2027	300,597	0.39	USD 14,000	Berry Global 5.625% 15/7/2027	12,665	0.02
EUR 300,000	DS Smith 4.5% 27/7/2030	298,158	0.39	USD 35,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	32,128	0.04
EUR 250,000	National Grid 3.875% 16/1/2029	248,239	0.33	USD 575,000	Citigroup 2.014% 25/1/2026	501,350	0.66
GBP 200,000	NatWest 2.057% 9/11/2028	196,422	0.26	USD 175,000	City of San Francisco Public Utilities Commission Water Revenue 6% 1/11/2040	169,205	0.22
USD 95,000	Royalty Pharma 1.2% 2/9/2025	79,725	0.10	USD 180,000	Commonwealth of Massachusetts 3.769% 15/7/2029	158,070	0.21
EUR 200,000	SSE 4% 21/1/2028	185,012	0.24	USD 32,000	Covanta 4.875% 1/12/2029	25,394	0.03
EUR 280,000	Thames Water Utilities Finance 4% 18/4/2027	268,100	0.35	USD 16,000	Covanta 5% 1/9/2030	12,532	0.02
EUR 425,000	Thames Water Utilities Finance 4.375% 18/1/2031	400,562	0.53				
GBP 1,700,000	United Kingdom Gilt 0.875% 31/7/2033	1,431,184	1.88				
GBP 1,030,000	United Kingdom Gilt 1.5% 31/7/2053	604,614	0.79				
		4,129,028	5.41				

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Impact Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 49,000	Dana 4.25% 1/9/2030	37,129	0.05	USD 300,000	Kraft Heinz Foods 3.75% 1/4/2030	253,445	0.33
USD 53,000	Darling Ingredients 5.25% 15/4/2027	47,566	0.06	USD 150,000	Los Angeles Unified School District 5.75% 1/7/2034	144,432	0.19
USD 21,000	Darling Ingredients 6% 15/6/2030	18,963	0.03	USD 320,000	Metropolitan Life Global Funding I 4.4% 30/6/2027	285,160	0.37
USD 130,000	Dominion Energy 2.25% 15/8/2031	95,540	0.12	USD 70,000	MidAmerican Energy 3.15% 15/4/2050	43,751	0.06
USD 100,000	DTE Electric 1.9% 1/4/2028	80,863	0.11	USD 380,000	MidAmerican Energy 3.65% 15/4/2029	326,090	0.43
USD 60,000	DTE Electric 3.95% 1/3/2049	44,058	0.06	USD 55,000	MidAmerican Energy 4.25% 15/7/2049	41,763	0.05
USD 190,000	Duke Energy Carolinas 3.95% 15/11/2028	166,672	0.22	USD 225,000	Morgan Stanley 0.864% 21/10/2025	195,175	0.26
USD 250,000	Duke Energy Florida 2.4% 15/12/2031	188,258	0.25	USD 175,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	167,052	0.22
USD 210,000	Duke Energy Florida 2.5% 1/12/2029	166,922	0.22	USD 210,000	NextEra Energy Capital 1.9% 15/6/2028	166,188	0.22
USD 45,000	Duke Energy Florida 3% 15/12/2051	27,208	0.03	USD 90,000	Northern States Power 2.25% 1/4/2031	68,729	0.09
USD 150,000	Duke Energy Progress 3.45% 15/3/2029	127,036	0.17	USD 95,000	Northern States Power 2.9% 1/3/2050	57,761	0.08
USD 170,000	East Bay Municipal Utility District Water System Revenue 5.874% 1/6/2040	168,637	0.22	USD 60,000	Northern States Power 4.5% 1/6/2052	47,814	0.06
USD 105,000	Ecolab 1.3% 30/1/2031	75,413	0.10	USD 85,000	NSTAR Electric 3.95% 1/4/2030	73,087	0.10
USD 18,000	Equinix 2.15% 15/7/2030	13,403	0.02	USD 130,000	Oncor Electric Delivery 4.15% 1/6/2032	112,320	0.15
USD 390,000	Equinix 2.5% 15/5/2031	290,911	0.38	USD 16,000	Owens-Brockway Glass Container 7.25% 15/5/2031	14,828	0.02
USD 60,000	ERP Operating 1.85% 1/8/2031	43,307	0.06	USD 250,000	Pacific Gas and Electric 6.7% 1/4/2053	224,952	0.29
USD 867,072	Fannie Mae Pool 3.5% 1/7/2051	717,771	0.94	USD 90,000	PacifiCorp 2.9% 15/6/2052	49,035	0.06
USD 152,000	Ford Motor 6.1% 19/8/2032	133,717	0.18	USD 20,000	PacifiCorp 5.35% 1/12/2053	15,942	0.02
USD 170,000	General Motors 5.6% 15/10/2032	150,767	0.20	USD 35,000	PacifiCorp 5.5% 15/5/2054	28,654	0.04
USD 110,000	Georgia Power 3.25% 1/4/2026	96,178	0.13	USD 175,000	Pfizer 1.75% 18/8/2031	129,916	0.17
USD 1,346,556	Ginnie Mae II Pool 4% 20/5/2048	1,158,594	1.52	USD 57,000	Post 4.625% 15/4/2030	46,590	0.06
USD 310,000	Goldman Sachs 4.387% 15/6/2027	277,208	0.36	USD 34,000	Post 5.625% 15/1/2028	30,242	0.04
USD 213,516	GoodLeap Sustainable Home Solutions Trust 2022-4 5.3% 20/11/2054	184,730	0.24	USD 16,000	Post 5.75% 1/3/2027	14,431	0.02
USD 195,000	Healthpeak 2.125% 1/12/2028	153,461	0.20	USD 200,000	Prologis 1.25% 15/10/2030	141,914	0.19
USD 37,000	Hilton Domestic Operating 4% 1/5/2031	29,576	0.04	USD 60,000	Prologis 4.625% 15/1/2033	53,082	0.07
USD 33,000	Hilton Domestic Operating 4.875% 15/1/2030	28,393	0.04	USD 90,000	Prudential Financial 1.5% 10/3/2026	75,967	0.10
USD 17,000	Hilton Domestic Operating 5.75% 1/5/2028	15,387	0.02	USD 105,000	Public Service Electric and Gas 3.1% 15/3/2032	84,011	0.11
USD 20,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	17,804	0.02	USD 145,000	Public Service Electric and Gas 4.65% 15/3/2033	129,603	0.17
USD 100,000	Hudson Yards 2016-10HY Mortgage Trust 2.835% 10/8/2038	83,707	0.11	USD 375,000	Regency Centers 3.75% 15/6/2024	338,637	0.44
USD 125,000	Hyundai Capital America 5.8% 26/6/2025	115,288	0.15	USD 165,000	Republic Services 4.875% 1/4/2029	149,871	0.20
USD 40,000	Interstate Power and Light 3.5% 30/9/2049	26,061	0.03	USD 210,000	Southern California Edison 2.5% 1/6/2031	159,375	0.21
USD 80,000	Interstate Power and Light 4.1% 26/9/2028	70,201	0.09	USD 170,000	Southern California Edison 3.65% 1/6/2051	112,093	0.15
USD 12,000	KB Home 4% 15/6/2031	9,276	0.01	USD 260,000	Thermo Fisher Scientific 2% 15/10/2031	193,219	0.25
USD 9,000	KB Home 4.8% 15/11/2029	7,518	0.01	USD 100,000	Toyota Motor Credit 2.15% 13/2/2030	78,424	0.10
USD 9,000	KB Home 6.875% 15/6/2027	8,386	0.01				
USD 11,000	KB Home 7.25% 15/7/2030	10,225	0.01				
USD 80,000	Kimco Realty 2.7% 1/10/2030	60,902	0.08				

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Impact Bond Fund⁽²⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets	
USD 330,000	Verizon Communications 1.5% 18/9/2030	237,662	0.31	USD 45,000	Yum! Brands 4.625% 31/1/2032	37,114	0.05	
				USD 31,000	Yum! Brands 4.75% 15/1/2030	26,349	0.03	
USD 60,000	Verizon Communications 3.875% 1/3/2052	41,513	0.06			13,705,229	17.97	
USD 265,000	Wells Fargo 4.54% 15/8/2026	238,409	0.31	Total Bonds		73,845,890	96.78	
USD 70,000	Welltower 2.7% 15/2/2027	59,166	0.08	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			73,845,890	96.78
USD 60,000	Wisconsin Power and Light 4.95% 1/4/2033	53,661	0.07	Total Portfolio			73,845,890	96.78
USD 40,000	Wisconsin Public Service 2.85% 1/12/2051	23,374	0.03	Other Net Assets			2,453,414	3.22
USD 50,000	WRKCo 3.375% 15/9/2027	42,513	0.06	Total Net Assets (EUR)			76,299,304	100.00
USD 30,000	WRKCo 4.2% 1/6/2032	25,196	0.03					
USD 44,000	Yum! Brands 3.625% 15/3/2031	34,412	0.04					

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	128,046	MXN	2,370,000	Goldman Sachs	5/9/2023	(2,452)
EUR	251,550	CHF	240,000	State Street	5/9/2023	1,074
EUR	1,578,974	CAD	2,300,000	HSBC Bank	5/9/2023	12,029
EUR	131,544	DKK	980,000	Goldman Sachs	5/9/2023	32
EUR	218,346	SGD	320,000	HSBC Bank	5/9/2023	145
EUR	1,022,120	AUD	1,690,000	State Street	5/9/2023	13,140
EUR	256,699	NZD	460,000	Goldman Sachs	5/9/2023	4,546
EUR	591,580	JPY	90,950,000	Morgan Stanley	5/9/2023	17,952
EUR	23,520,605	USD	25,921,000	HSBC Bank	5/9/2023	(369,767)
EUR	3,702,117	GBP	3,173,000	State Street	5/9/2023	(5,053)
EUR	300,434	SEK	3,480,000	HSBC Bank	5/9/2023	6,414
EUR	81,495	USD	90,000	Morgan Stanley	5/9/2023	(1,454)
EUR	654,168	USD	720,000	RBS	5/9/2023	(9,428)
EUR	1,004,168	AUD	1,690,000	State Street	3/10/2023	(4,483)
EUR	1,556,537	CAD	2,300,000	Goldman Sachs	3/10/2023	(8,960)
EUR	217,147	SGD	320,000	State Street	3/10/2023	(1,035)
EUR	251,383	NZD	460,000	Goldman Sachs	3/10/2023	(445)
EUR	293,992	SEK	3,480,000	HSBC Bank	3/10/2023	(37)
EUR	251,083	CHF	240,000	State Street	3/10/2023	184
EUR	129,027	MXN	2,370,000	Goldman Sachs	3/10/2023	(662)
EUR	24,229,558	USD	26,421,000	RBS	3/10/2023	(88,667)
EUR	131,537	DKK	980,000	RBS	3/10/2023	(12)
EUR	572,781	JPY	90,950,000	State Street	3/10/2023	(2,640)
EUR	3,684,833	GBP	3,173,000	State Street	3/10/2023	(17,789)
USD	189,232	CLP	153,830,000	BNP Paribas	20/9/2023	8,788
USD	95,965	MYR	440,000	Morgan Stanley	20/9/2023	947
USD	293,995	PEN	1,070,000	Goldman Sachs	20/9/2023	3,767
USD	100,947	CLP	85,000,000	Goldman Sachs	20/9/2023	1,527
USD	230,000	EUR	208,921	RBS	5/9/2023	3,061
USD	80,000	EUR	73,188	HSBC Bank	5/9/2023	545
Net unrealised depreciation						(438,733)
USD Hedged Share Class						
EUR	63	USD	68	BNY Mellon	15/9/2023	-
USD	5,130	EUR	4,676	BNY Mellon	15/9/2023	50
Net unrealised appreciation						50
Total net unrealised depreciation (EUR underlying exposure - EUR 66,789,891)						(438,683)

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Impact Bond Fund⁽²⁾ continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(1)	EUR	Euro Bund	September 2023	133,000	(2,010)
(1)	EUR	Euro BUXL	September 2023	133,460	2,700
(2)	EUR	Euro BOBL	December 2023	234,740	(820)
(1)	EUR	Euro BUXL	December 2023	133,420	(980)
(5)	EUR	Euro-OAT	December 2023	636,350	(4,900)
(16)	USD	US Treasury 10 Year Note (CBT)	December 2023	1,635,336	(9,243)
(6)	USD	US Ultra 10 Year Note	December 2023	641,421	(11,449)
(1)	USD	US Ultra Bond (CBT)	December 2023	119,332	(2,174)
(1)	GBP	Long Gilt	December 2023	111,384	(1,274)
(7)	USD	US Treasury 5 Year Note (CBT)	December 2023	689,097	(5,041)
Total				4,467,540	(35,191)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 1,890,000	Fund receives default protection on CDX.NA.IG.40; and pays Fixed 1%	Bank of America	20/6/2028	(9,796)	(27,511)
CDS	EUR 855,000	Fund receives default protection on ITRAXX.EUR.39.V1; and pays Fixed 1%	Bank of America	20/6/2028	(4,976)	(11,216)
CDS	USD 996,000	Fund receives default protection on CDX.NA.HY.40.V1; and pays Fixed 5%	BNP Paribas	20/6/2028	(9,759)	(27,162)
IRS	EUR 147,122	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.3835%	BNP Paribas	1/2/2053	10,156	10,156
Total (EUR underlying exposure - EUR 3,731,200)					(14,375)	(55,733)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

India Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				264,130	Mankind Pharma	5,752,162	1.23
				1,676,586	Marico	11,544,644	2.46
				140,544	Maruti Suzuki India	16,983,182	3.61
				9,649,552	Motherson Sumi Wiring India	7,238,365	1.54
				20,698	Navin Fluorine International	1,151,292	0.24
				395,853	Olectra Greentech	5,972,013	1.27
				465,048	One 97 Communications	4,796,744	1.02
				966,182	PB Fintech	9,040,787	1.92
				2,558,877	Power Grid of India	7,558,904	1.61
				1,315,497	Reliance Industries	38,247,909	8.14
				1,139,950	SBI Cards & Payment Services	11,243,728	2.39
				561,417	Tata Consultancy Services	22,764,220	4.85
				4,241,663	Tata Steel	6,296,944	1.34
				150,070	Tech Mahindra	2,178,823	0.46
				153,802	UltraTech Cement	15,415,172	3.28
				404,807	United Spirits	4,926,703	1.05
				310,662	Vedant Fashions	4,729,938	1.01
						453,347,202	96.51
				United States			
				150,089	Cognizant Technology Solutions	10,759,880	2.29
				Total Common Stocks (Shares)		464,107,082	98.80
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		464,107,082	98.80
				Total Portfolio		464,107,082	98.80
				Other Net Assets		5,646,511	1.20
				Total Net Assets (USD)		469,753,593	100.00

Sector Breakdown as at 31 August 2023

	% of Net Assets
Financials	29.48
Consumer Non-cyclical	18.39
Technology	18.03
Consumer Cyclical	11.48
Energy	8.14
Industrial	7.93
Basic Materials	3.74
Utilities	1.61
Other Net Assets	1.20
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Japan Flexible Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (JPY)	% of Net Assets	Holding	Description	Market Value (JPY)	% of Net Assets		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				6,144,600	Nippon Telegraph & Telephone	1,034,136,180	2.95		
				86,500	Nissan Chemical*	540,452,000	1.54		
				345,800	ORIX*	940,576,000	2.69		
COMMON STOCKS (SHARES)				568,500	Panasonic*	954,795,750	2.73		
Japan				63,700	Pilot	298,944,100	0.85		
57,300	Amvis*	166,800,300	0.48	222,700	Recruit	1,162,494,000	3.32		
315,500	Bic Camera*	341,371,000	0.97	127,300	Rinnai	359,176,950	1.03		
127,500	Bridgestone	721,777,500	2.06	218,000	Ryohin Keikaku*	409,513,000	1.17		
185,300	Daifuku*	499,105,550	1.42	24,300	San-A	119,434,500	0.34		
340,100	Dai-ichi Life	922,181,150	2.63	85,500	Sega Sammy*	248,676,750	0.71		
23,800	Daikin Industries	600,355,000	1.71	20,100	Shimano*	430,140,000	1.23		
570,700	Daiwa	473,110,300	1.35	64,700	Shinko Electric Industries	386,647,200	1.10		
55,100	Denso	548,740,900	1.57	121,700	Shionogi	780,948,900	2.23		
59,500	Descente*	220,447,500	0.63	12,000	SMC	847,200,000	2.42		
86,700	Eisai*	802,668,600	2.29	114,600	Sony	1,391,817,000	3.97		
768,800	ENEOS*	419,995,440	1.20	26,300	Sumitomo Bakelite	181,285,900	0.52		
97,600	FUJIFILM	840,726,400	2.40	116,100	Sumitomo Metal Mining*	524,772,000	1.50		
257,500	Fukuoka Financial*	887,602,500	2.53	222,800	Sumitomo Mitsui Financial*	1,488,526,800	4.25		
136,100	Hitachi	1,319,353,400	3.77	316,400	Tokio Marine*	1,021,022,800	2.92		
187,300	Honda Motor*	880,871,900	2.51	40,800	Tokyo Electron*	880,260,000	2.51		
40,900	JMDC*	178,324,000	0.51	280,100	Tokyu*	515,524,050	1.47		
93,500	Kao	527,246,500	1.50	1,055,300	Toyota Motor*	2,654,079,500	7.58		
74,300	Kyudenko	333,012,600	0.95	86,900	Toyota Tsusho*	755,595,500	2.16		
17,100	Lasertec	387,742,500	1.11	75,700	Yaskawa Electric*	433,079,700	1.24		
107,100	Makita	428,185,800	1.22	Total Common Stocks (Shares)			34,445,533,820	98.33	
14,500	Maruwa*	393,385,000	1.12	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				34,445,533,820	98.33
182,700	Mitsubishi*	1,314,709,200	3.75	Total Portfolio				34,445,533,820	98.33
437,200	Mitsubishi Electric	830,242,800	2.37	Other Net Assets				584,608,345	1.67
67,300	Morinaga	356,218,900	1.02	Total Net Assets (JPY)				35,030,142,165	100.00
74,100	Nafco	141,605,100	0.40						
107,500	NEC	826,245,000	2.36						
186,800	Nihon Kohden*	724,410,400	2.07						

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
EUR Hedged Share Class						
EUR	48,762,629	JPY	7,626,266,707	BNY Mellon	15/9/2023	96,650,575
JPY	362,418,435	EUR	2,292,732	BNY Mellon	15/9/2023	(694,586)
Net unrealised appreciation						95,955,989
USD Hedged Share Class						
JPY	272,587,223	USD	1,884,215	BNY Mellon	15/9/2023	(2,319,565)
USD	18,988,637	JPY	2,708,685,145	BNY Mellon	15/9/2023	61,822,361
Net unrealised appreciation						59,502,796
Total net unrealised appreciation (JPY underlying exposure - JPY 11,173,562,593)						155,458,785

Japan Flexible Equity Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Cyclical	30.73
Industrial	18.72
Consumer Non-cyclical	16.50
Financials	16.37
Technology	8.30
Basic Materials	3.56
Communications	2.95
Energy	1.20
Other Net Assets	1.67
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Japan Small & MidCap Opportunities Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (JPY)	% of Net Assets	Holding	Description	Market Value (JPY)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				60,700	Nichirei	209,172,200	0.98
				76,200	Nippon Gas*	173,316,900	0.81
				681	NIPPON REIT Investment	236,988,000	1.11
				41,900	Nippon Soda	225,841,000	1.05
				166,600	Nisshinbo	180,427,800	0.84
				247,700	Nomura	211,783,500	0.99
				71,000	Nomura Real Estate*	260,428,000	1.21
				31,600	NS Solutions	124,820,000	0.58
				120,000	Okamura	260,880,000	1.22
				30,500	Otsuka	198,097,500	0.92
				50,600	PALTAC	243,031,800	1.13
				61,100	Rohto Pharmaceutical*	231,996,700	1.08
				19,700	Rorze*	228,717,000	1.07
				140,000	Round One	83,160,000	0.39
				40,700	Ryobi	115,506,600	0.54
				133,800	Ryohin Keikaku*	251,343,300	1.17
				14,900	Sakata Seed	62,729,000	0.29
				54,800	San-A	269,342,000	1.26
				53,700	Sega Sammy	156,186,450	0.73
				96,700	Seiren	232,563,500	1.08
				61,600	Shibaura Machine	259,952,000	1.21
				136,800	Ship Healthcare	338,785,200	1.58
				72,300	Sojitz*	226,443,600	1.06
				20,500	Sumitomo Metal Mining	92,660,000	0.43
				82,700	SWCC	162,505,500	0.76
				271,700	Take And Give Needs	298,598,300	1.39
				53,000	Tamron	238,765,000	1.11
				69,300	TBS	178,551,450	0.83
				91,100	Tokuyama*	211,898,600	0.99
				201,000	Tokyo Tatemono	384,915,000	1.79
				7,400	Toyo Gosei*	54,982,000	0.26
				35,000	Toyo Suisan Kaisha*	210,420,000	0.98
				31,000	Toyo Tanso*	184,760,000	0.86
				98,500	Toyoda Gosei*	310,176,500	1.45
				70,300	Tsumura	193,219,550	0.90
				58,600	UACJ	183,711,000	0.86
				1,964	United Urban Investment	307,366,000	1.43
				83,900	Valqua	364,126,000	1.70
				26,900	Visional*	206,054,000	0.96
				55,200	West*	156,271,200	0.73
				119,600	Yokogawa Bridge	330,215,600	1.54
				26,100	Zenkoku Hoshu*	131,726,700	0.61
				90,800	ZERIA Pharmaceutical	219,372,800	1.02
				Total Common Stocks (Shares)		20,904,661,470	97.44
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		20,904,661,470	97.44
				Total Portfolio		20,904,661,470	97.43
				Other Net Assets		550,426,668	2.57
				Total Net Assets (JPY)		21,455,088,138	100.00
163,200	77 Bank	514,080,000	2.40				
19,400	Adventure*	130,950,000	0.61				
112,000	AIMECHATEC	305,760,000	1.43				
51,000	Anycolor*	172,635,000	0.81				
170,100	Autobacs Seven	275,732,100	1.29				
65,900	BIPROGY*	248,508,900	1.16				
719,200	CMK	445,184,800	2.07				
280,400	Daiwa*	232,451,600	1.08				
56,500	Descente*	209,332,500	0.98				
23,100	Ebara	167,682,900	0.78				
152,400	EDION	223,266,000	1.04				
121,300	Fanci*	309,618,250	1.44				
52,600	Food & Life*	145,623,100	0.68				
22,300	Fujimi*	75,151,000	0.35				
204,000	Fukuoka Financial*	703,188,000	3.28				
41,900	Harmonic Drive Systems*	160,686,500	0.75				
9,200	Hikari Tsushin*	223,192,000	1.04				
175,400	Hokuhoku Financial	231,528,000	1.08				
55,900	Idec	170,215,500	0.79				
64,400	Inpex	131,054,000	0.61				
109,600	Isetan Mitsukoshi	183,141,600	0.85				
51,200	Japan Material*	136,448,000	0.63				
3,157	Japan Metropolitan Fund Invest*	308,754,600	1.44				
46,100	JMDC*	200,996,000	0.94				
16,300	Kaga Electronics*	107,906,000	0.50				
68,600	Kaneka*	280,779,800	1.31				
15,800	Kaonavi	38,409,800	0.18				
52,400	Keisei Electric Railway*	292,287,200	1.36				
65,300	KH Neochem	148,296,300	0.69				
133,500	Kinden	267,267,000	1.25				
46,500	Koa	85,606,500	0.40				
99,900	Kobe Steel*	182,817,000	0.85				
56,700	Kohoku Kogyo	351,540,000	1.64				
197,700	Konoike Transport	403,901,100	1.88				
17,300	Kureha*	148,088,000	0.69				
104,200	Kyudenko	467,024,400	2.18				
128,100	Kyushu Railway*	406,461,300	1.89				
13,100	Maruwa*	355,403,000	1.66				
39,900	MatsukiyoCocokara*	342,142,500	1.59				
63,700	Mazda Motor*	97,620,250	0.45				
359,800	Mitsubishi HC Capital*	340,694,620	1.59				
104,300	Mitsubishi Logistics*	403,745,300	1.88				
32,100	Mitsui High-Tec*	317,790,000	1.48				
36,000	Money Forward*	197,460,000	0.92				
54,600	Morinaga	288,997,800	1.35				
157,600	Musashi Seimitsu Industry	273,436,000	1.27				

*All or a portion of this security represents a security on loan.

Japan Small & MidCap Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) JPY
EUR Hedged Share Class						
EUR	2,057,923	JPY	322,073,202	BNY Mellon	15/9/2023	3,855,799
JPY	8,710,167	EUR	55,119	BNY Mellon	15/9/2023	(19,415)
Net unrealised appreciation						3,836,384
USD Hedged Share Class						
JPY	93,598,273	USD	645,715	BNY Mellon	15/9/2023	(611,091)
USD	11,344,048	JPY	1,619,875,729	BNY Mellon	15/9/2023	35,256,943
Net unrealised appreciation						34,645,852
Total net unrealised appreciation (JPY underlying exposure - JPY 2,098,603,887)						38,482,236

Sector Breakdown as at 31 August 2023

	% of Net Assets
Industrial	30.87
Financials	17.94
Consumer Cyclical	17.30
Consumer Non-cyclical	14.21
Basic Materials	6.27
Technology	6.21
Communications	3.29
Utilities	0.73
Energy	0.61
Other Net Assets	2.57
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Latin American Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market								
COMMON / PREFERRED STOCKS (SHARES)								
Brazil								
1,566,000	Alpargatas	2,857,483	0.30	1,004,513	Banco Santander Chile*	19,095,792	2.04	
3,014,892	Ambev*	8,547,219	0.91	407,171	Sociedad Quimica y Minera de Chile*	25,334,180	2.70	
12,404,498	Ambev	35,399,462	3.78			44,429,972	4.74	
1,469,884	Arezzo Industria e Comercio	21,907,294	2.34	Colombia				
14,754,543	B3 - Brasil Bolsa Balcao	38,991,406	4.16	745,721	Bancolombia*	20,358,183	2.18	
11,798,873	Banco Bradesco*	35,632,596	3.81	110,790	Bancolombia	782,438	0.08	
6,114,641	Banco Bradesco	18,554,288	1.98			21,140,621	2.26	
4,140,751	Banco BTG Pactual	27,079,261	2.89	Luxembourg				
2,976,397	CCR	7,672,320	0.82	102,979	Globant*	21,298,117	2.27	
3,719,027	Cyrela Brazil Realty Empreendimentos e Participacoes	17,225,710	1.84	397,322	Tenaris*	12,905,019	1.38	
6,223,394	GRUPO DE MODA SOMA	9,764,251	1.04			34,203,136	3.65	
27,160,336	Hapvida Participacoes e Investimentos	24,256,044	2.59	Mexico				
4,767,193	Itau Unibanco*	26,243,397	2.80	1,093,913	America Movil	21,375,060	2.28	
1,746,540	Localiza Rent a Car	22,258,770	2.37	16,540,217	Fibra Uno Administracion	25,390,237	2.71	
1,617,165	Petroleo Brasileiro	23,076,944	2.47	425,537	Fomento Economico Mexicano	50,055,917	5.35	
3,553,668	Petroleo Brasileiro*	46,659,661	4.98	42,354	Grupo Aeroportuario del Pacifico	8,196,346	0.88	
2,432,833	Petroleo Brasileiro	15,974,186	1.71	1,494,096	Grupo Aeroportuario del Pacifico	28,881,134	3.08	
1,451,667	Rede D'Or Sao Luiz	8,491,670	0.91	6,197,192	Grupo Financiero Banorte	54,823,253	5.85	
5,299,404	Rumo	24,158,442	2.58	3,727,962	Grupo Mexico	18,326,284	1.96	
10,933,321	Sendas Distribuidora	26,407,739	2.82	10,924,328	Wal-Mart de Mexico	44,603,362	4.76	
1,168,511	Vale	15,688,983	1.68			251,651,593	26.87	
5,735,230	Vale*	76,938,111	8.21	Total Common / Preferred Stocks (Shares)			922,838,190	98.53
		533,785,237	56.99	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			922,838,190	98.53
Canada				Total Portfolio				
2,037,496	MAG Silver	23,493,038	2.51	Other Net Assets			13,786,135	1.47
Cayman Islands				Total Net Assets (USD)				
1,553,252	Pagseguro Digital*	14,134,593	1.51				936,624,325	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	5,713,441	USD	3,719,350	BNY Mellon	15/9/2023	(16,954)
USD	361,198	AUD	557,746	BNY Mellon	15/9/2023	(229)
Net unrealised depreciation						(17,183)
CHF Hedged Share Class						
CHF	439,612	USD	503,287	BNY Mellon	15/9/2023	(4,944)
USD	54,496	CHF	47,800	BNY Mellon	15/9/2023	312
Net unrealised depreciation						(4,632)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Latin American Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	1,272,114	USD	1,395,343	BNY Mellon	15/9/2023	(14,428)
USD	269,840	EUR	247,249	BNY Mellon	15/9/2023	1,446
Net unrealised depreciation						(12,982)
GBP Hedged Share Class						
GBP	2,388,647	USD	3,039,014	BNY Mellon	15/9/2023	(10,892)
USD	869,176	GBP	684,564	BNY Mellon	15/9/2023	1,343
Net unrealised depreciation						(9,549)
HKD Hedged Share Class						
HKD	1,850,876	USD	237,103	BNY Mellon	15/9/2023	(985)
USD	20,803	HKD	162,682	BNY Mellon	15/9/2023	50
Net unrealised depreciation						(935)
PLN Hedged Share Class						
PLN	29,998,318	USD	7,377,918	BNY Mellon	15/9/2023	(99,641)
USD	967,544	PLN	3,965,126	BNY Mellon	15/9/2023	5,509
Net unrealised depreciation						(94,132)
SGD Hedged Share Class						
SGD	6,475,339	USD	4,804,686	BNY Mellon	15/9/2023	(11,820)
USD	714,231	SGD	964,760	BNY Mellon	15/9/2023	143
Net unrealised depreciation						(11,677)
Total net unrealised depreciation (USD underlying exposure - USD 24,164,389)						(151,090)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Financials	31.85
Basic Materials	17.06
Consumer Non-cyclical	16.73
Consumer Cyclical	11.26
Energy	9.16
Industrial	7.92
Communications	2.28
Technology	2.27
Other Net Assets	1.47
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Multi-Theme Equity Fund

Portfolio of Investments 31 August 2023

Holding Description		Market Value (USD)	% of Net Assets	Holding Description		Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				374,281	iShares MSCI EM Consumer Growth UCITS ETF [~]	11,434,285	6.96
						100,191,433	61.00
FUNDS				Luxembourg			
Ireland				1,868,298	BlackRock Global Funds - Circular Economy Fund [™]	24,740,745	15.06
1,466,365	iShares Ageing Population UCITS ETF [~]	9,740,330	5.93	560,754	BlackRock Global Funds - FinTech Fund [™]	6,619,644	4.03
254,835	iShares Agribusiness UCITS ETF [~]	12,181,113	7.42	96,908	BlackRock Global Funds - Next Generation Technology Fund [™]	1,663,622	1.01
1,152,486	iShares Automation & Robotics UCITS ETF [~]	13,363,075	8.14	754,262	BlackRock Global Funds - Nutrition Fund [™]	8,168,654	4.98
2,388,739	iShares Digital Security UCITS ETF [~]	16,983,934	10.34	985,944	BlackRock Global Funds - Sustainable Energy Fund [™]	22,501,911	13.70
867,569	iShares Electric Vehicles & Driving Technology UCITS ETF [~]	6,602,200	4.02	Total Funds		63,694,576	38.78
347,480	iShares Global Clean Energy UCITS ETF [~]	3,232,259	1.97	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		163,886,009	99.78
296,612	iShares Global Infrastructure UCITS ETF [~]	8,677,384	5.28	Total Portfolio		163,886,009	99.78
219,134	iShares Global Water UCITS ETF [~]	13,108,596	7.98	Other Net Assets		360,110	0.22
661,448	iShares Healthcare Innovation UCITS ETF [~]	4,868,257	2.96	Total Net Assets (USD)		164,246,119	100.00

[~]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[™]Investment in connected party fund, see further information in Note 10.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	779,475	USD	856,957	Morgan Stanley	6/9/2023	(11,188)
USD	10,872,626	EUR	9,844,782	BNP Paribas	6/9/2023	190,543
Net unrealised appreciation						179,355
EUR Hedged Share Class						
EUR	230,650	USD	253,014	BNY Mellon	15/9/2023	(2,637)
USD	15,743	EUR	14,432	BNY Mellon	15/9/2023	78
Net unrealised depreciation						(2,559)
GBP Hedged Share Class						
GBP	22,489,888	USD	28,610,446	BNY Mellon	15/9/2023	(99,707)
USD	1,781,016	GBP	1,401,895	BNY Mellon	15/9/2023	3,812
Net unrealised depreciation						(95,895)
Total net unrealised appreciation (USD underlying exposure - USD 42,077,642)						80,901

Natural Resources Fund⁽⁷⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Australia				United Kingdom			
459,349	BHP	13,344,852	3.54	131,809	Anglo American	3,543,930	0.94
Bermuda				2,806,322	BP	17,447,435	4.63
73,585	Bunge	8,439,464	2.24	950,893	Shell	29,164,641	7.74
Brazil							
1,049,335	Vale*	14,076,829	3.74	50,156,006 13.31			
Canada				United States			
95,979	Barrick Gold	1,571,176	0.42	57,907	AGCO	7,589,291	2.02
115,634	Cameco	4,302,741	1.14	33,729	Albemarle	6,707,012	1.78
127,778	Canadian Natural Resources	8,287,082	2.20	93,388	Alcoa	2,815,648	0.75
228,708	Cenovus Energy	4,571,260	1.21	108,457	Archer-Daniels-Midland	8,712,351	2.31
45,677	Filo	714,432	0.19	146,656	CF Industries	11,276,380	2.99
327,828	First Quantum Minerals*	8,663,034	2.30	53,883	Cheniere Energy	8,868,064	2.35
26,909	Franco-Nevada*	3,888,082	1.03	23,787	Chevron	3,824,950	1.02
140,865	Nutrien*	9,054,802	2.40	116,304	ConocoPhillips	13,820,404	3.67
161,951	Stelco*	4,673,490	1.24	62,063	Darling Ingredients*	3,909,969	1.04
259,277	Teck Resources	10,845,557	2.88	24,203	Deere	10,020,284	2.66
314,675	Wheaton Precious Metals	13,767,031	3.66	39,609	EOG Resources	5,068,764	1.35
70,338,687 18.67				220,227	Exxon Mobil	24,409,961	6.48
Chile				70,211	FMC	6,156,100	1.63
35,491	Sociedad Quimica y Minera de Chile*	2,208,250	0.59	187,365	Freeport-McMoRan	7,550,809	2.01
Curacao				24,506	Hess	3,774,169	1.00
118,690	Schlumberger	6,983,719	1.85	89,530	Newmont	3,571,352	0.95
Finland				46,754	Packaging of America*	6,970,554	1.85
149,250	UPM-Kymmene*	5,146,074	1.37	135,046,062 35.86			
France				372,594,462 98.92			
315,250	TotalEnergies	19,899,246	5.28	Other Transferable Securities			
Ireland				COMMON STOCKS (SHARES)			
39,789	Kerry	3,725,475	0.99	Canada			
146,219	Smurfit Kappa	6,191,704	1.64	74,542	Filo Mining 4 Month Hold**	1,151,583	0.31
9,917,179 2.63				Russian Federation			
Italy				2,253,732	Gazprom**	235	0.00
389,260	Eni	6,086,559	1.62	37,266	Polyus**	4	0.00
6,086,559 1.62				239 0.00			
Jersey				Total Common Stocks (Shares)			
3,172,115	Glencore	16,934,996	4.50	1,151,822 0.31			
Luxembourg				Total Other Transferable Securities			
235,401	ArcelorMittal	6,292,269	1.67	1,151,822 0.31			
Norway				Total Portfolio			
1,384,295	Norsk Hydro	7,724,270	2.05	373,746,284 99.22			
7,724,270 2.05				Other Net Assets			
				2,924,784 0.78			
				Total Net Assets (USD)			
				376,671,068 100.00			

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

⁽⁷⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Natural Resources Fund⁽⁷⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	31,075,490	USD	34,092,151	BNY Mellon	15/9/2023	(358,795)
USD	3,473,384	EUR	3,187,617	BNY Mellon	15/9/2023	13,145
Net unrealised depreciation						(345,650)
GBP Hedged Share Class						
GBP	253,494	USD	322,550	BNY Mellon	15/9/2023	(1,191)
USD	21,821	GBP	17,160	BNY Mellon	15/9/2023	66
Net unrealised depreciation						(1,125)
Total net unrealised depreciation (USD underlying exposure - USD 37,516,893)						(346,775)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Energy	43.28
Basic Materials	42.83
Consumer Non-cyclical	6.58
Industrial	6.53
Other Net Assets	0.78
	100.00

⁽⁷⁾Fund name changed post year end, see Note 19, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Next Generation Health Care Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				36,133	ConvaTec	107,090	0.58
				3,620	Haleon*	30,010	0.16
				2,795	Immunocore	156,380	0.85
						568,036	3.09
COMMON / PREFERRED STOCKS (SHARES)				United States			
Belgium				1,655	10X Genomics	86,077	0.47
1,295	Galapagos	48,886	0.26	835	4D Molecular Therapeutics	13,886	0.08
3,910	Nyxoah	31,241	0.17	1,991	908 Devices	15,032	0.08
3,005	UCB	269,819	1.47	780	ACADIA Pharmaceuticals	21,068	0.11
				1,230	Align Technology	459,221	2.50
				1,145	Allakos	3,366	0.02
British Virgin Islands				1,695	Alnylam Pharmaceuticals	338,153	1.84
642	Biohaven	12,063	0.07	1,765	Amgen	453,587	2.47
Canada				470	Apellis Pharmaceuticals	19,707	0.11
3,607	Bausch + Lomb*	65,647	0.36	955	Arcturus Therapeutics	29,796	0.16
Cayman Islands				1,500	Arcus Biosciences	30,285	0.16
770	BeiGene*	162,355	0.88	657	Arrowhead Pharmaceuticals	17,956	0.10
25,000	Kindstar Globalgene Technology	4,845	0.03	1,995	Arvinas	54,962	0.30
3,713	Legend Biotech	258,982	1.41	1,455	Aura Biosciences	15,379	0.08
2,747	MoonLake Immunotherapeutics	155,535	0.85	5,580	Avantor	123,039	0.67
				3,170	Baxter International	131,238	0.71
				650	Becton Dickinson	182,845	1.00
Denmark				820	Biogen	218,522	1.19
660	Bavarian Nordic	14,894	0.08	2,526	BioMarin Pharmaceutical	238,442	1.30
253	Genmab	97,982	0.53	1,314	Biomea Fusion	21,799	0.12
793	Genmab	30,721	0.17	170	Bio-Rad Laboratories	67,874	0.37
1,935	Novo Nordisk	359,987	1.96	2,325	Bio-Techne	186,093	1.01
				7,635	Black Diamond Therapeutics	26,570	0.14
				2,830	Blueprint Medicines	140,311	0.76
				9,830	Boston Scientific	535,342	2.91
				565	Bridgebio Pharma	17,153	0.09
Germany				1,586	Bruker	105,501	0.57
2,038	Gerresheimer	263,123	1.43	2,865	Catalent	143,221	0.78
445	MorphoSys	13,605	0.07	2,485	Cencora	441,659	2.40
290	Sartorius	118,491	0.64	2,190	Cerevel Therapeutics	52,494	0.29
				850	CONMED	96,560	0.53
				966	Cooper	362,260	1.97
				1,116	Dexcom	114,959	0.63
				11,495	Elanco Animal Health	143,802	0.78
Ireland				1,300	Eli Lilly	713,700	3.89
9,140	Alkermes	264,877	1.44	974	Encompass Health	69,583	0.38
623	Horizon Therapeutics	70,433	0.38	2,005	Exact Sciences	166,997	0.91
665	Prothena	36,170	0.20	4,200	Exelixis	94,710	0.52
1,445	STERIS	335,197	1.82	1,945	Frequency Therapeutics	914	0.01
				3,465	Gilead Sciences	266,251	1.45
				925	Glaukos	70,124	0.38
Jersey				1,785	Guardant Health	70,400	0.38
1,784	Novocure	38,838	0.21	1,475	Halozyyme Therapeutics	63,263	0.34
Netherlands				1,715	Hologic	130,083	0.71
1,053	Argenx*	530,681	2.89	3,060	ImmunoGen	48,409	0.26
2,170	CureVac*	19,400	0.11	2,600	Incyte	168,428	0.92
3,769	Merus*	82,202	0.45	420	Inspire Medical Systems	98,356	0.54
5,315	QIAGEN	244,277	1.33	1,773	Intuitive Surgical	567,644	3.09
Switzerland							
6,552	Alcon*	550,401	3.00				
420	CRISPR Therapeutics	21,017	0.11				
1,795	Sophia Genetics	4,434	0.02				
895	Straumann*	136,295	0.74				
United Kingdom							
12,095	Abcam	274,556	1.50				

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Next Generation Health Care Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
4,350	Ionis Pharmaceuticals*	176,393	0.96	605	Shockwave Medical	134,842	0.73
1,415	Iovance Biotherapeutics	8,667	0.05	1,292	SI-BONE	29,432	0.16
1,230	IQVIA	277,992	1.51	565	STAAR Surgical	24,549	0.13
400	Karuna Therapeutics	74,044	0.40	1,120	Stryker	323,730	1.76
1,074	Keros Therapeutics	38,224	0.21	1,180	Tenaya Therapeutics	4,767	0.03
1,722	Kinnate Biopharma	3,995	0.02	10,653	TScan Therapeutics	23,969	0.13
1,610	MacroGenics	7,792	0.04	1,195	Twist Bioscience	26,027	0.14
2,125	Masimo	243,918	1.33	695	Ultragenyx Pharmaceutical	25,402	0.14
345	McKesson	144,590	0.79	457	United Therapeutics	104,342	0.57
105	Mettler-Toledo International	128,585	0.70	1,295	Vaxcyte	67,599	0.37
1,550	Mirati Therapeutics	57,668	0.31	250	Ventyx Biosciences	8,388	0.05
997	Monte Rosa Therapeutics	6,221	0.03	1,500	Vertex Pharmaceuticals	521,340	2.84
1,350	Morphic*	75,398	0.41	714	Viridian Therapeutics	13,073	0.07
1,545	Neurocrine Biosciences	168,235	0.92	1,455	Voyager Therapeutics	14,797	0.08
2,173	Nuvalent*	100,219	0.55	525	Waters	151,132	0.82
1,420	Omnicell	82,019	0.45	1,265	West Pharmaceutical Services	518,258	2.82
3,640	Pacific Biosciences of California	41,278	0.22			12,736,319	69.34
951	Penumbra	249,638	1.36		Total Common / Preferred Stocks (Shares)	17,546,753	95.51
1,132	Pliant Therapeutics	19,108	0.10		Total Transferable Securities and Money		
2,105	PMV Pharmaceuticals	15,724	0.09		Market Instruments Admitted to an		
3,264	Prime Medicine*	43,248	0.24		Official Stock Exchange Listing or		
3,645	Protagonist Therapeutics	72,754	0.40		Dealt in on Another Regulated Market	17,546,753	95.51
1,995	PTC Therapeutics	80,877	0.44				
2,697	Pulmonx	28,912	0.16		Other Transferable Securities		
2,820	R1 RCM	48,687	0.27		COMMON STOCKS (SHARES)		
1,815	Reata Pharmaceuticals	306,662	1.67		United States		
1,275	Recursion Pharmaceuticals	11,462	0.06		721 Contra Abiomed**	2,012	0.01
625	Repligen	108,031	0.59		Total Common Stocks (Shares)	2,012	0.01
3,611	REVOLUTION Medicines	120,571	0.66		Total Other Transferable Securities	2,012	0.01
5,375	Rhythm Pharmaceuticals	140,395	0.76		Total Portfolio	17,548,765	95.52
2,115	Rocket Pharmaceuticals	34,052	0.19		Other Net Assets	822,364	4.48
1,606	Sarepta Therapeutics*	193,202	1.05		Total Net Assets (USD)	18,371,129	100.00
961	Seagen	199,090	1.08				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CHF	111,500	USD	123,707	BNP Paribas	14/9/2023	2,674
EUR	335,000	USD	360,261	BNP Paribas	14/9/2023	3,372
JPY	40,647,000	USD	294,410	Toronto-Dominion	14/9/2023	(15,856)
	Net unrealised depreciation					(9,810)
HKD Hedged Share Class						
HKD	31,820	USD	4,076	BNY Mellon	15/9/2023	(17)
USD	157	HKD	1,225	BNY Mellon	15/9/2023	-
	Net unrealised depreciation					(17)

Next Generation Health Care Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD Hedged Share Class						
SGD	339,176	USD	251,584	BNY Mellon	15/9/2023	(535)
USD	40,427	SGD	54,569	BNY Mellon	15/9/2023	37
Net unrealised depreciation						(498)
Total net unrealised depreciation						
(USD underlying exposure - USD 1,063,322)						(10,325)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Healthcare Products	35.72
Biotechnology	33.73
Pharmaceuticals	20.07
Healthcare Services	2.70
Packaging & Containers	1.43
Electronics	1.34
Commercial Services	0.27
Cosmetics/Personal Care	0.16
Engineering & Construction	0.08
Software	0.02
Other Net Assets	4.48
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Next Generation Technology Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				80,731	Samsung SDI	37,502,428	1.46
				376,993	SK Hynix	34,740,115	1.36
						94,341,520	3.68
COMMON STOCKS (SHARES)				Spain			
				309,419	Amadeus IT*	21,357,404	0.83
Australia				Taiwan			
1,672,898	Altium	52,458,163	2.04	2,137,000	Accton Technology	32,075,272	1.25
6,448,747	SiteMinder	20,426,442	0.80	282,000	ASPEED Technology	23,908,415	0.93
		72,884,605	2.84	2,668,000	Delta Electronics	28,986,771	1.13
Brazil				163,000	eMemory Technology	9,289,710	0.36
1,988,035	TOTVS	11,419,382	0.44	586,191	Lotes	15,921,837	0.62
Canada				4,256,000	Unimicron Technology	24,790,396	0.97
169,446	Kinaxis	20,656,301	0.81	8,111,000	Wistron	29,798,759	1.16
Cayman Islands				391,000	Wiwynn	19,153,109	0.75
288,000	Alchip Technologies	22,337,130	0.87	1,249,000	Yageo	19,021,383	0.74
1,733,077	Credo Technology*	28,457,124	1.11			202,945,652	7.91
2,817,821	Farfetch*	8,199,859	0.32	United Kingdom			
785,164	Trip.com	31,061,088	1.21	10,576,206	Alphawave IP	19,440,045	0.76
		90,055,201	3.51	6,293,792	Informa*	58,934,693	2.30
France				1,451,960	Sage	17,964,033	0.70
272,314	SOITEC*	50,078,059	1.95	1,778,315	Wise*	14,431,907	0.56
Germany						110,770,678	4.32
259,982	AIXTRON	9,917,449	0.39	United States			
277,146	CTS Eventim	17,289,573	0.67	606,758	Amkor Technology	17,049,900	0.66
197,068	Nemetschek*	13,628,121	0.53	95,046	Aspen Technology	18,633,768	0.73
		40,835,143	1.59	55,554	Atlassian	11,423,569	0.45
Japan				105,388	Axcelis Technologies*	20,076,414	0.78
931,800	Appier*	11,290,877	0.44	116,491	BILL*	13,533,924	0.53
57,000	Disco	11,210,463	0.44	1,123,256	Coupang	21,173,376	0.82
771,700	Freee*	16,051,236	0.62	247,044	Entegris	25,045,321	0.98
561,000	Fujimi*	12,935,379	0.51	123,288	Expedia	13,401,406	0.52
306,200	GMO Payment Gateway*	19,332,997	0.75	82,990	First Solar	15,651,084	0.61
447,100	Ibiden*	26,895,447	1.05	210,936	Fortinet	12,919,830	0.50
188,000	Lasertec*	29,166,986	1.14	528,118	Jabil*	61,393,718	2.39
448,500	M3*	8,909,856	0.35	75,927	KLA	38,081,187	1.48
773,400	Nexon	15,647,390	0.61	745,977	Lattice Semiconductor	71,673,470	2.79
1,366,800	Nikon*	14,719,603	0.57	1,234,714	Legalzoom.com	14,088,086	0.55
		166,160,234	6.48	106,391	Manhattan Associates	21,782,493	0.85
Kazakhstan				645,338	Marvell Technology	37,745,820	1.47
294,675	Kaspi.KZ JSC	30,646,200	1.19	28,748	MercadoLibre	38,867,296	1.51
Luxembourg				128,753	MongoDB	49,277,636	1.92
165,153	Spotify Technology	25,045,452	0.98	104,051	Monolithic Power Systems	54,206,409	2.11
Netherlands				320,351	NVIDIA	159,275,314	6.21
10,561	Adyen	8,927,011	0.35	606,229	ON Semiconductor*	60,137,917	2.34
171,931	ASM International*	83,773,190	3.27	201,319	Palo Alto Networks*	48,658,802	1.90
434,069	BE Semiconductor Industries	50,579,073	1.97	614,329	Pinterest	17,195,069	0.67
285,370	Wolters Kluwer	34,676,412	1.35	1,461,096	Pure Storage	50,700,031	1.98
		177,955,686	6.94	581,412	Rambus*	32,919,547	1.28
New Zealand				298,097	Rapid7*	15,369,881	0.60
471,887	Xero*	38,238,765	1.49	183,254	Roku	14,911,378	0.58
South Korea				514,569	Samsara	14,073,462	0.55
136,174	NAVER	22,098,977	0.86	448,222	SentinelOne*	7,368,770	0.29
				256,852	Shift4 Payments*	14,684,229	0.57

* All or a portion of this security represents a security on loan.

Next Generation Technology Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
92,127	Skyworks Solutions	10,019,733	0.39	44,038	ByteDance**	7,648,953	0.30
1,023,974	Snap	10,500,853	0.41	27,939	Databricks**	1,492,222	0.06
353,244	Squarespace	10,745,682	0.42	57,237	Databricks**	3,057,028	0.12
63,967	Super Micro Computer*	17,356,166	0.68	143,769	Databricks**	7,678,702	0.30
225,638	Synopsys	104,134,193	4.06	114,138	Datarobot**	699,666	0.02
299,301	Take-Two Interactive Software	42,650,393	1.66	62,665	Datarobot**	313,952	0.01
297,053	Tesla	76,410,943	2.98	30,250	Farmer's Business Network**	737,495	0.03
162,393	TransUnion	13,413,662	0.53	81,731	Rapyd Financial Network (2016)**	5,134,342	0.20
597,193	Unity Software*	22,269,327	0.87	18,800	SambaNova Systems**	1,492,156	0.06
628,099	Wolfspeed*	29,910,074	1.17	84,195	SambaNova Systems**	6,682,557	0.26
		1,328,730,133	51.79	332,896	Snorkel AI**	3,132,551	0.12
Total Common Stocks (Shares)		2,482,120,415	96.75	66,737	Snorkel AI**	627,995	0.02
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		2,482,120,415	96.75	1,088,252	SNYK**	12,504,016	0.49
				168,509	SNYK**	1,936,169	0.08
				153,445	Trax**	4,092,378	0.16
				56,120	Unqork**	455,694	0.02
				8,240	Unqork**	48,698	0.00
				13,040	Unqork**	84,890	0.00
				7,440	Unqork**	42,036	0.00
				170,320	Unqork**	953,792	0.04
				20,400	Unqork**	115,668	0.01
						71,534,851	2.79
Other Transferable Securities				Total Common Stocks (Shares)		74,317,592	2.90
COMMON STOCKS (SHARES)				Total Other Transferable Securities		74,317,592	2.90
India				Total Portfolio		2,556,438,007	99.65
385	Think & Learn Pvt**	290,876	0.01	Other Net Assets		9,078,413	0.35
363	Think & Learn Pvt**	274,254	0.01	Total Net Assets (USD)		2,565,516,420	100.00
		565,130	0.02				
Sweden							
10,483	Klarna Bank**	2,217,611	0.09				
United States							
364,947	Astranis Space Technologies**	7,999,638	0.31				
94,118	Automattic**	4,604,253	0.18				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	6,069	USD	3,949	BNY Mellon	15/9/2023	(15)
USD	378	AUD	584	BNY Mellon	15/9/2023	(3)
Net unrealised depreciation						(18)
CHF Hedged Share Class						
CHF	5,364,071	USD	6,139,417	BNY Mellon	15/9/2023	(58,697)
USD	596,069	CHF	523,222	BNY Mellon	15/9/2023	2,947
Net unrealised depreciation						(55,750)
CNH Hedged Share Class						
CNY	19,088,252	USD	2,637,334	BNY Mellon	15/9/2023	(12,145)
USD	206,795	CNY	1,503,820	BNY Mellon	15/9/2023	(25)
Net unrealised depreciation						(12,170)
EUR Hedged Share Class						
EUR	442,957,550	USD	485,704,893	BNY Mellon	15/9/2023	(4,861,607)
USD	49,147,332	EUR	45,101,103	BNY Mellon	15/9/2023	188,938
Net unrealised depreciation						(4,672,669)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Next Generation Technology Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	47,634,701	USD	60,599,568	BNY Mellon	15/9/2023	(212,409)
USD	6,237,379	GBP	4,915,978	BNY Mellon	15/9/2023	5,330
Net unrealised depreciation						(207,079)
HKD Hedged Share Class						
HKD	37,190,054	USD	4,763,584	BNY Mellon	15/9/2023	(19,200)
USD	1,111,236	HKD	8,693,170	BNY Mellon	15/9/2023	2,239
Net unrealised depreciation						(16,961)
NZD Hedged Share Class						
NZD	6,734	USD	4,063	BNY Mellon	15/9/2023	(58)
USD	384	NZD	646	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(58)
SGD Hedged Share Class						
USD	1,514	SGD	2,050	BNY Mellon	5/9/2023	(2)
SGD	56,675,138	USD	42,085,367	BNY Mellon	15/9/2023	(136,000)
USD	4,584,448	SGD	6,203,110	BNY Mellon	15/9/2023	(6,913)
Net unrealised depreciation						(142,915)
Total net unrealised depreciation (USD underlying exposure - USD 658,001,496)						(5,107,620)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Semiconductors	35.10
Software	21.14
Internet	10.55
Electronics	5.77
Computers	5.67
Commercial Services	4.58
Telecommunications	3.82
Media	3.65
Automobile Manufacturers	2.98
Electrical Components & Equipment	1.13
Systems Software	0.89
Application Software	0.87
Entertainment	0.67
Alternative Energy Sources	0.61
Miscellaneous Manufacturing	0.57
Building Materials	0.51
Software & Services	0.31
Insurance	0.20
Consumer Durables & Apparel	0.18
Retailing	0.16
Specified Purpose Acquisitions	0.14
Data Processing & Outsourced Services	0.09
Alternative Carriers	0.03
Education Services	0.02
Technology Hardware & Semiconductors	0.01
Other Net Assets	0.35
	100.00

Nutrition Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				40,249	DSM-Firmenich*	3,722,257	1.38
				802	Givaudan*	2,694,191	0.99
				90,987	Nestle	10,996,210	4.07
				58,209	SGS	5,285,681	1.95
COMMON STOCKS (SHARES) & WARRANTS						29,259,423	10.82
Bermuda				United Kingdom			
94,385	Bunge*	10,825,016	4.00	375,840	Compass	9,584,705	3.55
Canada				873,109	Tate & Lyle	7,869,324	2.91
175,268	Growth International	7,508,945	2.78			17,454,029	6.46
393,003	Jamieson Wellness	7,582,009	2.80	United States			
343,521	Maple Leaf Foods*	7,544,037	2.79	50,033	AGCO	6,557,325	2.42
94,075	Nutrien	6,047,141	2.24	106,465	Archer-Daniels-Midland	8,552,333	3.16
909,501	SunOpta*	4,074,564	1.51	30,634	Avery Dennison*	5,789,826	2.14
		32,756,696	12.12	69,011	CF Industries	5,306,256	1.97
Cayman Islands				67,571	Crown	6,280,049	2.32
2,532,000	China Mengniu Dairy	8,522,886	3.15	43,195	Darling Ingredients*	2,721,285	1.01
China				20,936	Deere	8,667,713	3.21
1,537,640	Pony Testing International	4,565,143	1.69	95,932	FMC	8,411,317	3.11
France				410,142	Graphic Packaging*	9,187,181	3.40
7,705	Robertet	7,130,656	2.64	250,154	Grocery Outlet	7,727,257	2.86
Germany				77,077	John Bean Technologies*	8,478,470	3.14
93,455	HelloFresh*	2,997,194	1.11	19,227	Union Pacific	4,278,200	1.58
57,795	Symrise	6,061,008	2.24	55,853	Zoetis*	10,780,188	3.99
		9,058,202	3.35			92,737,400	34.31
Iceland				Total Common Stocks (Shares) & Warrants		260,384,973	96.33
1,389,318	Marel	5,004,349	1.85	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
Ireland						260,384,973	96.33
97,910	Kerry	9,167,389	3.39	Other Transferable Securities			
193,434	Smurfit Kappa	8,191,042	3.03	COMMON STOCKS (SHARES) & WARRANTS			
		17,358,431	6.42	Cayman Islands			
Isle of Man				720,000	China Forestry**	1	0.00
40,452,126	Agronomics	4,933,053	1.83	Isle of Man			
5,687,215	Agronomics (Wts 8/12/2023)	78	0.00	4,747,573	Agronomics (Wts 1/6/2024)**	-	0.00
		4,933,131	1.83	Total Common Stocks (Shares) & Warrants		1	0.00
Japan				Total Other Transferable Securities			
237,100	FP	4,542,302	1.68	Total Portfolio			
Netherlands						260,384,974	96.33
261,944	Koninklijke Ahold Delhaize*	8,621,052	3.19	Other Net Assets			
Norway						9,931,529	3.67
5,184,570	Hofseth BioCare	1,494,677	0.55	Total Net Assets (USD)			
125,603	Salmar*	6,121,580	2.27			270,316,503	100.00
		7,616,257	2.82				
Switzerland							
3,741	Barry Callebaut*	6,561,084	2.43				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Nutrition Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	7,617,475	USD	8,356,620	BNY Mellon	15/9/2023	(87,628)
USD	408,531	EUR	373,860	BNY Mellon	15/9/2023	2,695
Net unrealised depreciation						(84,933)
GBP Hedged Share Class						
GBP	1,364,249	USD	1,735,723	BNY Mellon	15/9/2023	(6,246)
USD	84,771	GBP	66,630	BNY Mellon	15/9/2023	303
Net unrealised depreciation						(5,943)
JPY Hedged Share Class						
JPY	562,244	USD	3,946	BNY Mellon	15/9/2023	(92)
USD	184	JPY	26,595	BNY Mellon	15/9/2023	2
Net unrealised depreciation						(90)
PLN Hedged Share Class						
PLN	6,546,775	USD	1,611,556	BNY Mellon	15/9/2023	(23,160)
USD	100,812	PLN	412,734	BNY Mellon	15/9/2023	673
Net unrealised depreciation						(22,487)
SGD Hedged Share Class						
USD	2,307	SGD	3,123	BNY Mellon	5/9/2023	(4)
SGD	12,477,105	USD	9,268,985	BNY Mellon	15/9/2023	(33,778)
USD	532,176	SGD	720,124	BNY Mellon	15/9/2023	(836)
Net unrealised depreciation						(34,618)
Total net unrealised depreciation						
(USD underlying exposure - USD 21,943,318)						(148,071)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Food Producers	29.68
Chemicals	14.57
Machinery Diversified	10.26
Agriculture	8.17
Packaging & Containers	7.40
Pharmaceuticals	7.34
Commercial Services	3.64
Food Services	3.55
Miscellaneous Manufacturing	3.14
Forest Products & Paper	3.03
Household Products	2.14
Investment Companies	1.83
Transportation	1.58
Other Net Assets	3.67
	100.00

Sustainable Asian Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 200,000	Huarong Finance 2019 2.125% 30/9/2023	198,919	0.18
FUNDS				USD 200,000	Huarong Finance 2019 3.25% 13/11/2024	182,982	0.16
	Luxembourg			USD 300,000	Huarong Finance 2019 6.895% 24/2/2025	272,868	0.24
241,804	BlackRock Global Funds - China Onshore Bond Fund [™]	3,384,154	3.01	USD 300,000	Huarong Finance II 4.625% 3/6/2026	249,224	0.22
Total Funds		3,384,154	3.01	USD 300,000	Huarong Finance II 5% 19/11/2025	259,500	0.23
BONDS				USD 200,000	Huarong Finance II 5.5% 16/1/2025	183,038	0.16
	Australia			HKD 2,000,000	Link CB 1.6% 3/4/2024	247,674	0.22
USD 200,000	Australia & New Zealand Banking 4.4% 19/5/2026	191,990	0.17	USD 200,000	New Metro Global 4.625% 15/10/2025	59,507	0.05
USD 300,000	Commonwealth Bank of Australia 2.688% 11/3/2031	235,249	0.21	USD 200,000	Ocean Laurel 2.375% 20/10/2025	183,910	0.16
USD 300,000	Commonwealth Bank of Australia 3.784% 14/3/2032	250,010	0.22	USD 200,000	Oriental Capital 7% 28/9/2025	189,488	0.17
USD 250,000	National Australia Bank 6.429% 12/1/2033	253,051	0.23	USD 400,000	Peak RE Bvi 5.35% 28/10/2025*	335,116	0.30
USD 200,000	SGSP Australia Assets 3.25% 29/7/2026	187,695	0.17	USD 200,000	RKPF Overseas 2019 A 6% 4/9/2025	93,000	0.08
		1,117,995	1.00	USD 200,000	SF Investment 2.875% 20/2/2030	171,644	0.15
	Bermuda			USD 400,000	SF Investment 2021 3.125% 17/11/2031	336,614	0.30
USD 250,000	Luye Pharma 6.25% 6/7/2028	224,584	0.20	USD 350,000	Sino-Ocean Land Treasure Finance II 5.95% 4/2/2027	31,500	0.03
USD 400,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	351,954	0.31	USD 200,000	Sino-Ocean Land Treasure IV 2.7% 13/1/2025	24,065	0.02
		576,538	0.51	USD 330,806	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	322,665	0.29
	British Virgin Islands			USD 200,000	Sunny Express Enterprises 3.125% 23/4/2030	178,029	0.16
USD 200,000	Celestial Miles 5.75% 31/1/2024	187,983	0.17	EUR 200,000	Talent Yield Euro 1% 24/9/2025	200,143	0.18
EUR 310,000	Cheung Kong Infrastructure Finance BVI 1% 12/12/2024	319,698	0.29	USD 200,000	TCL Technology Investments 1.875% 14/7/2025	184,785	0.16
USD 200,000	China Cinda 2020 I Management 5.75% 7/2/2027*	196,794	0.18	USD 900,000	TSMC Global 1.375% 28/9/2030	704,390	0.63
USD 200,000	China Cinda Finance 2015 I 4.25% 23/4/2025	192,838	0.17	USD 200,000	TSMC Global 1.75% 23/4/2028	172,888	0.15
USD 200,000	China Cinda Finance 2017 I 4.4% 9/3/2027	188,681	0.17	USD 400,000	Vertex Capital Investment 4.75% 3/4/2024	393,556	0.35
USD 200,000	China Cinda Finance 2017 I 4.75% 8/2/2028	188,221	0.17	USD 200,000	Wharf REIC Finance BVI 2.375% 7/5/2025	188,627	0.17
USD 300,000	China Great Wall International V 2.875% 23/11/2026	251,877	0.22			9,429,713	8.39
USD 200,000	Chouzhou International Investment 4% 18/2/2025	193,460	0.17	Cayman Islands			
USD 400,000	CMHI Finance BVI 5% 6/8/2028	398,546	0.36	USD 300,000	Agile 6.05% 13/10/2025	34,500	0.03
USD 200,000	Coastal Emerald 4.3% 1/8/2024	195,087	0.17	USD 300,000	Alibaba 2.7% 9/2/2041	192,137	0.17
USD 400,000	Elect Global Investments 4.1% 3/6/2025	325,326	0.29	USD 400,000	Baidu 1.625% 23/2/2027	352,910	0.32
USD 250,000	Fortune Star BVI 5% 18/5/2026	165,650	0.15	USD 500,000	Baidu 2.375% 23/8/2031	397,513	0.35
USD 400,000	HKT Capital No 2 3.625% 2/4/2025	387,222	0.34	USD 200,000	Baidu 4.375% 29/3/2028	191,692	0.17
USD 200,000	HKT Capital No 6 3% 18/1/2032	165,791	0.15	USD 800,000	CCBL Cayman 1 1.6% 15/9/2026	712,948	0.64
USD 200,000	Huafa 2019 I 4.25% 3/7/2024	194,969	0.17	USD 200,000	CCBL Cayman 1 1.8% 22/7/2026	180,049	0.16
USD 200,000	Huantaihu International Investment 7.3% 16/2/2026	199,000	0.18	USD 1,050,000	CDBL Funding 1 3.5% 24/10/2027	984,291	0.88
USD 400,000	Huarong Finance 2017 4.75% 27/4/2027	314,438	0.28	USD 200,000	CDBL Funding 1 4.25% 2/12/2024	195,870	0.17
				USD 250,000	China Resources Land 3.75% 9/12/2024	238,735	0.21
				EUR 150,000	CK Hutchison Europe Finance 18 2% 13/4/2030	142,577	0.13

[™]Cross umbrella holding and investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

[746] BlackRock Global Funds (BGF)

Sustainable Asian Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 250,000	CK Hutchison Europe Finance 21 0.75% 2/11/2029	221,071	0.20	USD 200,000	Tianjin Rail Transit Urban Development 6.2% 25/9/2023	199,500	0.18
USD 200,000	CK Hutchison International 20 2.5% 8/5/2030	168,699	0.15	USD 200,000	Wuhan Urban Construction 2.25% 9/7/2024	192,977	0.17
USD 400,000	CK Hutchison International 20 3.375% 8/5/2050*	286,320	0.25	USD 600,000	ZhongAn Online P&C Insurance 3.125% 16/7/2025	526,668	0.47
USD 900,000	CK Hutchison International 23 4.75% 21/4/2028*	877,347	0.78			2,968,156	2.65
USD 850,000	CK Hutchison International 23 4.875% 21/4/2033	819,485	0.73	France			
USD 200,000	Country Garden 5.125% 17/1/2025	20,100	0.02	SGD 500,000	Credit Agricole 5.25% 7/9/2033	369,880	0.33
USD 200,000	Country Garden 7.25% 8/4/2026	17,500	0.01	Hong Kong			
USD 600,000	DP World Salaam 6% 1/10/2025	597,560	0.53	USD 200,000	AIA 3.6% 9/4/2029	184,937	0.17
USD 500,000	ENN Energy 4.625% 17/5/2027	487,052	0.43	USD 600,000	Airport Authority 2.1% 8/3/2026	547,188	0.49
USD 400,000	ESR 1.5% 30/9/2025	396,500	0.35	USD 650,000	Airport Authority 2.4% 8/3/2028	565,038	0.50
USD 200,000	Fantasia 9.25% 28/7/2023***	10,000	0.01	USD 400,000	Airport Authority 4.75% 12/1/2028	398,184	0.35
USD 500,000	FWD 5.75% 9/7/2024	488,937	0.44	USD 400,000	Airport Authority 4.875% 12/1/2033	399,640	0.36
USD 200,000	Gaci First Investment 4.875% 14/2/2035	189,024	0.17	USD 500,000	Bank of East Asia 5.825% 21/10/2025	386,173	0.34
USD 400,000	Goodman HK Finance 4.375% 19/6/2024	393,668	0.35	USD 250,000	China Taiping Insurance 6.4% 9/3/2028	255,606	0.23
USD 400,000	Haidilao International 2.15% 14/1/2026	362,000	0.32	USD 250,000	Chong Hing Bank 5.5% 3/8/2025	235,978	0.21
USD 200,000	Hutchison Whampoa International 03/33 7.45% 24/11/2033	229,974	0.21	USD 450,000	CMB International Leasing Management 1.75% 16/9/2026*	400,138	0.36
USD 400,000	ICD Funding 3.223% 28/4/2026*	372,524	0.33	USD 600,000	Dah Sing Bank 3% 2/11/2031	522,996	0.47
USD 200,000	Lamar Funding 3.958% 7/5/2025	191,689	0.17	USD 200,000	Far East Horizon 2.625% 3/3/2024	187,846	0.17
USD 200,000	Longfor 3.95% 16/9/2029	118,631	0.11	USD 250,000	GLP China 2.95% 29/3/2026	143,058	0.13
USD 300,000	OmGrid Funding 5.196% 16/5/2027	287,155	0.26	USD 200,000	Hongkong International Qingdao 4% 8/10/2024	194,986	0.17
USD 200,000	PCGI Intermediate 4.75% 28/10/2024	188,250	0.17	USD 400,000	ICBCIL Finance 1.75% 25/8/2025*	370,292	0.33
USD 200,000	QNB Finance 1.625% 22/9/2025	184,289	0.16	USD 1,400,000	ICBCIL Finance 2.25% 2/11/2026	1,269,065	1.13
USD 200,000	Shui On Development 5.5% 29/6/2026	91,000	0.08	USD 800,000	Lenovo 3.421% 2/11/2030*	667,052	0.60
USD 200,000	Sunac China 6.5% 9/7/2023***	22,000	0.02	USD 200,000	Pingan Real Estate Capital 2.75% 29/7/2024	160,000	0.14
USD 200,000	Sunac China 7.95% 11/10/2023***	22,000	0.02	CNH 1,000,000	Swire Properties MTN Financing 3.3% 25/7/2025	137,697	0.12
		10,665,997	9.50	USD 200,000	Vanke Real Estate Hong Kong 3.975% 9/11/2027	153,346	0.14
						7,179,220	6.41
	China				India		
USD 570,000	China Life Insurance Overseas 5.35% 15/8/2033	562,777	0.50	USD 400,000	Axis Bank 4.1% 8/9/2026*	348,862	0.31
USD 200,000	Gansu Provincial Highway Aviation Tourism Investment 3.25% 3/11/2023	197,792	0.18	USD 400,000	GMR Hyderabad International Airport 4.75% 2/2/2026	381,846	0.34
USD 200,000	Guangxi Financial Investment 3.6% 18/11/2023	197,622	0.18	USD 400,000	HDFC Bank 3.7% 25/8/2026*	347,600	0.31
USD 600,000	Guoren Property & Casualty Insurance 3.35% 1/6/2026	516,819	0.46	USD 504,000	JSW Hydro Energy 4.125% 18/5/2031*	425,386	0.38
USD 200,000	Henan Railway Construction & Investment 2.2% 26/1/2025	188,436	0.17	USD 200,000	Muthoot Finance 4.4% 2/9/2023	199,980	0.18
USD 200,000	Shaoxing Shangyu State-owned Capital Investment Operation 2.95% 16/3/2024	195,289	0.17	EUR 400,000	Power Finance 1.841% 21/9/2028	365,692	0.32
USD 200,000	Taizhou Urban Construction and Investment Development 2.05% 2/9/2024	190,276	0.17	USD 600,000	Power Finance 3.75% 6/12/2027	553,749	0.49
				USD 700,000	Power Finance 3.9% 16/9/2029	625,408	0.56
				USD 250,000	Power Finance 6.15% 6/12/2028	253,748	0.23
				USD 300,000	REC 2.25% 1/9/2026	271,225	0.24
				USD 1,000,000	REC 3.875% 7/7/2027	930,445	0.83
				USD 200,000	REC 5.625% 11/4/2028	197,587	0.18
				USD 800,000	Reliance Industries 2.875% 12/1/2032*	657,372	0.58

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Sustainable Asian Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 750,000	Reliance Industries 3.625% 12/1/2052 [*]	512,872	0.46	USD 200,000	Tower Bersama Infrastructure 2.75% 20/1/2026	184,186	0.17
USD 500,000	Shriram Finance 4.4% 13/3/2024	492,137	0.44	USD 200,000	Tower Bersama Infrastructure 4.25% 21/1/2025	194,332	0.17
USD 800,000	Summit Digital Infrastructure 2.875% 12/8/2031 [*]	630,120	0.56			11,985,959	10.68
USD 200,000	UltraTech Cement 2.8% 16/2/2031	161,893	0.15	Japan			
		7,355,922	6.56	USD 200,000	Asahi Mutual Life Insurance 6.5% 5/9/2023	200,000	0.18
Indonesia				USD 215,000	Asahi Mutual Life Insurance 6.9% 26/1/2028	217,913	0.20
USD 500,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	465,662	0.41	USD 450,000	Marubeni 1.577% 17/9/2026	399,987	0.35
USD 600,000	Bank Tabungan Negara Persero 4.2% 23/1/2025	570,120	0.51	USD 300,000	Mizuho Financial 4.353% 20/10/2025	287,730	0.26
USD 1,250,000	Freeport Indonesia 5.315% 14/4/2032 [*]	1,163,963	1.04	USD 200,000	Nissan Motor 3.522% 17/9/2025	189,217	0.17
USD 200,000	Hutama Karya Persero 3.75% 11/5/2030	180,941	0.16	USD 200,000	Nissan Motor 4.345% 17/9/2027	182,977	0.16
USD 200,000	Hyundai Motor Manufacturing Indonesia 1.75% 6/5/2026	179,337	0.16	USD 200,000	Nissan Motor 4.81% 17/9/2030	176,572	0.16
USD 627,000	Indonesia Government International Bond 3.55% 31/3/2032	558,708	0.50	USD 600,000	Renesas Electronics 1.543% 26/11/2024	564,895	0.51
USD 1,800,000	Indonesia Government International Bond 4.65% 20/9/2032	1,741,158	1.55	USD 800,000	Renesas Electronics 2.17% 25/11/2026	710,278	0.63
USD 800,000	Indonesia Government International Bond 4.85% 11/1/2033 [*]	784,948	0.70	EUR 100,000	SoftBank 2.125% 6/7/2024	104,944	0.09
USD 900,000	Indonesia Government International Bond 5.45% 20/9/2052	889,393	0.79	EUR 100,000	SoftBank 3.125% 19/9/2025	103,137	0.09
USD 600,000	Indonesia Government International Bond 5.65% 11/1/2053	613,965	0.55	USD 350,000	Sumitomo Mitsui Financial 6.184% 13/7/2043	352,205	0.31
USD 450,000	Indonesia Government International Bond 6.625% 17/2/2037	502,263	0.45	USD 200,000	Sumitomo Mitsui Trust Bank 2.8% 10/3/2027	183,302	0.16
USD 450,000	Indonesia Government International Bond 8.5% 12/10/2035	573,534	0.51			3,673,157	3.27
USD 200,000	Pertamina Geothermal Energy 5.15% 27/4/2028	197,750	0.18	Jersey			
USD 200,000	Pertamina Persero 3.1% 21/1/2030	173,914	0.15	USD 709,680	Galaxy Pipeline Assets Bidco 2.16% 31/3/2034	597,004	0.53
USD 200,000	Pertamina Persero 4.175% 21/1/2050	152,724	0.13	Luxembourg			
USD 200,000	Pertamina Persero 4.7% 30/7/2049	164,970	0.15	USD 550,000	Greensaif Pipelines Bidco 6.129% 23/2/2038 [*]	552,805	0.49
USD 200,000	Pertamina Persero 5.625% 20/5/2043	186,894	0.17	Malaysia			
USD 400,000	Pertamina Persero 6% 3/5/2042	388,636	0.35	USD 200,000	Axiata SPV2 4.357% 24/3/2026	194,310	0.17
USD 400,000	Perusahaan Penerbit SBSN Indonesia III 3.55% 9/6/2051	297,224	0.26	USD 200,000	CIMB Bank 6.323% 9/10/2024	200,226	0.18
USD 500,000	Perusahaan Penerbit SBSN Indonesia III 3.8% 23/6/2050 [*]	386,118	0.34	USD 450,000	Dua Capital 2.78% 11/5/2031	380,254	0.34
USD 525,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032	511,219	0.46	USD 500,000	Export-Import Bank of Malaysia 1.831% 26/11/2026	446,498	0.40
USD 1,050,000	Sarana Multi Infrastruktur Perusahaan Perseroan Persero 2.05% 11/5/2026	924,000	0.82			1,221,288	1.09
				Mauritius			
				USD 200,000	Azure Power Solar Energy Pvt 5.65% 24/12/2024	175,820	0.16
				USD 200,000	CA Magnum 5.375% 31/10/2026	179,648	0.16
				USD 186,000	Clean Renewable Power Mauritius 4.25% 25/3/2027	162,341	0.14
				USD 450,000	Greenko Solar Mauritius 5.55% 29/1/2025 [*]	436,426	0.39
				USD 475,000	Greenko Solar Mauritius 5.95% 29/7/2026	447,675	0.40
				USD 400,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	385,696	0.34
				USD 250,000	India Airport Infra 6.25% 25/10/2025 [*]	244,924	0.22
				USD 750,000	India Green Energy 5.375% 29/4/2024	738,750	0.66
				USD 750,000	India Green Power 4% 22/2/2027 [*]	664,380	0.59

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Asian Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 455,000	Network i2i 3.975% 3/3/2026*	417,688	0.37	USD 200,000	Global Prime Capital 5.95% 23/1/2025	194,210	0.17
USD 600,000	Network i2i 5.65% 15/1/2025	584,049	0.52	USD 200,000	GLP 3.875% 4/6/2025	129,965	0.12
USD 200,000	UPL 4.5% 8/3/2028	176,017	0.16	USD 200,000	Medco Bell 6.375% 30/1/2027	185,991	0.17
		4,613,414	4.11	USD 250,000	Medco Laurel Tree 6.95% 12/11/2028	227,653	0.20
	Mongolia			USD 600,000	Medco Oak Tree 7.375% 14/5/2026*	589,620	0.53
USD 200,000	Mongolia Government International Bond 5.125% 7/4/2026	185,743	0.16	USD 1,100,000	Oversea-Chinese Banking 1.832% 10/9/2030*	1,011,500	0.90
USD 200,000	Mongolia Government International Bond 8.65% 19/1/2028	200,813	0.18	SGD 250,000	Straits Trading 3.25% 13/2/2028	162,755	0.14
		386,556	0.34	USD 250,000	TML 4.35% 9/6/2026	230,703	0.20
	Netherlands			USD 540,000	United Overseas Bank 2% 14/10/2031*	479,326	0.43
USD 376,000	Greenko Dutch 3.85% 29/3/2026	340,363	0.30			6,260,208	5.57
USD 200,000	Royal Capital 5% 5/2/2026	194,630	0.17		South Korea		
EUR 550,000	Syngenta Finance 3.375% 16/4/2026	579,156	0.52	USD 900,000	Doosan Enerbility 5.5% 17/7/2026	901,563	0.80
		1,114,149	0.99	USD 750,000	Export-Import Bank of Korea 1.125% 29/12/2026*	655,552	0.58
	Philippines			USD 275,000	Export-Import Bank of Korea 2.125% 18/1/2032	222,596	0.20
USD 400,000	Development Bank of the Philippines 2.375% 11/3/2031	322,094	0.29	USD 600,000	GS Caltex 4.5% 5/1/2026	584,601	0.52
USD 600,000	Globe Telecom 4.2% 2/8/2026	560,367	0.50	USD 200,000	Hana Bank 1.25% 16/12/2026	175,135	0.16
USD 200,000	Philippine Government International Bond 3.7% 1/3/2041	160,904	0.14	USD 500,000	Hanwha Life Insurance 3.379% 4/2/2032	449,386	0.40
USD 200,000	Philippine Government International Bond 3.95% 20/1/2040	168,983	0.15	USD 400,000	Hyundai Capital Services 1.25% 8/2/2026	357,986	0.32
USD 700,000	Philippine Government International Bond 5% 17/7/2033*	700,864	0.62	USD 200,000	Hyundai Capital Services 2.5% 24/1/2027	180,994	0.16
USD 200,000	Philippine Government International Bond 5.5% 17/1/2048	201,581	0.18	USD 200,000	Incheon International Airport 1.25% 4/5/2026	179,125	0.16
USD 200,000	Philippine Government International Bond 5.609% 13/4/2033	208,637	0.19	USD 300,000	KB 2.125% 1/11/2026	265,823	0.24
USD 400,000	Philippine Government International Bond 5.95% 13/10/2047*	424,314	0.38	USD 500,000	KB Capital 1.5% 28/10/2025	451,405	0.40
USD 350,000	PLDT 3.45% 23/6/2050	237,125	0.21	USD 400,000	KB Kookmin Card 1.5% 13/5/2026	357,676	0.32
USD 623,000	Rizal Commercial Banking 6.5% 27/8/2025	570,693	0.51	USD 465,000	KB Kookmin Card 4% 9/6/2025	449,564	0.40
		3,555,562	3.17	USD 300,000	Kodit Global 2022 The 1st Securitization Specialty 3.619% 27/5/2025	289,584	0.26
	Qatar			USD 415,000	Kodit Global 2023-1 4.954% 25/5/2026	409,194	0.36
USD 300,000	Qatar Government International Bond 5.103% 23/4/2048	287,616	0.26	USD 200,000	Kookmin Bank 1.375% 6/5/2026	180,111	0.16
	Singapore			USD 400,000	Kookmin Bank 4.35% 2/7/2024	390,302	0.35
USD 710,000	BOC Aviation 1.75% 21/1/2026	648,936	0.58	USD 600,000	Kookmin Bank 4.5% 1/2/2029	562,044	0.50
USD 200,000	BOC Aviation 2.625% 17/1/2025	191,207	0.17	KRW 150,000,000	Korea Development Bank/The 0% 1/12/2023	112,471	0.10
USD 300,000	BOC Aviation 3.5% 18/9/2027	280,107	0.25	USD 350,000	Korea Development Bank/The 4.375% 15/2/2033	334,539	0.30
USD 500,000	BOC Aviation 3.875% 27/4/2026	477,675	0.42	USD 650,000	Korea Expressway 6.302% 10/7/2028	654,242	0.58
USD 400,000	CMT MTN 3.609% 4/4/2029*	370,444	0.33	USD 200,000	Korea Gas 3.5% 2/7/2026	190,064	0.17
USD 200,000	Continuum Energy Aura 9.5% 24/2/2027	200,250	0.18	USD 500,000	Korea Housing Finance 4.625% 24/2/2028	490,008	0.44
USD 534,750	Continuum Energy Levanter 4.5% 9/2/2027	499,323	0.44	USD 300,000	Korea Housing Finance 4.625% 24/2/2033	287,196	0.26
USD 200,000	DBS 3.3% 27/2/2025	189,813	0.17	USD 600,000	Korea Hydro & Nuclear Power 1.25% 27/4/2026*	538,347	0.48
USD 200,000	Flex 3.75% 1/2/2026	190,730	0.17	USD 700,000	Korea Hydro & Nuclear Power 5% 18/7/2028*	695,887	0.62

*All or a portion of this security represents a security on loan.

Sustainable Asian Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Korea Ocean Business 4.5% 3/5/2028	193,644	0.17	USD 250,000	Thaioil Treasury Center 3.5% 17/10/2049	154,361	0.14
USD 200,000	Korea Water Resources 3.5% 27/4/2025	193,324	0.17	USD 450,000	Thaioil Treasury Center 3.75% 18/6/2050	289,098	0.26
USD 360,000	KT 2.5% 18/7/2026	332,075	0.30			4,264,277	3.80
USD 200,000	LG Chem 1.375% 7/7/2026	177,876	0.16		United Arab Emirates		
USD 200,000	LOTTE Property & Development 4.5% 1/8/2025	195,478	0.17	USD 300,000	Masdar Abu Dhabi Future Energy 4.875% 25/7/2033	293,149	0.26
USD 250,000	Mirae Asset 6.875% 26/7/2026	251,689	0.22	USD 250,000	MDGH GMTN RSC 5.084% 22/5/2053	236,798	0.21
USD 250,000	NongHyup Bank 4% 6/1/2026	241,784	0.22			529,947	0.47
USD 200,000	POSCO 5.75% 17/1/2028	201,462	0.18		United Kingdom		
USD 350,000	Shinhan Bank 3.875% 24/3/2026	330,921	0.29	USD 200,000	HSBC 3.973% 22/5/2030	180,003	0.16
USD 400,000	Shinhan Card 1.375% 23/6/2026	354,976	0.32	USD 250,000	HSBC 6.332% 9/3/2044	252,578	0.22
USD 200,000	Shinhan Financial 2.875% 12/5/2026	176,579	0.16	USD 350,000	HSBC 6.375% 30/3/2025	337,846	0.30
USD 200,000	Shinhan Financial 3.34% 5/2/2030	191,479	0.17	USD 400,000	HSBC 6.547% 20/6/2034	391,566	0.35
USD 450,000	Shinhan Financial 5% 24/7/2028	442,400	0.39	USD 350,000	HSBC 6.905% 14/8/2027	351,562	0.31
USD 450,000	SK Hynix 2.375% 19/1/2031	348,923	0.31	EUR 250,000	Jaguar Land Rover Automotive 5.875% 15/11/2024	272,801	0.24
USD 650,000	SK Hynix 6.25% 17/1/2026	652,685	0.58	EUR 200,000	Jaguar Land Rover Automotive 6.875% 15/11/2026*	219,708	0.20
USD 750,000	SK Hynix 6.375% 17/1/2028*	758,977	0.68	USD 869,000	Standard Chartered 2.678% 29/6/2032	684,153	0.61
USD 200,000	SK Hynix 6.5% 17/1/2033	202,751	0.18	USD 200,000	Standard Chartered 2.819% 30/1/2026	190,379	0.17
USD 200,000	SK On 5.375% 11/5/2026	199,239	0.18	USD 1,100,000	Standard Chartered 4.644% 1/4/2031	1,016,246	0.90
USD 600,000	Tongyang Life Insurance 5.25% 22/9/2025*	534,435	0.48	USD 300,000	Standard Chartered 6.17% 9/1/2027	300,854	0.27
USD 200,000	Woori Bank 4.25% 4/10/2024	193,400	0.17	USD 750,000	Standard Chartered 6.296% 6/7/2034	746,960	0.67
USD 200,000	Woori Card 1.75% 23/3/2026	180,330	0.16	USD 400,000	Standard Chartered 6.301% 9/1/2029	403,342	0.36
		16,719,822	14.90			5,347,998	4.76
	Sri Lanka				United States		
USD 400,000	Sri Lanka Government International Bond 5.75% 18/4/2023***	187,388	0.17	USD 200,000	DAE Funding 1.625% 15/2/2024	195,159	0.18
USD 375,000	Sri Lanka Government International Bond 6.125% 3/6/2025	178,729	0.16	USD 225,000	Hanwha Energy USA 4.125% 5/7/2025	217,972	0.19
USD 425,000	Sri Lanka Government International Bond 6.35% 28/6/2024	198,305	0.18	USD 700,000	Hanwha Q Cells Americas 5% 27/7/2028	692,897	0.62
USD 500,000	Sri Lanka Government International Bond 6.85% 3/11/2025	236,412	0.21	USD 200,000	HCL America 1.375% 10/3/2026	180,736	0.16
		800,834	0.72	USD 350,000	Hyundai Capital America 6.375% 8/4/2030	358,890	0.32
	Thailand			USD 200,000	Nissan Motor Acceptance 2.75% 9/3/2028	168,658	0.15
USD 300,000	Bangkok Bank 3.733% 25/9/2034	255,153	0.23	USD 200,000	SK Battery America 1.625% 26/1/2024	195,953	0.17
USD 800,000	Bangkok Bank 5% 23/9/2025*	757,600	0.68	USD 200,000	TSMC Arizona 2.5% 25/10/2031	165,617	0.15
USD 200,000	Export Import Bank of Thailand 1.457% 15/10/2025	183,095	0.16	USD 400,000	Wipro IT Services 1.5% 23/6/2026*	358,698	0.32
USD 900,000	Kasikornbank 3.343% 2/10/2031*	807,601	0.72			2,534,580	2.26
USD 315,000	Kasikornbank 5.458% 7/3/2028	314,636	0.28				
USD 1,100,000	Minor International 2.7% 19/4/2026	1,004,245	0.89				
USD 200,000	Muang Thai Life Assurance 3.552% 27/1/2037	177,720	0.16				
USD 400,000	Thaioil Treasury Center 2.5% 18/6/2030*	320,768	0.28				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Sustainable Asian Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
Vietnam			
USD 250,000	BIM Land JSC 7.375% 7/5/2026	177,924	0.16
Total Bonds		104,286,521	92.92
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		107,670,675	95.93
Total Portfolio		107,670,675	95.94
Other Net Assets		4,560,871	4.06
Total Net Assets (USD)		112,231,546	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH	2,700,000	USD	369,148	Citigroup	20/9/2023	2,276
CNH	1,380,000	USD	189,363	HSBC Bank	20/9/2023	475
EUR	100,000	USD	108,332	BNP Paribas	20/9/2023	246
IDR	8,100,000,000	USD	541,263	HSBC Bank	17/10/2023	(9,778)
IDR	8,622,290,000	USD	565,211	BNP Paribas	17/10/2023	545
MYR	9,082,000	USD	1,995,606	Goldman Sachs	17/10/2023	(32,434)
USD	117,601	KRW	150,000,000	Bank of America	13/12/2023	3,613
USD	271,007	CNH	1,800,000	BNP Paribas	21/2/2024	20,693
USD	132,893	CNH	900,000	Citigroup	21/2/2024	7,736
USD	2,071,375	MYR	9,082,000	Goldman Sachs	17/10/2023	108,202
USD	835,955	IDR	12,422,290,000	HSBC Bank	17/10/2023	20,861
USD	292,280	IDR	4,300,000,000	Citigroup	17/10/2023	10,134
USD	384,531	HKD	3,000,000	Goldman Sachs	20/9/2023	1,725
USD	186,858	SGD	250,000	Goldman Sachs	20/9/2023	1,773
USD	2,406,594	EUR	2,188,800	Goldman Sachs	20/9/2023	30,026
USD	2,439,092	CNH	17,500,000	BNP Paribas	20/9/2023	31,719
USD	1,107,190	CNH	8,000,000	HSBC Bank	20/9/2023	6,676
USD	271,519	EUR	250,000	Citigroup	20/9/2023	73
USD	199,038	CNH	1,450,000	Goldman Sachs	20/9/2023	(430)
Net unrealised appreciation						204,131
EUR Hedged Share Class						
EUR	98,873	USD	108,489	BNY Mellon	15/9/2023	(1,159)
USD	2,106	EUR	1,928	BNY Mellon	15/9/2023	12
Net unrealised depreciation						(1,147)
SEK Hedged Share Class						
SEK	42,371	USD	3,965	BNY Mellon	15/9/2023	(79)
USD	77	SEK	842	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(79)
Total net unrealised appreciation (USD underlying exposure - USD 14,295,539)						202,905

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
30	USD	US Treasury 10 Year Note (CBT)	December 2023	3,326,719	26,484
(18)	USD	US Ultra 10 Year Note	December 2023	2,087,719	(18,562)
32	USD	US Ultra Bond (CBT)	December 2023	4,143,000	45,567

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Asian Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
44	USD	US Treasury 2 Year Note (CBT)	December 2023	8,961,562	23,375
1	USD	US Treasury 5 Year Note (CBT)	December 2023	106,805	633
Total				18,625,805	77,497

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
CDS	EUR (800,000)	Fund provides default protection on HSBC; and receives Fixed 1%	Deutsche Bank	20/6/2028	2,015	8,945
CDS	USD (500,000)	Fund provides default protection on Philippines; and receives Fixed 1%	Goldman Sachs	20/12/2027	4,312	6,191
CDS	USD (1,300,000)	Fund provides default protection on Indonesia; and receives Fixed 1%	Bank of America	20/6/2028	2,187	10,299
CDS	USD (800,000)	Fund provides default protection on ITRAXX.AUST.39.V1; and receives Fixed 1%	Bank of America	20/6/2028	2,314	7,631
CDS	USD (3,800,000)	Fund provides default protection on ITRX ASIAXJ IG S39; and receives Fixed 1%	Bank of America	20/6/2028	158	(46,597)
Total (USD underlying exposure - USD 7,268,280)					10,986	(13,531)

CDS: Credit Default Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
6	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,700	15/9/2023	(6,292)	1,071
8	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	15/9/2023	(7,176)	918
15	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 6,800	17/11/2023	1,182	14,248
Total (USD underlying exposure - USD 15,092)						(12,286)	16,237

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(14)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,500	15/9/2023	2,934	(89)
(15)	Call	Hang Seng China Enterprises Index	Exchange Traded	HKD 7,600	17/11/2023	262	(2,773)
Total (USD underlying exposure - USD 2,863)						3,196	(2,862)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Asian Bond Fund continued

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
USD 2,700,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.ASIA.XJ.IG.39.V1 quarterly from 20/6/2023; and pays 1% Fixed	Deutsche Bank	20/9/2023	(5,083)	8,417
EUR 2,000,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2023; and pays 5% Fixed	Deutsche Bank	20/9/2023	(14,589)	1,374
Total (USD underlying exposure - USD 2,356,001)				(19,672)	9,791

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation USD	Market Value USD
USD (3,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.ASIA.XJ.IG.39.V1 quarterly from 20/6/2023; and pays 1% Fixed	Deutsche Bank	20/9/2023	4,962	(588)
EUR (2,000,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2023; and pays 5% Fixed	Deutsche Bank	20/9/2023	7,583	(650)
Total (USD underlying exposure - USD 1,202,166)				12,545	(1,238)

Sustainable Emerging Markets Blended Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 1,800,000	China Government Bond 3.27% 19/11/2030	259,856	0.61
				CNY 290,000	China Government Bond 3.72% 12/4/2051	45,754	0.11
						906,825	2.12
BONDS							
Argentina				Colombia			
USD 292,712	Argentine Republic Government International Bond 3.625% 9/7/2035*	87,824	0.21	USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	154,250	0.36
USD 385,508	Argentine Republic Government International Bond 3.625% 9/7/2046	116,009	0.27	USD 200,000	Colombia Government International Bond 3.25% 22/4/2032	150,153	0.35
USD 863,794	Argentine Republic Government International Bond 4.25% 9/1/2038	304,535	0.71	USD 196,000	Colombia Government International Bond 7.375% 18/9/2037	190,211	0.44
				USD 200,000	Colombia Government International Bond 7.5% 2/2/2034	198,415	0.46
				COP 933,400,000	Colombian TES 6% 28/4/2028	194,981	0.46
				COP 1,246,800,000	Colombian TES 6.25% 9/7/2036	212,075	0.50
				COP 833,200,000	Colombian TES 7% 26/3/2031	169,050	0.40
				COP 1,187,900,000	Colombian TES 7% 30/6/2032	233,653	0.55
				COP 1,151,700,000	Colombian TES 7.25% 18/10/2034	220,181	0.51
				COP 492,200,000	Colombian TES 7.5% 26/8/2026	112,941	0.26
				COP 1,148,100,000	Colombian TES 7.75% 18/9/2030	247,612	0.58
				COP 1,218,500,000	Colombian TES 9.25% 28/5/2042	257,669	0.60
						2,341,191	5.47
				Costa Rica			
				USD 200,000	Costa Rica Government International Bond 7.158% 12/3/2045*	201,623	0.47
				Cote d'Ivoire (Ivory Coast)			
				EUR 140,000	Ivory Coast Government International Bond 6.625% 22/3/2048	106,499	0.25
				EUR 388,000	Ivory Coast Government International Bond 6.875% 17/10/2040*	317,721	0.74
						424,220	0.99
				Czech Republic			
				CZK 5,140,000	Czech Republic Government Bond 0% 12/12/2024*	216,515	0.51
				CZK 8,680,000	Czech Republic Government Bond 0.05% 29/11/2029*	300,816	0.70
				CZK 3,690,000	Czech Republic Government Bond 0.25% 10/2/2027	143,674	0.34
				CZK 6,060,000	Czech Republic Government Bond 0.95% 15/5/2030*	220,013	0.51
				CZK 12,690,000	Czech Republic Government Bond 1% 26/6/2026	517,672	1.21
				CZK 5,890,000	Czech Republic Government Bond 1.2% 13/3/2031	213,283	0.50
				CZK 11,310,000	Czech Republic Government Bond 1.25% 14/2/2025	481,298	1.12
				CZK 5,920,000	Czech Republic Government Bond 2% 13/10/2033	217,169	0.51
				CZK 6,840,000	Czech Republic Government Bond 2.5% 25/8/2028*	281,822	0.66
Austria							
USD 355,000	Klabn Austria 3.2% 12/1/2031*	284,526	0.66				
Bahrain							
USD 200,000	Bahrain Government International Bond 7.75% 18/4/2035*	205,308	0.48				
Benin							
EUR 304,000	Benin Government International Bond 4.95% 22/1/2035*	232,915	0.54				
Brazil							
BRL 4,648,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	936,449	2.19				
BRL 3,650,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	735,090	1.72				
BRL 3,261,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	644,516	1.50				
BRL 817,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	160,980	0.38				
						2,477,035	5.79
Cayman Islands							
USD 385,000	Gaci First Investment 5% 13/10/2027	380,757	0.89				
Chile							
CLP 505,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	573,797	1.34				
CLP 155,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	180,234	0.42				
USD 354,000	Chile Government International Bond 2.55% 27/1/2032*	297,760	0.70				
USD 505,000	Chile Government International Bond 3.1% 7/5/2041*	367,375	0.86				
USD 200,000	Chile Government International Bond 4.34% 7/3/2042*	172,006	0.40				
						1,591,172	3.72
China							
CNY 3,150,000	China Government Bond 2.85% 4/6/2027	439,963	1.03				
CNY 690,000	China Government Bond 3.03% 11/3/2026	96,852	0.22				
CNY 450,000	China Government Bond 3.25% 22/11/2028	64,400	0.15				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 5,690,000	Czech Republic Government Bond 2.75% 23/7/2029	234,845	0.55	HUF 173,030,000	Hungary Government Bond 4% 28/4/2051	311,152	0.73
CZK 5,870,000	Czech Republic Government Bond 5.7% 25/5/2024	264,949	0.62	HUF 74,510,000	Hungary Government Bond 5.5% 24/6/2025	200,852	0.47
		3,092,056	7.23	HUF 218,480,000	Hungary Government Bond 6% 24/11/2023	617,064	1.44
	Dominican Republic			EUR 348,000	Hungary Government International Bond 5% 22/2/2027*	381,550	0.89
USD 169,000	Dominican Republic International Bond 5.3% 21/1/2041	132,651	0.31	USD 350,000	Hungary Government International Bond 5.5% 16/6/2034	332,778	0.78
USD 127,000	Dominican Republic International Bond 6.875% 29/1/2026	128,028	0.30	USD 217,000	MVM Energetika Zrt 7.5% 9/6/2028*	221,069	0.52
USD 191,000	Dominican Republic International Bond 7.45% 30/4/2044	184,264	0.43			2,572,272	6.01
DOP 9,350,000	Dominican Republic International Bond 13.625% 3/2/2033	201,168	0.47		Indonesia		
		646,111	1.51	USD 200,000	Indonesia Government International Bond 4.75% 18/7/2047*	184,156	0.43
	Ecuador			IDR 1,331,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	86,039	0.20
USD 501,632	Ecuador Government International Bond 3.5% 31/7/2035	188,385	0.44	IDR 2,598,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	171,693	0.40
USD 249,026	Ecuador Government International Bond 6% 31/7/2030*	123,414	0.29	IDR 7,326,000,000	Indonesia Treasury Bond 7% 15/9/2030	498,101	1.16
		311,799	0.73	IDR 840,000,000	Indonesia Treasury Bond 7.5% 15/6/2035	59,401	0.14
	Egypt			IDR 1,709,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	121,021	0.28
USD 291,000	Egypt Government International Bond 6.875% 30/4/2040	150,291	0.35	IDR 1,365,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	97,827	0.23
USD 431,000	Egypt Government International Bond 7.903% 21/2/2048	220,439	0.52	IDR 9,626,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	720,844	1.69
USD 308,000	Egypt Government International Bond 8.5% 31/1/2047	164,178	0.38			1,939,082	4.53
		534,908	1.25		Jamaica		
	El Salvador			USD 200,000	Jamaica Government International Bond 7.875% 28/7/2045	227,820	0.53
USD 158,000	El Salvador Government International Bond 7.65% 15/6/2035*	112,104	0.26		Jordan		
USD 21,000	El Salvador Government International Bond 8.25% 10/4/2032	16,121	0.04	USD 200,000	Jordan Government International Bond 7.375% 10/10/2047	175,448	0.41
USD 200,000	El Salvador Government International Bond 9.5% 15/7/2052*	149,300	0.35		Kenya		
		277,525	0.65	USD 200,000	Republic of Kenya Government International Bond 8.25% 28/2/2048	149,794	0.35
	Gabon				Luxembourg		
USD 359,000	Gabon Government International Bond 6.625% 6/2/2031	261,835	0.61	USD 180,000	Millicom International Cellular 6.25% 25/3/2029	164,912	0.39
	Ghana				Malaysia		
USD 256,000	Ghana Government International Bond 6.375% 11/2/2027	111,987	0.26	MYR 2,858,000	Malaysia Government Bond 3.828% 5/7/2034	609,240	1.42
USD 553,000	Ghana Government International Bond 8.875% 7/5/2042	231,591	0.54	MYR 382,000	Malaysia Government Bond 4.065% 15/6/2050	79,326	0.19
		343,578	0.80	MYR 900,000	Malaysia Government Investment Issue 4.369% 31/10/2028	200,683	0.47
	Guatemala					889,249	2.08
USD 216,000	Guatemala Government Bond 5.375% 24/4/2032	206,055	0.48		Mexico		
	Hungary			MXN 6,108,200	Mexican Bonos 7.5% 3/6/2027	340,032	0.79
HUF 104,410,000	Hungary Government Bond 1% 26/11/2025	254,905	0.59	MXN 10,459,300	Mexican Bonos 7.75% 29/5/2031	568,989	1.33
HUF 93,150,000	Hungary Government Bond 3% 26/6/2024*	252,902	0.59	MXN 20,433,900	Mexican Bonos 7.75% 23/11/2034	1,090,004	2.55

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Blended Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MXN 11,912,600	Mexican Bonos 8% 7/12/2023	705,673	1.65	PLN 996,000	Republic of Poland Government Bond 3.75% 25/5/2027	229,201	0.53
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	165,614	0.39	PLN 851,000	Republic of Poland Government Bond 6% 25/10/2033	212,969	0.50
USD 267,000	Mexico Government International Bond 4.15% 28/3/2027*	262,006	0.61			1,674,375	3.91
USD 200,000	Mexico Government International Bond 4.4% 12/2/2052*	153,662	0.36		Qatar		
USD 200,000	Mexico Government International Bond 4.5% 31/1/2050	158,962	0.37	USD 552,000	Qatar Government International Bond 4.4% 16/4/2050*	485,506	1.13
USD 290,000	Mexico Government International Bond 5.75% 12/10/2110	253,425	0.59		Romania		
		3,698,367	8.64	RON 655,000	Romania Government Bond 3.25% 24/6/2026	132,781	0.31
	Mongolia			RON 870,000	Romania Government Bond 4.15% 26/1/2028*	175,228	0.41
USD 200,000	Mongolia Government International Bond 4.45% 7/7/2031	155,463	0.36	RON 790,000	Romania Government Bond 6.7% 25/2/2032*	173,163	0.40
	Morocco			EUR 211,000	Romanian Government International Bond 2.75% 26/2/2026*	218,440	0.51
USD 230,000	Morocco Government International Bond 4% 15/12/2050	150,760	0.35	USD 142,000	Romanian Government International Bond 3% 14/2/2031*	117,716	0.28
	Oman			USD 242,000	Romanian Government International Bond 4% 14/2/2051	166,397	0.39
USD 400,000	Oman Government International Bond 6.5% 8/3/2047*	376,506	0.88	USD 200,000	Romanian Government International Bond 6.125% 22/1/2044*	189,190	0.44
USD 396,000	Oman Government International Bond 7.375% 28/10/2032	433,147	1.01			1,172,915	2.74
		809,653	1.89		Saudi Arabia		
	Panama			USD 274,000	Saudi Government International Bond 3.45% 2/2/2061	182,450	0.42
USD 200,000	Panama Government International Bond 4.5% 15/5/2047	153,320	0.36	USD 710,000	Saudi Government International Bond 5% 18/1/2053	632,166	1.48
USD 200,000	Panama Government International Bond 4.5% 16/4/2050	149,629	0.35			814,616	1.90
USD 200,000	Panama Government International Bond 6.4% 14/2/2035	205,382	0.48		Senegal		
USD 308,000	Panama Government International Bond 9.375% 1/4/2029	364,798	0.85	EUR 231,000	Senegal Government International Bond 5.375% 8/6/2037	167,976	0.39
		873,129	2.04	USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	164,062	0.39
	Peru					332,038	0.78
PEN 1,180,000	Peru Government Bond 6.15% 12/8/2032	310,215	0.72		Serbia		
PEN 1,035,000	Peru Government Bond 8.2% 12/8/2026	297,412	0.70	USD 200,000	Serbia International Bond 2.125% 1/12/2030	152,796	0.36
USD 129,000	Peruvian Government International Bond 5.625% 18/11/2050*	128,398	0.30		South Africa		
		736,025	1.72	ZAR 10,604,960	Republic of South Africa Government Bond 7% 28/2/2031*	458,405	1.07
	Philippines			ZAR 11,681,356	Republic of South Africa Government Bond 8% 31/1/2030	557,840	1.30
USD 315,000	Philippine Government International Bond 4.2% 29/3/2047	264,294	0.62	ZAR 4,267,989	Republic of South Africa Government Bond 8.25% 31/3/2032*	192,991	0.45
	Poland			ZAR 6,087,964	Republic of South Africa Government Bond 8.5% 31/1/2037	248,533	0.58
PLN 1,135,000	Republic of Poland Government Bond 2.25% 25/10/2024	265,955	0.62	ZAR 4,696,566	Republic of South Africa Government Bond 8.75% 28/2/2048*	180,885	0.42
PLN 1,191,000	Republic of Poland Government Bond 2.5% 25/7/2027	261,044	0.61	ZAR 6,594,143	Republic of South Africa Government Bond 8.875% 28/2/2035*	289,436	0.68
PLN 1,066,000	Republic of Poland Government Bond 2.75% 25/4/2028	231,992	0.54	ZAR 2,825,329	Republic of South Africa Government Bond 9% 31/1/2040	115,205	0.27
PLN 1,321,000	Republic of Poland Government Bond 2.75% 25/10/2029*	277,607	0.65				
PLN 837,000	Republic of Poland Government Bond 3.25% 25/7/2025	195,607	0.46				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CLP	176,717,973	USD	215,589	Bank of America	13/9/2023	(8,980)
CLP	184,542,446	USD	221,947	Goldman Sachs	13/9/2023	(6,191)
CLP	184,179,000	USD	215,213	BNP Paribas	13/9/2023	119
CNH	958,891	USD	133,297	Morgan Stanley	13/9/2023	(1,436)
CNY	2,172,646	USD	301,467	BNY Mellon	13/9/2023	(2,444)
COP	1,433,890,000	USD	358,297	BNY Mellon	13/9/2023	(10,151)
CZK	4,570,000	USD	210,936	Citigroup	13/9/2023	(4,902)
CZK	320,000	USD	14,308	Barclays	13/9/2023	119
EUR	297,096	USD	327,077	Deutsche Bank	13/9/2023	(4,604)
EUR	396,128	USD	438,074	Royal Bank of Canada	13/9/2023	(8,110)
EUR	791,825	USD	870,866	JP Morgan	13/9/2023	(11,405)
EUR	399,639	USD	446,531	Morgan Stanley	13/9/2023	(12,756)
EUR	199,310	USD	220,301	Société Générale	13/9/2023	(3,967)
EUR	10,000	USD	10,998	RBS	13/9/2023	(144)
EUR	393,677	USD	433,016	BNP Paribas	13/9/2023	(5,712)
EUR	10,000	USD	10,896	Nomura	13/9/2023	(41)
GBP	777,777	USD	993,138	Standard Chartered Bank	13/9/2023	(7,149)
GBP	341,654	USD	440,183	JP Morgan	13/9/2023	(7,067)
GBP	10,000	USD	12,597	HSBC Bank	13/9/2023	81
HKD	3,256,433	USD	417,995	Goldman Sachs	15/9/2023	(2,569)
HKD	3,265,054	USD	418,849	HSBC Bank	15/9/2023	(2,323)
HUF	152,745,233	USD	433,690	Goldman Sachs	13/9/2023	1,264
IDR	8,965,599,746	USD	594,312	HSBC Bank	13/9/2023	(5,693)
IDR	3,297,544,807	USD	217,125	BNP Paribas	13/9/2023	(631)
IDR	3,351,430,375	USD	223,072	Deutsche Bank	13/9/2023	(3,040)
JPY	155,972,810	USD	1,095,182	Morgan Stanley	13/9/2023	(26,468)
JPY	1,770,000	USD	12,548	Deutsche Bank	13/9/2023	(420)
JPY	1,420,000	USD	10,346	Royal Bank of Canada	13/9/2023	(616)
JPY	31,128,676	USD	223,954	JP Morgan	13/9/2023	(10,663)
JPY	2,720,000	USD	19,173	State Street	13/9/2023	(535)
JPY	30,695,185	USD	215,497	Toronto-Dominion	13/9/2023	(5,176)
KRW	282,688,741	USD	217,585	Standard Chartered Bank	13/9/2023	(3,692)
MXN	7,573,837	USD	439,298	JP Morgan	13/9/2023	12,557
MXN	110,000	USD	6,527	Royal Bank of Canada	13/9/2023	35
MYR	6,232,210	USD	1,341,414	Goldman Sachs	13/9/2023	2,604
NZD	701,430	USD	434,376	JP Morgan	13/9/2023	(17,192)
NZD	350,715	USD	216,562	Standard Chartered Bank	13/9/2023	(7,970)
NZD	351,088	USD	221,018	Deutsche Bank	13/9/2023	(12,204)
NZD	351,088	USD	220,419	Barclays	13/9/2023	(11,605)
NZD	357,441	USD	212,281	RBS	13/9/2023	312
PEN	80,000	USD	21,482	Citigroup	13/9/2023	204
PLN	2,164,519	USD	525,025	Bank of America	13/9/2023	200
PLN	40,000	USD	10,043	Morgan Stanley	13/9/2023	(337)
RON	1,876,067	USD	411,843	Goldman Sachs	13/9/2023	58
THB	97,867,873	USD	2,813,104	Bank of America	13/9/2023	(15,780)
THB	7,603,227	USD	221,153	UBS	13/9/2023	(3,832)
USD	837,075	HKD	6,521,487	Citigroup	15/9/2023	5,122
USD	202,943	PHP	11,282,621	Standard Chartered Bank	13/9/2023	3,720
USD	2,470,598	EUR	2,261,895	Morgan Stanley	13/9/2023	15,497
USD	499,551	HUF	177,765,126	Toronto-Dominion	13/9/2023	(6,649)
USD	219,946	AUD	329,062	HSBC Bank	13/9/2023	6,725
USD	418,788	JPY	59,633,477	Morgan Stanley	13/9/2023	10,184
USD	339,250	MXN	5,856,810	Bank of America	13/9/2023	(10,167)
USD	1,600,966	CZK	35,116,747	HSBC Bank	13/9/2023	17,763
USD	38,532	TWD	1,202,785	HSBC Bank	13/9/2023	761
USD	1,313,200	COP	5,488,242,640	Goldman Sachs	13/9/2023	(19,341)
USD	1,064,504	ZAR	20,231,944	Morgan Stanley	13/9/2023	(11,383)
USD	778,159	CAD	1,032,626	HSBC Bank	13/9/2023	14,761
USD	126,958	PEN	465,109	JP Morgan	13/9/2023	874
USD	439,654	JPY	62,242,418	JP Morgan	13/9/2023	13,173
USD	111,020	HUF	38,828,607	Morgan Stanley	13/9/2023	453

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	222,673	IDR	3,333,831,397	JP Morgan	13/9/2023	3,797
USD	223,044	HUF	77,657,214	BNP Paribas	13/9/2023	1,909
USD	234,334	EUR	208,389	Royal Bank of Canada	13/9/2023	8,144
USD	223,095	PHP	12,153,718	JP Morgan	13/9/2023	8,490
USD	228,304	GBP	173,912	JP Morgan	13/9/2023	7,835
USD	442,199	NZD	717,429	Morgan Stanley	13/9/2023	15,499
USD	674,079	CLP	549,879,394	Morgan Stanley	13/9/2023	31,192
USD	209,749	PLN	834,164	Morgan Stanley	13/9/2023	7,338
USD	884,456	EUR	798,076	JP Morgan	13/9/2023	18,210
USD	584,900	MXN	9,892,912	Morgan Stanley	13/9/2023	(5,311)
USD	259,573	JPY	35,975,889	Barclays	13/9/2023	13,069
USD	404,912	CHF	348,812	State Street	13/9/2023	9,588
USD	498,664	THB	17,117,831	UBS	13/9/2023	9,391
USD	221,650	GBP	172,822	Morgan Stanley	13/9/2023	2,564
USD	189,579	EUR	170,000	Deutsche Bank	13/9/2023	5,058
USD	332,168	IDR	5,021,048,699	Barclays	13/9/2023	2,521
USD	558,124	GBP	439,747	BNP Paribas	13/9/2023	656
USD	216,380	MXN	3,724,213	State Street	13/9/2023	(5,807)
USD	328,629	CNH	2,367,911	JP Morgan	13/9/2023	3,007
USD	113,366	COP	453,522,337	Bank of America	13/9/2023	3,252
USD	433,352	GBP	342,432	Royal Bank of Canada	13/9/2023	(750)
USD	111,817	COP	453,522,337	BNP Paribas	13/9/2023	1,702
USD	434,107	NZD	727,610	Goldman Sachs	13/9/2023	1,352
USD	217,656	CHF	190,035	Standard Chartered Bank	13/9/2023	2,281
USD	217,285	PHP	12,322,220	BNP Paribas	13/9/2023	(295)
USD	431,522	ZAR	8,139,475	UBS	13/9/2023	(1,316)
USD	584,707	ZAR	11,117,814	Nomura	13/9/2023	(6,512)
USD	10,816	EUR	10,000	RBS	13/9/2023	(38)
USD	214,627	KRW	282,734,197	JP Morgan	13/9/2023	699
USD	12,594	GBP	10,000	State Street	13/9/2023	(83)
USD	637,660	BRL	3,124,603	Goldman Sachs	5/9/2023	3,562
USD	452,781	JPY	66,023,811	ANZ	13/9/2023	391
ZAR	90,000	USD	5,000	Morgan Stanley	13/9/2023	(214)
ZAR	5,031,501	USD	264,719	State Street	13/9/2023	2,844
ZAR	8,094,341	USD	432,463	Barclays	13/9/2023	(2,025)
ZAR	5,022,905	USD	265,925	Goldman Sachs	13/9/2023	1,181
ZAR	4,191,501	USD	221,256	HSBC Bank	13/9/2023	1,638
Net unrealised depreciation						(43,734)
CHF Hedged Share Class						
CHF	4,378	USD	5,013	BNY Mellon	15/9/2023	(49)
USD	125	CHF	110	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(49)
EUR Hedged Share Class						
EUR	8,941,683	USD	9,810,997	BNY Mellon	15/9/2023	(104,538)
USD	538,403	EUR	493,526	BNY Mellon	15/9/2023	2,669
Net unrealised depreciation						(101,869)
Total net unrealised depreciation (USD underlying exposure - USD 52,327,206)						(145,652)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(5)	EUR	Euro Bund	September 2023	721,488	2,658
1	EUR	Euro BUXL	September 2023	144,797	(2,192)
(1)	JPY	Japanese 10 Year Bond (OSE)	September 2023	1,005,440	6,295
19	USD	US Treasury 10 Year Note (CBT)	December 2023	2,106,922	10,631
1	USD	US Ultra Bond (CBT)	December 2023	129,469	1,305

Sustainable Emerging Markets Blended Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
1	GBP	Long Gilt	December 2023	120,845	406
15	USD	US Treasury 5 Year Note (CBT)	December 2023	1,602,070	5,781
Total				5,831,031	24,884

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	USD 913,785	Fund receives default protection on Korea International Bond; and pays Fixed 1%	Barclays	20/6/2028	(5,645)	(26,614)
CDS	USD 122,858	Fund receives default protection on Turkey; and pays Fixed 1%	Barclays	20/6/2028	(443)	13,285
CDS	USD 1,188,900	Fund receives default protection on CDX.EM.39; and pays Fixed 1%	Bank of America	20/6/2028	(26,757)	48,623
CDS	EUR 315,400	Fund receives default protection on ITRAXX.XO.39.V1; and pays Fixed 5%	Bank of America	20/6/2028	(11,139)	(14,133)
CDS	USD 413,900	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2028	(22,690)	44,756
CDS	USD 70,000	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2028	(5,627)	7,569
CDS	USD 336,055	Fund receives default protection on Korea International Bond; and pays Fixed 1%	JP Morgan	20/6/2028	(1,911)	(9,788)
CDS	USD 700,114	Fund receives default protection on Korea International Bond; and pays Fixed 1%	JP Morgan	20/6/2028	(4,008)	(20,391)
CDS	USD 280,046	Fund receives default protection on Korea International Bond; and pays Fixed 1%	JP Morgan	20/6/2028	(1,603)	(8,156)
CDS	USD 140,000	Fund receives default protection on Turkey; and pays Fixed 1%	JP Morgan	20/6/2028	(13,207)	15,138
CDS	USD 130,000	Fund receives default protection on Turkey; and pays Fixed 1%	JP Morgan	20/6/2028	(8,481)	14,057
CDS	USD 240,000	Fund receives default protection on Turkey; and pays Fixed 1%	JP Morgan	20/6/2028	(533)	25,952
CDS	USD 384,800	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Morgan Stanley	20/6/2028	(16,890)	10,339
CDS	USD 920,800	Fund receives default protection on ITRX ASIAXJ IG S39; and pays Fixed 1%	Bank of America	20/6/2028	(3,033)	11,291
IRS	BRL 6,343,950	Fund receives Fixed 10.57%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	(2,073)	(2,073)
IRS	MXN 22,000,000	Fund receives Fixed 9.79%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/8/2025	(8,587)	(8,587)
IRS	CLP 1,010,000,000	Fund receives Floating CLP Sinacofi Chile Interbank Rate 1 Day; and pays Fixed 6%	Bank of America	11/8/2025	4,824	4,824
IRS	MXN 11,478,323	Fund receives Fixed 6.12%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	7/4/2028	(73,805)	(73,805)
IRS	GBP 379,477	Fund receives Fixed 4.486%; and pays Floating GBP SONIA 1 Day	Bank of America	24/5/2028	(7,046)	(6,973)
IRS	ZAR 4,273,997	Fund receives Fixed 9%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/9/2028	7,069	7,069
IRS	HUF 46,628,460	Fund receives Floating HUF BUBOR 6 Month; and pays Fixed 7.71%	Bank of America	20/9/2033	(9,001)	(9,001)
IRS	MYR 4,695,832	Fund receives Fixed 2.06%; and pays Floating MYR KL3B3M 3 Month	Goldman Sachs	22/5/2025	(26,134)	(26,134)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Blended Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MYR 1,120,384	Fund receives Fixed 2.19%; and pays Floating MYR KLIB3M 3 Month	Goldman Sachs	22/5/2030	(23,161)	(23,161)
IRS	BRL 6,840,895	Fund receives Fixed 11.985%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	17,428	17,428
Total (USD underlying exposure - USD 13,628,640)					(242,453)	(8,485)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
3,900,000	Put	OTC EUR/USD	BNP Paribas	EUR 1.07	29/11/2023	23,629	28,584
Total (USD underlying exposure - USD 1,249,742)						23,629	28,584

Sustainable Emerging Markets Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 1,424,000	Brazilian Government International Bond 5% 27/1/2045	1,113,689	0.51
				USD 1,255,000	Brazilian Government International Bond 6% 20/10/2033	1,224,880	0.57
						4,365,845	2.02
BONDS							
Argentina				Cayman Islands			
USD 2,879,733	Argentine Republic Government International Bond 0.75% 9/7/2030	972,572	0.45	USD 846,000	DP World Crescent 3.75% 30/1/2030	781,171	0.36
USD 531,147	Argentine Republic Government International Bond 1% 9/7/2029	173,539	0.08	USD 240,000	DP World Salaam 6% 1/10/2025	239,024	0.11
USD 4,512,105	Argentine Republic Government International Bond 3.625% 9/7/2035	1,353,790	0.63	USD 2,333,000	Gaci First Investment 4.875% 14/2/2035	2,204,965	1.02
USD 3,872,228	Argentine Republic Government International Bond 3.625% 9/7/2046	1,165,250	0.54	USD 2,989,000	Gaci First Investment 5% 13/10/2027	2,956,061	1.37
USD 3,076,759	Argentine Republic Government International Bond 4.25% 9/1/2038	1,084,727	0.50	USD 457,000	MAF Sukuk 4.638% 14/5/2029	445,296	0.21
		4,749,878	2.20	USD 1,711,000	Sharjah Sukuk Program 3.234% 23/10/2029	1,521,139	0.70
				USD 470,000	Sharjah Sukuk Program 3.854% 3/4/2026	452,159	0.21
						8,599,815	3.98
Austria				Chile			
USD 610,000	Klabn Austria 3.2% 12/1/2031	488,903	0.23	USD 360,000	Banco de Credito e Inversiones 3.5% 12/10/2027*	331,441	0.15
USD 500,000	Klabn Austria 7% 3/4/2049	484,560	0.22	USD 411,000	Chile Government International Bond 2.45% 31/1/2031	350,268	0.16
		973,463	0.45	USD 1,967,000	Chile Government International Bond 2.55% 27/1/2032*	1,654,503	0.77
Bahrain				USD 3,907,000	Chile Government International Bond 2.55% 27/7/2033	3,139,626	1.45
USD 754,000	Bahrain Government International Bond 5.45% 16/9/2032	678,476	0.31	USD 785,000	Chile Government International Bond 3.5% 31/1/2034*	680,505	0.32
USD 773,000	Bahrain Government International Bond 5.625% 30/9/2031	712,698	0.33	USD 1,342,000	Chile Government International Bond 3.5% 25/1/2050	972,272	0.45
USD 1,284,000	Bahrain Government International Bond 6% 19/9/2044	1,036,541	0.48	USD 1,014,000	Empresa de Transporte de Pasajeros Metro 3.65% 7/5/2030	916,687	0.43
USD 577,000	Bahrain Government International Bond 6.25% 25/1/2051*	461,903	0.21	USD 355,000	Empresa de Transporte de Pasajeros Metro 4.7% 7/5/2050	289,062	0.13
USD 2,130,000	Bahrain Government International Bond 6.75% 20/9/2029	2,130,447	0.99	USD 570,000	Inversiones CMPC 6.125% 23/6/2033	568,766	0.26
USD 474,000	Bahrain Government International Bond 7.375% 14/5/2030	486,521	0.22	USD 320,000	Nacional del Cobre de Chile 3% 30/9/2029	277,784	0.13
USD 598,000	Bahrain Government International Bond 7.5% 20/9/2047*	552,322	0.26	USD 1,502,000	Nacional del Cobre de Chile 5.125% 2/2/2033	1,440,012	0.67
USD 374,000	Bahrain Government International Bond 7.75% 18/4/2035	383,926	0.18			10,620,926	4.92
		6,442,834	2.98	Colombia			
Benin				USD 911,000	Colombia Government International Bond 3% 30/1/2030	724,241	0.34
EUR 1,603,000	Benin Government International Bond 4.95% 22/1/2035	1,228,165	0.57	USD 990,000	Colombia Government International Bond 3.25% 22/4/2032	743,257	0.34
Brazil				USD 433,000	Colombia Government International Bond 3.875% 25/4/2027	399,599	0.18
USD 842,000	Brazilian Government International Bond 3.875% 12/6/2030	747,023	0.35	USD 370,000	Colombia Government International Bond 4.125% 15/5/2051	222,370	0.10
USD 443,000	Brazilian Government International Bond 4.25% 7/1/2025	434,926	0.20	USD 722,000	Colombia Government International Bond 4.5% 15/3/2029	644,183	0.30
USD 869,000	Brazilian Government International Bond 4.625% 13/1/2028	845,327	0.39				

* All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,511,000	Colombia Government International Bond 5% 15/6/2045	1,063,449	0.49		Ecuador		
USD 1,139,000	Colombia Government International Bond 5.2% 15/5/2049	802,522	0.37	USD 1,740,521	Ecuador Government International Bond 2.5% 31/7/2040	582,752	0.27
USD 2,295,000	Colombia Government International Bond 5.625% 26/2/2044*	1,743,431	0.81	USD 4,376,388	Ecuador Government International Bond 3.5% 31/7/2035	1,643,531	0.76
USD 1,190,000	Colombia Government International Bond 6.125% 18/1/2041	984,136	0.46	USD 1,791,739	Ecuador Government International Bond 6% 31/7/2030	887,959	0.41
USD 1,396,000	Colombia Government International Bond 7.5% 2/2/2034	1,384,937	0.64			3,114,242	1.44
		8,712,125	4.03		Egypt		
	Costa Rica			USD 1,909,000	Egypt Government International Bond 5.25% 6/10/2025*	1,486,405	0.69
USD 998,000	Costa Rica Government International Bond 4.375% 30/4/2025*	975,171	0.45	USD 1,839,000	Egypt Government International Bond 7.3% 30/9/2033	1,019,256	0.47
USD 849,000	Costa Rica Government International Bond 5.625% 30/4/2043	739,802	0.34	USD 875,000	Egypt Government International Bond 7.5% 16/2/2061	443,568	0.20
USD 322,000	Costa Rica Government International Bond 6.125% 19/2/2031	321,890	0.15	USD 1,030,000	Egypt Government International Bond 7.6% 1/3/2029	664,654	0.31
USD 469,000	Costa Rica Government International Bond 7% 4/4/2044*	466,317	0.22	USD 1,272,000	Egypt Government International Bond 7.625% 29/5/2032	732,971	0.34
USD 562,000	Costa Rica Government International Bond 7.158% 12/3/2045	566,561	0.26	USD 756,000	Egypt Government International Bond 8.7% 1/3/2049	402,041	0.19
USD 776,000	Instituto Costarricense de Electricidad 6.375% 15/5/2043	651,661	0.30	USD 385,000	Egypt Government International Bond 8.875% 29/5/2050	207,192	0.09
		3,721,402	1.72			4,956,087	2.29
	Cote d'Ivoire (Ivory Coast)				El Salvador		
EUR 1,303,000	Ivory Coast Government International Bond 4.875% 30/1/2032	1,093,633	0.51	USD 1,333,000	El Salvador Government International Bond 6.375% 18/1/2027	1,046,652	0.49
USD 286,307	Ivory Coast Government International Bond 5.75% 31/12/2032	260,567	0.12	USD 584,000	El Salvador Government International Bond 7.65% 15/6/2035	414,360	0.19
USD 337,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	288,982	0.13	USD 501,000	El Salvador Government International Bond 8.625% 28/2/2029	386,456	0.18
		1,643,182	0.76			1,847,468	0.86
	Dominican Republic				Gabon		
USD 1,569,000	Dominican Republic International Bond 4.5% 30/1/2030	1,372,028	0.64	USD 400,000	Gabon Government International Bond 6.625% 6/2/2031	291,738	0.13
USD 2,253,000	Dominican Republic International Bond 4.875% 23/9/2032	1,911,310	0.88	USD 200,000	Gabon Government International Bond 6.95% 16/6/2025	168,240	0.08
USD 850,000	Dominican Republic International Bond 5.3% 21/1/2041	667,178	0.31			459,978	0.21
USD 1,309,000	Dominican Republic International Bond 6% 19/7/2028*	1,267,773	0.59		Georgia		
USD 638,000	Dominican Republic International Bond 6% 22/2/2033*	588,692	0.27	USD 2,100,000	Georgian Railway JSC 4% 17/6/2028	1,824,144	0.84
USD 260,000	Dominican Republic International Bond 6.5% 15/2/2048	222,770	0.10		Ghana		
USD 910,000	Dominican Republic International Bond 7.05% 3/2/2031*	904,208	0.42	USD 1,820,000	Ghana Government International Bond 6.375% 11/2/2027	796,159	0.37
		6,933,959	3.21	USD 775,000	Ghana Government International Bond 7.875% 26/3/2027	342,376	0.16
				USD 1,005,000	Ghana Government International Bond 7.875% 11/2/2035	448,557	0.21
				USD 1,046,000	Ghana Government International Bond 8.125% 18/1/2026	482,044	0.22
				USD 1,110,000	Ghana Government International Bond 8.125% 26/3/2032	484,504	0.22

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,370,000	Ghana Government International Bond 8.625% 7/4/2034	605,382	0.28	USD 300,000	Indonesia Government International Bond 4.75% 18/7/2047*	276,234	0.13
USD 492,000	Ghana Government International Bond 8.95% 26/3/2051	211,560	0.10	USD 500,000	Indonesia Government International Bond 4.85% 11/1/2033*	490,592	0.22
		3,370,582	1.56	USD 1,457,000	Indonesia Government International Bond 5.25% 17/1/2042*	1,446,444	0.67
	Guatemala			USD 346,000	Indonesia Government International Bond 5.25% 8/1/2047	339,642	0.16
USD 690,000	Guatemala Government Bond 4.375% 5/6/2027	651,157	0.30	USD 240,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	234,893	0.11
USD 340,000	Guatemala Government Bond 4.5% 3/5/2026*	327,177	0.15			10,614,740	4.91
USD 1,094,000	Guatemala Government Bond 5.375% 24/4/2032	1,043,632	0.48		International		
USD 250,000	Guatemala Government Bond 6.125% 1/6/2050	228,415	0.11	EUR 1,413,000	Banque Ouest Africaine de Developpement 2.75% 22/1/2033	1,122,238	0.52
		2,250,381	1.04		Jamaica		
	Hungary			USD 590,000	Jamaica Government International Bond 6.75% 28/4/2028	610,269	0.28
USD 3,404,000	Hungary Government International Bond 2.125% 22/9/2031	2,627,020	1.22	USD 215,000	Jamaica Government International Bond 7.875% 28/7/2045	244,907	0.11
USD 900,000	Hungary Government International Bond 3.125% 21/9/2051	545,773	0.25	USD 547,000	Jamaica Government International Bond 8% 15/3/2039	644,856	0.30
USD 1,768,000	Hungary Government International Bond 5.25% 16/6/2029	1,730,730	0.80			1,500,032	0.69
USD 1,887,000	Hungary Government International Bond 6.125% 22/5/2028	1,916,598	0.89		Jordan		
USD 690,000	Hungary Government International Bond 7.625% 29/3/2041	763,268	0.35	USD 438,000	Jordan Government International Bond 5.75% 31/1/2027	428,189	0.20
USD 920,000	Magyar Export-Import Bank Zrt 6.125% 4/12/2027	916,095	0.43	USD 1,998,000	Jordan Government International Bond 5.85% 7/7/2030	1,848,440	0.85
USD 690,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	695,347	0.32	USD 557,000	Jordan Government International Bond 7.375% 10/10/2047	488,622	0.23
USD 2,260,000	MVM Energetika Zrt 7.5% 9/6/2028	2,302,375	1.07			2,765,251	1.28
		11,497,206	5.33		Kazakhstan		
	Indonesia			USD 830,000	Development Bank of Kazakhstan JSC 5.75% 12/5/2025	831,569	0.38
EUR 2,602,000	Indonesia Government International Bond 1.3% 23/3/2034	2,049,730	0.95	USD 296,000	Kazakhstan Government International Bond 4.875% 14/10/2044	265,188	0.12
USD 471,000	Indonesia Government International Bond 3.55% 31/3/2032*	419,699	0.19			1,096,757	0.50
EUR 1,050,000	Indonesia Government International Bond 3.75% 14/6/2028	1,123,022	0.52		Kenya		
USD 520,000	Indonesia Government International Bond 3.85% 18/7/2027	498,204	0.23	USD 255,000	Republic of Kenya Government International Bond 6.875% 24/6/2024	242,302	0.11
USD 695,000	Indonesia Government International Bond 4.125% 15/1/2025*	685,423	0.32	USD 600,000	Republic of Kenya Government International Bond 7% 22/5/2027	533,820	0.25
USD 1,037,000	Indonesia Government International Bond 4.35% 11/1/2048	889,549	0.41	USD 498,000	Republic of Kenya Government International Bond 8% 22/5/2032*	413,962	0.19
USD 2,205,000	Indonesia Government International Bond 4.55% 11/1/2028	2,161,308	1.00	USD 810,000	Republic of Kenya Government International Bond 8.25% 28/2/2048	606,666	0.28
						1,796,750	0.83
					Mauritius		
				USD 520,000	Greenko Wind Projects Mauritius 5.5% 6/4/2025	501,405	0.23
					Mexico		
				EUR 4,139,000	Mexico Government International Bond 2.25% 12/8/2036	3,265,062	1.51

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,124,000	Mexico Government International Bond 2.659% 24/5/2031	930,751	0.43	USD 1,695,000	Panama Government International Bond 3.16% 23/1/2030	1,475,099	0.68
USD 759,000	Mexico Government International Bond 3.5% 12/2/2034	631,350	0.29	USD 2,857,000	Panama Government International Bond 3.875% 17/3/2028	2,689,823	1.25
USD 296,000	Mexico Government International Bond 4.4% 12/2/2052	227,420	0.11	USD 1,429,000	Panama Government International Bond 4.3% 29/4/2053	1,025,400	0.48
USD 1,490,000	Mexico Government International Bond 4.5% 22/4/2029	1,439,258	0.67	USD 460,000	Panama Government International Bond 4.5% 15/5/2047	352,636	0.16
USD 240,000	Mexico Government International Bond 4.6% 23/1/2046	194,382	0.09	USD 450,000	Panama Government International Bond 4.5% 16/4/2050	336,665	0.16
USD 915,000	Mexico Government International Bond 4.75% 27/4/2032*	868,440	0.40	USD 600,000	Panama Government International Bond 4.5% 1/4/2056	434,319	0.20
USD 210,000	Mexico Government International Bond 4.75% 8/3/2044	176,575	0.08	USD 640,000	Panama Government International Bond 6.4% 14/2/2035	657,222	0.30
USD 514,000	Mexico Government International Bond 5.75% 12/10/2110	449,174	0.21			8,640,513	4.00
USD 610,000	Mexico Government International Bond 6.338% 4/5/2053	608,170	0.28	Paraguay			
USD 204,000	Mexico Government International Bond 6.35% 9/2/2035	211,874	0.10	USD 680,000	Paraguay Government International Bond 2.739% 29/1/2033	536,754	0.25
		9,002,456	4.17	USD 252,000	Paraguay Government International Bond 4.7% 27/3/2027	243,926	0.11
Mongolia				USD 826,000	Paraguay Government International Bond 4.95% 28/4/2031	782,598	0.36
USD 857,000	Mongolia Government International Bond 5.125% 7/4/2026*	795,909	0.37	USD 360,000	Paraguay Government International Bond 5% 15/4/2026	352,422	0.17
USD 360,000	Mongolia Government International Bond 8.65% 19/1/2028	361,462	0.17	USD 340,000	Paraguay Government International Bond 5.4% 30/3/2050	285,155	0.13
		1,157,371	0.54			2,200,855	1.02
Morocco				Peru			
USD 590,000	Morocco Government International Bond 2.375% 15/12/2027	514,495	0.24	USD 915,000	Financiera de Desarrollo 2.4% 28/9/2027	798,722	0.37
USD 658,000	Morocco Government International Bond 3% 15/12/2032*	514,497	0.24	USD 214,000	Financiera de Desarrollo 4.75% 15/7/2025	209,884	0.10
USD 693,000	Morocco Government International Bond 4% 15/12/2050	454,247	0.21	USD 1,210,000	Peruvian Government International Bond 2.392% 23/1/2026	1,133,976	0.52
USD 560,000	Morocco Government International Bond 6.5% 8/9/2033	563,738	0.26	USD 4,829,000	Peruvian Government International Bond 3% 15/1/2034	3,922,596	1.82
		2,046,977	0.95	USD 638,000	Peruvian Government International Bond 3.23% 28/7/2121	369,169	0.17
Namibia				USD 540,000	Peruvian Government International Bond 4.125% 25/8/2027	523,063	0.24
USD 1,093,000	Namibia International Bonds 5.25% 29/10/2025	1,041,083	0.48			6,957,410	3.22
Oman				Philippines			
USD 1,476,000	Oman Government International Bond 5.375% 8/3/2027	1,456,406	0.68	USD 471,000	Philippine Government International Bond 3% 1/2/2028	434,651	0.20
USD 2,195,000	Oman Government International Bond 5.625% 17/1/2028	2,172,150	1.01	USD 780,000	Philippine Government International Bond 3.556% 29/9/2032	700,171	0.32
USD 1,955,000	Oman Government International Bond 6.5% 8/3/2047	1,840,173	0.85				
USD 334,000	Oman Government International Bond 6.75% 17/1/2048	322,990	0.15				
USD 640,000	Oman Government International Bond 7% 25/1/2051 [†]	634,819	0.29				
		6,426,538	2.98				
Panama							
USD 2,200,000	Panama Government International Bond 2.252% 29/9/2032	1,669,349	0.77				

* All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 300,000	Philippine Government International Bond 4.2% 21/1/2024	298,351	0.14	USD 306,000	Saudi Government International Bond 2.75% 3/2/2032*	261,951	0.12
USD 640,000	Philippine Government International Bond 5.5% 17/1/2048	645,059	0.30	USD 705,000	Saudi Government International Bond 3.45% 2/2/2061	469,442	0.22
		2,078,232	0.96	USD 1,819,000	Saudi Government International Bond 3.75% 21/1/2055	1,305,069	0.60
	Poland			USD 410,000	Saudi Government International Bond 4.625% 4/10/2047	348,412	0.16
USD 1,072,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033*	1,051,900	0.49	USD 422,000	Saudi Government International Bond 5% 17/4/2049	377,287	0.18
USD 1,291,000	Republic of Poland Government International Bond 4% 22/1/2024*	1,281,530	0.59	USD 776,000	Saudi Government International Bond 5% 18/1/2053	690,931	0.32
USD 1,819,000	Republic of Poland Government International Bond 4.875% 4/10/2033	1,766,131	0.82			4,763,997	2.21
USD 665,000	Republic of Poland Government International Bond 5.5% 16/11/2027	677,918	0.31		Senegal		
USD 565,000	Republic of Poland Government International Bond 5.75% 16/11/2032	588,080	0.27	EUR 480,000	Senegal Government International Bond 4.75% 13/3/2028*	449,875	0.21
		5,365,559	2.48	USD 415,000	Senegal Government International Bond 6.25% 23/5/2033*	340,429	0.16
	Qatar			USD 383,000	Senegal Government International Bond 6.75% 13/3/2048	267,244	0.12
USD 495,000	Qatar Government International Bond 4.4% 16/4/2050	435,372	0.20			1,057,548	0.49
USD 1,403,000	Qatar Government International Bond 4.817% 14/3/2049	1,308,014	0.61		Serbia		
		1,743,386	0.81	EUR 1,506,000	Serbia International Bond 1% 23/9/2028	1,291,072	0.60
	Romania			USD 315,000	Serbia International Bond 6.25% 26/5/2028*	313,992	0.14
EUR 2,342,000	Romanian Government International Bond 2% 14/4/2033	1,809,303	0.84			1,605,064	0.74
USD 1,116,000	Romanian Government International Bond 3% 27/2/2027	1,025,085	0.47		South Africa		
USD 1,198,000	Romanian Government International Bond 3% 14/2/2031*	993,130	0.46	ZAR 7,463,316	Republic of South Africa Government Bond 7% 28/2/2031	322,606	0.15
USD 1,004,000	Romanian Government International Bond 5.125% 15/6/2048*	836,995	0.39	USD 804,000	Republic of South Africa Government International Bond 4.3% 12/10/2028	711,604	0.33
USD 1,316,000	Romanian Government International Bond 5.25% 25/11/2027	1,293,325	0.60	USD 1,218,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	1,074,848	0.50
USD 580,000	Romanian Government International Bond 6% 25/5/2034	566,321	0.26	USD 400,000	Republic of South Africa Government International Bond 4.875% 14/4/2026*	386,212	0.18
USD 1,164,000	Romanian Government International Bond 6.625% 17/2/2028	1,204,525	0.56	USD 922,000	Republic of South Africa Government International Bond 5.65% 27/9/2047*	655,796	0.30
USD 628,000	Romanian Government International Bond 7.125% 17/1/2033	659,742	0.31	USD 1,604,000	Republic of South Africa Government International Bond 5.75% 30/9/2049	1,141,735	0.53
USD 508,000	Romanian Government International Bond 7.625% 17/1/2053	547,419	0.25	USD 1,443,000	Republic of South Africa Government International Bond 5.875% 22/6/2030	1,317,207	0.61
		8,935,845	4.14	USD 237,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	210,311	0.09
	Rwanda			USD 660,000	Republic of South Africa Government International Bond 7.3% 20/4/2052	559,775	0.26
USD 773,000	Rwanda International Government Bond 5.5% 9/8/2031	601,672	0.28			6,380,094	2.95
	Saudi Arabia				Sri Lanka		
USD 1,647,000	Saudi Government International Bond 2.25% 2/2/2033	1,310,905	0.61	USD 1,071,000	Sri Lanka Government International Bond 6.125% 3/6/2025	510,449	0.23

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,097,000	Sri Lanka Government International Bond 6.2% 11/5/2027	498,625	0.23	USD 260,000	Emirate of Dubai Government International Bonds 5.25% 30/1/2043	237,773	0.11
USD 264,000	Sri Lanka Government International Bond 6.35% 28/6/2024	123,182	0.06	USD 740,000	MDGH GMTN RSC 3% 19/4/2024*	726,199	0.34
USD 1,036,000	Sri Lanka Government International Bond 7.55% 28/3/2030	469,329	0.22	USD 625,000	MDGH GMTN RSC 3.375% 28/3/2032*	558,953	0.26
		1,601,585	0.74	USD 829,000	UAE INTERNATIONAL GOVERNMENT BOND 4.951% 7/7/2052	786,961	0.37
	Sweden					6,221,165	2.88
EUR 86,368	East Renewable 13.5% 1/1/2025	11,713	0.01		United Kingdom		
	Trinidad and Tobago			USD 349,000	NAK Naftogaz Ukraine via Kondor Finance 7.625% 8/11/2026	138,398	0.06
USD 447,000	Trinidad & Tobago Government International Bond 4.5% 4/8/2026*	433,367	0.20		Uruguay		
USD 200,000	Trinidad Generation 5.25% 4/11/2027	194,136	0.09	USD 1,594,027	Uruguay Government International Bond 4.125% 20/11/2045	1,407,956	0.65
		627,503	0.29	USD 1,778,200	Uruguay Government International Bond 4.375% 23/1/2031	1,751,750	0.81
	Ukraine			USD 769,973	Uruguay Government International Bond 4.975% 20/4/2055	725,707	0.34
USD 1,010,000	NPC Ukrenergo 6.875% 9/11/2028	282,800	0.13	USD 1,306,128	Uruguay Government International Bond 5.1% 18/6/2050	1,258,539	0.58
USD 775,000	Ukraine Government International Bond 6.876% 21/5/2031	206,538	0.09			5,143,952	2.38
USD 779,000	Ukraine Government International Bond 7.253% 15/3/2035	210,961	0.10		Uzbekistan		
USD 400,000	Ukraine Government International Bond 7.375% 25/9/2034	106,500	0.05	USD 470,000	Republic of Uzbekistan International Bond 5.375% 20/2/2029	430,809	0.20
USD 763,000	Ukraine Government International Bond 7.75% 1/9/2025	247,975	0.11		Zambia		
USD 6,592,000	Ukraine Government International Bond 7.75% 1/9/2026	1,921,568	0.89	USD 323,000	Zambia Government International Bond 5.375% 20/9/2022***	155,250	0.07
USD 2,410,000	Ukraine Government International Bond 7.75% 1/9/2027	694,923	0.32	USD 200,000	Zambia Government International Bond 8.5% 14/4/2024	106,215	0.05
USD 1,842,000	Ukraine Government International Bond 7.75% 1/9/2029	532,338	0.25	USD 275,000	Zambia Government International Bond 8.97% 30/7/2027	144,660	0.07
USD 2,297,000	Ukraine Government International Bond 7.75% 1/8/2041	1,056,620	0.49			406,125	0.19
		5,260,223	2.43		Total Bonds	196,554,928	90.97
	United Arab Emirates				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	196,554,928	90.97
USD 1,411,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027*	1,372,056	0.63		Total Portfolio	196,554,928	90.97
USD 1,348,000	Abu Dhabi Government International Bond 1.7% 2/3/2031	1,102,004	0.51		Other Net Assets	19,504,230	9.03
USD 993,000	Abu Dhabi Government International Bond 3.125% 30/9/2049	696,624	0.32		Total Net Assets (USD)	216,059,158	100.00
USD 920,000	Abu Dhabi Government International Bond 3.875% 16/4/2050*	740,595	0.34				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	1,500,500	USD	1,002,936	Royal Bank of Canada	13/9/2023	(30,662)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	15,155,988	USD	3,190,090	JP Morgan	5/9/2023	(114,377)
BRL	7,881,000	USD	1,604,112	Goldman Sachs	5/9/2023	(4,764)
BRL	14,200,308	USD	2,885,198	Goldman Sachs	3/10/2023	(16,559)
EUR	400,000	USD	439,167	Royal Bank of Canada	13/9/2023	(4,999)
EUR	750,000	USD	815,437	UBS	13/9/2023	(1,374)
EUR	900,000	USD	978,876	BNY Mellon	13/9/2023	(2,000)
GBP	120,000	USD	153,173	Royal Bank of Canada	13/9/2023	(1,049)
HUF	799,130,000	USD	2,263,247	Morgan Stanley	13/9/2023	12,338
HUF	30,430,330	USD	85,571	Barclays	13/9/2023	1,082
JPY	292,067,540	USD	2,051,105	Morgan Stanley	13/9/2023	(49,880)
MXN	20,700,440	USD	1,196,178	Barclays	13/9/2023	38,811
MXN	78,360,000	USD	4,554,222	Morgan Stanley	13/9/2023	120,735
MXN	64,460,000	USD	3,752,832	JP Morgan	13/9/2023	92,851
PLN	6,940,000	USD	1,709,613	Barclays	13/9/2023	(25,610)
PLN	9,040,000	USD	2,224,272	Goldman Sachs	13/9/2023	(30,701)
PLN	9,430,000	USD	2,337,279	Morgan Stanley	13/9/2023	(49,073)
PLN	7,053,000	USD	1,737,098	UBS	13/9/2023	(25,675)
PLN	443,490	USD	106,979	RBS	13/9/2023	634
TRY	3,690,140	USD	128,925	Morgan Stanley	17/10/2023	5,445
TRY	21,660,100	USD	794,866	Goldman Sachs	17/10/2023	(6,149)
USD	1,529,265	PLN	6,304,700	Bank of America	13/9/2023	(582)
USD	1,962,602	MXN	33,882,359	Bank of America	13/9/2023	(58,820)
USD	1,667,767	HUF	593,474,707	Toronto-Dominion	13/9/2023	(22,199)
USD	13,595,308	EUR	12,453,238	Morgan Stanley	13/9/2023	78,338
USD	1,439,980	COP	6,089,676,820	JP Morgan	13/9/2023	(38,588)
USD	2,147,780	ZAR	41,370,000	UBS	13/9/2023	(52,178)
USD	2,151,131	MXN	37,760,000	JP Morgan	13/9/2023	(101,631)
USD	2,921,057	PLN	12,020,000	Goldman Sachs	13/9/2023	4,383
USD	1,771,001	TRY	50,193,535	UBS	17/10/2023	(56,714)
USD	1,772,536	EUR	1,590,000	BNY Mellon	13/9/2023	46,722
USD	1,125,199	HUF	402,720,000	Goldman Sachs	13/9/2023	(21,578)
USD	538,981	EUR	490,000	JP Morgan	13/9/2023	7,126
USD	1,832,372	BRL	8,836,680	JP Morgan	5/9/2023	39,082
USD	1,151,466	HUF	412,950,000	JP Morgan	13/9/2023	(24,441)
USD	1,112,707	PLN	4,520,000	Morgan Stanley	13/9/2023	15,921
USD	2,662,624	MXN	45,270,000	Goldman Sachs	13/9/2023	(38,184)
USD	392,839	PLN	1,602,508	BNP Paribas	13/9/2023	3,988
USD	1,922,042	PLN	7,837,492	UBS	13/9/2023	20,261
USD	4,581,790	MXN	78,720,000	Morgan Stanley	13/9/2023	(114,645)
USD	1,755,648	PLN	7,100,000	Toronto-Dominion	13/9/2023	32,821
USD	1,255,648	ZAR	24,180,000	Barclays	13/9/2023	(30,187)
USD	64,841	ZAR	1,213,610	Toronto-Dominion	13/9/2023	304
USD	2,897,957	BRL	14,200,308	Goldman Sachs	5/9/2023	16,187
ZAR	61,840,699	USD	3,250,908	Morgan Stanley	13/9/2023	37,633
ZAR	21,020,000	USD	1,108,668	Barclays	13/9/2023	9,126
Net unrealised depreciation						(338,831)
AUD Hedged Share Class						
AUD	7,046	USD	4,589	BNY Mellon	15/9/2023	(23)
USD	91	AUD	141	BNY Mellon	15/9/2023	(1)
Net unrealised depreciation						(24)
CHF Hedged Share Class						
CHF	28,663,801	USD	32,819,400	BNY Mellon	15/9/2023	(326,050)
USD	724,853	CHF	635,564	BNY Mellon	15/9/2023	4,379
Net unrealised depreciation						(321,671)
EUR Hedged Share Class						
EUR	153,053,182	USD	167,924,889	BNY Mellon	15/9/2023	(1,781,160)
USD	17,767,772	EUR	16,362,008	BNY Mellon	15/9/2023	6,429
Net unrealised depreciation						(1,774,731)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	11,464	USD	14,576	BNY Mellon	15/9/2023	(43)
USD	272	GBP	214	BNY Mellon	15/9/2023	1
Net unrealised depreciation						(42)
NOK Hedged Share Class						
NOK	185,816,749	USD	18,094,124	BNY Mellon	15/9/2023	(638,400)
USD	359,591	NOK	3,815,337	BNY Mellon	15/9/2023	1,180
Net unrealised depreciation						(637,220)
SGD Hedged Share Class						
SGD	4,973	USD	3,695	BNY Mellon	15/9/2023	(14)
USD	75	SGD	101	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(14)
Total net unrealised depreciation (USD underlying exposure - USD 325,840,315)						(3,072,533)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
19	EUR	Euro Bund	September 2023	2,741,656	18,867
5	USD	US Treasury 10 Year Note (CBT)	December 2023	554,453	4,233
(7)	USD	US Ultra 10 Year Note	December 2023	811,891	(8,914)
8	USD	US Ultra Bond (CBT)	December 2023	1,035,750	10,437
17	USD	US Treasury 5 Year Note (CBT)	December 2023	1,815,680	10,758
Total				6,959,430	35,381

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 1,141,400	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2028	(55,455)	50,185
CDS	USD (358,000)	Fund provides default protection on Mexican; and receives Fixed 1%	BNP Paribas	20/6/2028	359	163
CDS	USD (2,000,000)	Fund provides default protection on Mexican; and receives Fixed 1%	Bank of America	20/6/2028	7,796	912
CDS	USD (585,000)	Fund provides default protection on South Africa; and receives Fixed 1%	Bank of America	20/6/2028	(529)	(34,633)
CDS	USD 2,000,000	Fund receives default protection on Chile; and pays Fixed 1%	Bank of America	20/6/2028	(8,215)	(37,135)
CDS	USD 1,000,000	Fund receives default protection on Chile; and pays Fixed 1%	Bank of America	20/6/2028	(3,518)	(18,568)
CDS	USD 700,000	Fund receives default protection on Turkey; and pays Fixed 1%	Bank of America	20/6/2028	(65,257)	75,693
CDS	USD 2,297,200	Fund receives default protection on Turkey; and pays Fixed 1%	Goldman Sachs	20/6/2028	(125,931)	248,402
CDS	USD 2,270,100	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Morgan Stanley	20/6/2028	(99,644)	60,992
IRS	USD 125,000	Fund receives Fixed 3.5783%; and pays Floating USD SOFR 1 Day	Morgan Stanley	14/8/2053	938	938
Total (USD underlying exposure - USD 12,935,268)					(349,456)	346,949

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

Sustainable Emerging Markets Corporate Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 227,000	Empresa Nacional de Telecomunicaciones 4.75% 1/8/2026	219,667	0.42
BONDS				USD 775,000	Empresa Nacional del Petroleo 6.15% 10/5/2033	767,118	1.44
						2,827,088	5.32
Argentina				Colombia			
USD 698,000	YPF 6.95% 21/7/2027	590,295	1.11	USD 568,000	Banco Davivienda 6.65% 22/4/2031	419,752	0.79
USD 196,282	YPF 9% 12/2/2026*	193,591	0.36	USD 163,000	Ecopetrol 4.125% 16/1/2025	157,939	0.30
		783,886	1.47	USD 180,000	Ecopetrol 4.625% 2/11/2031*	141,630	0.26
Bermuda				USD 200,000	Ecopetrol 6.875% 29/4/2030	186,050	0.35
USD 359,000	Geopark 5.5% 17/1/2027*	306,796	0.58	USD 330,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	278,355	0.53
USD 888,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	781,338	1.47			1,183,726	2.23
		1,088,134	2.05	Hong Kong			
Brazil				USD 400,000	Cathay Pacific MTN Financing HK 4.875% 17/8/2026	384,378	0.72
USD 540,000	Banco do Brasil 6.25% 18/4/2030	536,301	1.01	USD 639,000	Lenovo 3.421% 2/11/2030*	532,808	1.00
British Virgin Islands						917,186	1.72
USD 824,000	Central American Bottling / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% 27/4/2029	754,318	1.42	Hungary			
USD 679,000	Gold Fields Orogen BVI 5.125% 15/5/2024	672,831	1.27	USD 535,000	MFB Magyar Fejlesztési Bank Zrt 6.5% 29/6/2028	539,146	1.01
USD 762,963	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	744,186	1.40	USD 658,000	MVM Energetika Zrt 7.5% 9/6/2028	670,338	1.26
		2,171,335	4.09			1,209,484	2.27
Cayman Islands				Indonesia			
USD 550,000	Aldar Sukuk No 2 3.875% 22/10/2029*	509,126	0.96	USD 560,000	Freeport Indonesia 6.2% 14/4/2052*	498,324	0.94
USD 400,000	Baidu 1.72% 9/4/2026	361,886	0.68	USD 777,000	Pertamina Geothermal Energy 5.15% 27/4/2028	768,259	1.45
USD 625,000	CK Hutchison International 23 4.75% 21/4/2028	609,269	1.15	USD 590,000	Pertamina Persero 1.4% 9/2/2026	534,319	1.00
USD 251,000	Dar Al-Arkan Sukuk 7.75% 7/2/2026	251,922	0.47			1,800,902	3.39
USD 525,000	Dar Al-Arkan Sukuk 8% 25/2/2029	525,945	0.99	Isle of Man			
USD 455,000	DP World Salaam 6% 1/10/2025	453,150	0.85	USD 899,000	AngloGold Ashanti 3.375% 1/11/2028*	779,352	1.47
USD 600,000	Gaci First Investment 4.875% 14/2/2035	567,072	1.07	USD 321,000	AngloGold Ashanti 3.75% 1/10/2030	267,008	0.50
USD 278,000	IHS 5.625% 29/11/2026	240,064	0.45			1,046,360	1.97
USD 485,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	487,934	0.92	Israel			
USD 500,000	MAF Global 6.375% 20/3/2026	486,658	0.92	USD 310,000	Bank Hapoalim 3.255% 21/1/2032*	266,332	0.50
USD 500,000	MAF Sukuk 5% 1/6/2033*	494,228	0.93	USD 307,000	Bank Leumi Le-Israel 3.275% 29/1/2031	276,613	0.52
USD 787,000	QNB Finance 1.375% 26/1/2026*	713,179	1.34	USD 505,729	Energian Israel Finance 4.5% 30/3/2024*	500,672	0.94
USD 703,000	Yuzhou 8.3% 27/5/2025***	36,029	0.07	USD 401,589	Energian Israel Finance 4.875% 30/3/2026	377,590	0.71
		5,736,462	10.80	USD 570,000	Energian Israel Finance 8.5% 30/9/2033	577,837	1.09
Chile				USD 693,000	Mizrahi Tefahot Bank 3.077% 7/4/2031*	607,675	1.15
USD 674,000	Banco de Credito e Inversiones 3.5% 12/10/2027	620,532	1.17			2,606,719	4.91
USD 930,000	CAP 3.9% 27/4/2031	697,891	1.31	Kazakhstan			
USD 349,000	Embotelladora Andina 3.95% 21/1/2050*	266,168	0.50	USD 200,000	KazMunayGas National JSC 4.75% 19/4/2027	188,315	0.35
USD 328,000	Empresa Nacional de Telecomunicaciones 3.05% 14/9/2032	255,712	0.48				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 231,000	KazMunayGas National JSC 5.375% 24/4/2030*	210,841	0.40				
USD 309,000	KazMunayGas National JSC 6.375% 24/10/2048	258,285	0.49	USD 518,317	Panama AES Panama Generation 4.375% 31/5/2030	451,584	0.85
		657,441	1.24	USD 692,000	Telecomunicaciones Digitales 4.5% 30/1/2030	588,667	1.11
						1,040,251	1.96
	Luxembourg				Paraguay		
USD 817,000	CSN Resources 4.625% 10/6/2031	621,083	1.17	USD 788,000	Telefonica Celular del Paraguay 5.875% 15/4/2027	742,028	1.40
USD 600,000	MHP Lux 6.25% 19/9/2029	332,634	0.63				
USD 657,900	Millicom International Cellular 5.125% 15/1/2028*	592,521	1.11		Peru		
USD 300,000	Puma International Financing 5% 24/1/2026	276,243	0.52	USD 975,000	InRetail Consumer 3.25% 22/3/2028	843,471	1.59
		1,822,481	3.43	USD 906,000	Minsur 4.5% 28/10/2031*	781,788	1.47
						1,625,259	3.06
	Mauritius				Poland		
USD 532,000	Diamond II 7.95% 28/7/2026*	524,099	0.99	USD 541,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	530,856	1.00
USD 877,415	Greenko Power II 4.3% 13/12/2028	762,842	1.43		Saudi Arabia		
USD 744,000	Network i2i 5.65% 15/1/2025	724,221	1.36	USD 545,000	Almarai JSC 5.233% 25/7/2033*	551,050	1.04
		2,011,162	3.78		Singapore		
	Mexico			USD 557,000	BOC Aviation 3.5% 18/9/2027	520,066	0.98
USD 624,000	Alpek 4.25% 18/9/2029*	559,126	1.05	USD 270,000	Continuum Energy Aura 9.5% 24/2/2027	270,337	0.51
USD 380,000	Banco Mercantil del Norte 6.625% 24/1/2032	307,496	0.58	USD 604,268	Continuum Energy Levanter 4.5% 9/2/2027*	564,235	1.06
USD 335,000	Banco Mercantil del Norte 7.625% 10/1/2028*	314,176	0.59			1,354,638	2.55
USD 525,000	BBVA Bancomer 5.875% 13/9/2034	467,904	0.88		South Africa		
USD 886,000	Cemex 5.125% 8/6/2026*	822,182	1.55	USD 262,000	Transnet SOC 8.25% 6/2/2028	255,053	0.48
USD 252,000	Cemex 9.125% 14/3/2028*	263,118	0.49		South Korea		
USD 703,000	Cibanco Ibm / PLA Administradora Industrial S de RL 4.962% 18/7/2029	655,361	1.23	USD 545,000	GS Caltex 5.375% 7/8/2028	541,114	1.02
USD 457,928	Grupo Posadas 5% 30/12/2027	392,749	0.74	USD 200,000	SK Hynix 6.25% 17/1/2026	200,826	0.38
USD 633,000	Industrias Penoles 4.15% 12/9/2029	571,710	1.08			741,940	1.40
USD 1,068,000	Inmobiliaria Vesta 3.625% 13/5/2031	880,614	1.66		Thailand		
USD 524,000	Metalsa Sapi 3.75% 4/5/2031	408,528	0.77	USD 389,000	PTTEP Treasury Center 3.903% 6/12/2059	271,187	0.51
USD 538,000	Orbia Advance 5.5% 15/1/2048	436,554	0.82	USD 390,000	Thaioil Treasury Center 3.75% 18/6/2050	250,552	0.47
USD 298,000	Trust Fibra Uno 4.869% 15/1/2030	260,384	0.49	USD 316,000	Thaioil Treasury Center 4.875% 23/1/2043	255,078	0.48
		6,339,902	11.93			776,817	1.46
	Netherlands				Turkey		
USD 471,000	Arcos Dorados 6.125% 27/5/2029*	454,421	0.85	USD 289,000	Turkcell Iletisim Hizmetleri 5.8% 11/4/2028*	268,549	0.51
USD 632,000	MEGlobal 2.625% 28/4/2028*	558,166	1.05	USD 819,000	Türkiye Sise ve Cam Fabrikalari 6.95% 14/3/2026	803,574	1.51
USD 1,195,000	Prosus 3.061% 13/7/2031	909,419	1.71			1,072,123	2.02
USD 400,000	Prosus 4.987% 19/1/2052*	269,960	0.51		Ukraine		
EUR 267,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	265,531	0.50	USD 200,000	VF Ukraine PAT via VFU Funding 6.2% 11/2/2025	148,000	0.28
USD 425,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	396,041	0.75		United Arab Emirates		
USD 200,000	Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029	208,805	0.39	USD 780,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	758,472	1.43
		3,062,343	5.76	USD 520,000	Alpha Star VII 7.75% 27/4/2026	527,147	0.99

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Corporate Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 323,000	DP World/United Arab Emirates 4.7% 30/9/2049	267,208	0.50	Other Transferable Securities			
USD 351,000	Emirates NBD Bank 5.625% 21/10/2027	357,752	0.67	BONDS			
		1,910,579	3.59		Bermuda		
				USD 274,708	DGL2 8.25% 30/9/2022 ^{**} , ^{***}	-	0.00
				Total Bonds		-	0.00
				Total Other Transferable Securities		-	0.00
				Total Portfolio		52,133,854	98.13
				Other Net Assets		993,159	1.87
				Total Net Assets (USD)		53,127,013	100.00
	United Kingdom						
USD 550,000	Anglo American Capital 5.5% 2/5/2033	531,275	1.00				
USD 270,000	Standard Chartered 7.202% 6/7/2027	272,200	0.51				
		803,475	1.51				
	United States						
USD 380,000	Azul Secured Finance 11.93% 28/8/2028	378,425	0.71				
USD 660,000	MercadoLibre 3.125% 14/1/2031	525,129	0.99				
USD 877,000	SierraCol Energy Andina 6% 15/6/2028	662,714	1.25				
USD 655,000	Stillwater Mining 4.5% 16/11/2029	518,016	0.98				
USD 1,500,000	United States Treasury Bill 0% 21/11/2023	1,482,146	2.79				
USD 1,245,000	United States Treasury Bill 0% 15/2/2024	1,214,443	2.29				
		4,780,873	9.01				
	Total Bonds	52,133,854	98.13				
	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	52,133,854	98.13				

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

^{***}This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP	20,000	USD	25,540	Royal Bank of Canada	13/9/2023	(186)
GBP	10,000	USD	12,783	RBS	13/9/2023	(106)
USD	269,669	EUR	250,000	Bank of America	20/9/2023	(1,777)
	Net unrealised depreciation					(2,069)
CHF Hedged Share Class						
CHF	2,349,150	USD	2,690,097	BNY Mellon	15/9/2023	(27,096)
USD	31,885	CHF	27,943	BNY Mellon	15/9/2023	209
	Net unrealised depreciation					(26,887)
EUR Hedged Share Class						
EUR	19,252,180	USD	21,121,879	BNY Mellon	15/9/2023	(223,073)
USD	493,102	EUR	451,250	BNY Mellon	15/9/2023	3,259
	Net unrealised depreciation					(219,814)
SEK Hedged Share Class						
SEK	12,671,965	USD	1,186,396	BNY Mellon	15/9/2023	(24,170)
USD	7,876	SEK	86,117	BNY Mellon	15/9/2023	(22)
	Net unrealised depreciation					(24,192)
	Total net unrealised depreciation (USD underlying exposure - USD 25,547,468)					(272,962)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Corporate Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
36	USD	US Treasury 2 Year Note (CBT)	December 2023	7,332,187	19,969
Total				7,332,187	19,969

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised depreciation USD	Market Value USD
CDS	USD 2,189,479	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Goldman Sachs	20/12/2027	(66,476)	38,748
Total (USD underlying exposure - USD 2,147,835)					(66,476)	38,748

CDS: Credit Default Swaps

Sustainable Emerging Markets Local Currency Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				CNY 70,000	China Government Bond 3.25% 22/11/2028	10,018	0.00
BONDS				CNY 4,710,000	China Government Bond 3.27% 19/11/2030	679,956	0.14
Brazil				CNY 770,000	China Government Bond 3.29% 23/5/2029	110,475	0.02
BRL 19,094,000	Brazil Letras do Tesouro Nacional 0% 1/7/2024	3,552,657	0.70	CNY 3,590,000	China Government Bond 3.72% 12/4/2051	566,408	0.11
BRL 11,047,000	Brazil Letras do Tesouro Nacional 0% 1/7/2025	1,876,622	0.37	CNY 11,170,000	China Government Bond 3.81% 14/9/2050	1,783,374	0.35
BRL 65,477,000	Brazil Letras do Tesouro Nacional 0% 1/1/2026	10,592,105	2.09			9,615,932	1.90
BRL 12,595,000	Brazil Letras do Tesouro Nacional 0% 1/7/2026	1,946,837	0.38	Colombia			
BRL 23,330,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	4,778,533	0.94	USD 3,334,000	Colombia Government International Bond 3.125% 15/4/2031*	2,571,348	0.51
BRL 49,314,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	9,931,564	1.96	USD 680,000	Colombia Government International Bond 7.5% 2/2/2034	674,611	0.13
BRL 61,161,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2029	12,088,093	2.38	COP 20,214,900,000	Colombian TES 6% 28/4/2028	4,222,760	0.83
BRL 42,068,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2031	8,288,994	1.64	COP 4,628,000,000	Colombian TES 6.25% 26/11/2025	1,054,534	0.21
BRL 11,101,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2033	2,155,466	0.43	COP 57,445,200,000	Colombian TES 7% 26/3/2031	11,599,943	2.29
		55,210,871	10.89	COP 9,941,100,000	Colombian TES 7% 26/3/2031	2,016,978	0.40
Chile				COP 5,011,400,000	Colombian TES 7% 30/6/2032	985,711	0.19
CLP 4,175,000,000	Bonos de la Tesoreria de la Republica en pesos 2.3% 1/10/2028	4,217,629	0.83	COP 11,813,200,000	Colombian TES 7.25% 18/10/2034	2,258,437	0.45
CLP 2,625,000,000	Bonos de la Tesoreria de la Republica en pesos 4.5% 1/3/2026	2,982,606	0.59	COP 5,437,500,000	Colombian TES 7.25% 26/10/2050	909,785	0.18
CLP 1,130,000,000	Bonos de la Tesoreria de la Republica en pesos 4.7% 1/9/2030	1,247,372	0.25	COP 11,385,900,000	Colombian TES 7.5% 26/8/2026	2,612,617	0.52
CLP 375,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/10/2028	436,051	0.08	COP 14,933,000,000	Colombian TES 7.75% 18/9/2030	3,220,613	0.63
CLP 405,000,000	Bonos de la Tesoreria de la Republica en pesos 5% 1/3/2035	447,301	0.09	COP 14,540,800,000	Colombian TES 9.25% 28/5/2042	3,074,860	0.61
USD 2,640,000	Chile Government International Bond 2.55% 27/1/2032*	2,220,583	0.44			35,202,197	6.95
USD 1,581,000	Chile Government International Bond 4.34% 7/3/2042	1,359,707	0.27	Czech Republic			
		12,911,249	2.55	CZK 65,070,000	Czech Republic Government Bond 0% 12/12/2024*	2,740,973	0.54
China				CZK 29,320,000	Czech Republic Government Bond 0.05% 29/11/2029*	1,016,121	0.20
CNY 4,810,000	China Government Bond 2.68% 21/5/2030	665,139	0.13	CZK 76,740,000	Czech Republic Government Bond 0.25% 10/2/2027	2,987,950	0.59
CNY 6,500,000	China Government Bond 2.85% 4/6/2027	907,860	0.18	CZK 70,650,000	Czech Republic Government Bond 0.95% 15/5/2030*	2,565,003	0.51
CNY 6,900,000	China Government Bond 2.88% 25/2/2033	968,548	0.19	CZK 59,140,000	Czech Republic Government Bond 1% 26/6/2026	2,412,538	0.48
CNY 14,320,000	China Government Bond 3.02% 22/10/2025	2,005,056	0.40	CZK 97,300,000	Czech Republic Government Bond 1.2% 13/3/2031	3,523,337	0.69
CNY 5,660,000	China Government Bond 3.02% 27/5/2031	801,400	0.16	CZK 34,300,000	Czech Republic Government Bond 1.25% 14/2/2025	1,459,639	0.29
CNY 7,850,000	China Government Bond 3.13% 21/11/2029	1,117,698	0.22	CZK 117,060,000	Czech Republic Government Bond 1.75% 23/6/2032	4,321,437	0.85
				CZK 162,980,000	Czech Republic Government Bond 2% 13/10/2033	5,978,748	1.18
				CZK 35,340,000	Czech Republic Government Bond 2.4% 17/9/2025	1,515,738	0.30
				CZK 33,700,000	Czech Republic Government Bond 2.5% 25/8/2028*	1,388,510	0.27
				CZK 78,540,000	Czech Republic Government Bond 2.75% 23/7/2029	3,241,607	0.64

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CZK 31,870,000	Czech Republic Government Bond 4.2% 4/12/2036	1,409,297	0.28	IDR 75,993,000,000	Indonesia Treasury Bond 6.5% 15/2/2031	5,022,124	0.99
CZK 51,740,000	Czech Republic Government Bond 5.7% 25/5/2024	2,335,344	0.46	IDR 20,405,000,000	Indonesia Treasury Bond 7% 15/5/2027	1,373,954	0.27
CZK 26,460,000	Czech Republic Government Bond 6% 26/2/2026	1,230,956	0.24	IDR 27,678,000,000	Indonesia Treasury Bond 7% 15/9/2030	1,881,849	0.37
		38,127,198	7.52	IDR 110,966,000,000	Indonesia Treasury Bond 7% 15/2/2033	7,610,242	1.50
	Dominican Republic			IDR 33,577,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	2,340,248	0.46
USD 1,425,000	Dominican Republic International Bond 5.5% 22/2/2029	1,334,142	0.26	IDR 15,032,000,000	Indonesia Treasury Bond 7.125% 15/6/2042	1,033,882	0.20
DOP 32,700,000	Dominican Republic International Bond 13.625% 3/2/2033	703,550	0.14	IDR 24,506,000,000	Indonesia Treasury Bond 7.5% 15/8/2032	1,724,109	0.34
		2,037,692	0.40	IDR 11,559,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	818,541	0.16
	Egypt			IDR 12,673,000,000	Indonesia Treasury Bond 8.25% 15/6/2032	931,545	0.18
EGP 12,239,000	Egypt Government Bond 14.82% 6/7/2031	216,413	0.04	IDR 59,580,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	4,445,732	0.88
USD 3,444,000	Egypt Government International Bond 8.875% 29/5/2050	1,853,423	0.37	IDR 37,420,000,000	Indonesia Treasury Bond 8.375% 15/9/2026	2,600,727	0.51
		2,069,836	0.41	IDR 36,572,000,000	Indonesia Treasury Bond 8.375% 15/3/2034	2,738,698	0.54
	Hungary			IDR 12,316,000,000	Indonesia Treasury Bond 8.375% 15/4/2039	940,075	0.19
HUF 427,300,000	Hungary Government Bond 1% 26/11/2025	1,043,201	0.21	IDR 15,957,000,000	Indonesia Treasury Bond 8.75% 15/5/2031	1,192,846	0.24
HUF 505,060,000	Hungary Government Bond 1.5% 22/4/2026	1,222,835	0.24	IDR 24,275,000,000	Indonesia Treasury Bond 9% 15/3/2029	1,791,536	0.35
HUF 216,210,000	Hungary Government Bond 1.5% 26/8/2026*	515,712	0.10	IDR 18,017,000,000	Indonesia Treasury Bond 9.5% 15/7/2031	1,403,622	0.28
HUF 969,340,000	Hungary Government Bond 2.5% 24/10/2024*	2,570,199	0.51	IDR 19,310,000,000	Indonesia Treasury Bond 10.5% 15/8/2030	1,560,775	0.31
HUF 867,430,000	Hungary Government Bond 2.75% 22/12/2026	2,115,028	0.42	IDR 32,552,000,000	Indonesia Treasury Bond 11% 15/9/2025	2,329,723	0.46
HUF 483,540,000	Hungary Government Bond 3% 27/10/2027*	1,175,877	0.23			51,462,159	10.15
HUF 1,253,400,000	Hungary Government Bond 3% 21/8/2030	2,833,069	0.56		Malaysia		
HUF 694,130,000	Hungary Government Bond 3.25% 22/10/2031*	1,558,006	0.31	MYR 7,655,000	Malaysia Government Bond 2.632% 15/4/2031	1,521,298	0.30
HUF 749,760,000	Hungary Government Bond 4% 28/4/2051*	1,348,260	0.27	MYR 6,957,000	Malaysia Government Bond 3.502% 31/5/2027	1,497,276	0.29
HUF 1,237,960,000	Hungary Government Bond 4.75% 24/11/2032	3,004,830	0.59	MYR 10,769,000	Malaysia Government Bond 3.519% 20/4/2028	2,313,013	0.46
HUF 594,280,000	Hungary Government Bond 5.5% 24/6/2025	1,601,966	0.32	MYR 23,274,000	Malaysia Government Bond 3.582% 15/7/2032	4,915,149	0.97
HUF 750,780,000	Hungary Government Bond 6.75% 22/10/2028	2,098,522	0.41	MYR 20,282,000	Malaysia Government Bond 3.733% 15/6/2028	4,388,143	0.86
EUR 640,000	Hungary Government International Bond 1.75% 5/6/2035	485,264	0.09	MYR 6,816,000	Malaysia Government Bond 3.757% 22/5/2040	1,404,058	0.28
USD 2,237,000	Hungary Government International Bond 6.25% 22/9/2032*	2,257,771	0.44	MYR 9,962,000	Malaysia Government Bond 3.828% 5/7/2034	2,123,601	0.42
		23,830,540	4.70	MYR 14,779,000	Malaysia Government Bond 3.844% 15/4/2033	3,177,164	0.63
	Indonesia			MYR 10,957,000	Malaysia Government Bond 3.885% 15/8/2029	2,382,851	0.47
IDR 25,553,000,000	Indonesia Treasury Bond 5.5% 15/4/2026	1,651,801	0.33	MYR 11,247,000	Malaysia Government Bond 3.892% 15/3/2027	2,451,311	0.48
IDR 42,077,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	2,747,575	0.54				
IDR 81,022,000,000	Indonesia Treasury Bond 6.375% 15/4/2032	5,322,555	1.05				

*All or a portion of this security represents a security on loan.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
MYR 5,268,000	Malaysia Government Bond 3.9% 30/11/2026	1,149,854	0.23	PLN 30,110,000	Republic of Poland Government Bond 1.75% 25/4/2032	5,429,419	1.07
MYR 7,143,000	Malaysia Government Bond 4.065% 15/6/2050	1,483,311	0.29	PLN 7,451,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,677,592	0.33
MYR 5,932,000	Malaysia Government Bond 4.232% 30/6/2031	1,312,064	0.26	PLN 18,266,000	Republic of Poland Government Bond 2.5% 25/7/2027	4,003,543	0.79
MYR 11,454,000	Malaysia Government Bond 4.392% 15/4/2026	2,526,420	0.50	PLN 15,943,000	Republic of Poland Government Bond 2.75% 25/4/2028	3,469,655	0.68
MYR 2,760,000	Malaysia Government Bond 4.457% 31/3/2053	614,572	0.12	PLN 33,708,000	Republic of Poland Government Bond 2.75% 25/10/2029*	7,083,701	1.40
MYR 3,556,000	Malaysia Government Bond 4.498% 15/4/2030	800,099	0.16	PLN 7,161,000	Republic of Poland Government Bond 3.25% 25/7/2025	1,673,528	0.33
MYR 10,095,000	Malaysia Government Bond 4.696% 15/10/2042	2,332,640	0.46	PLN 7,310,000	Republic of Poland Government Bond 3.75% 25/5/2027	1,682,191	0.33
MYR 4,331,000	Malaysia Government Bond 4.736% 15/3/2046	998,743	0.20	PLN 7,483,000	Republic of Poland Government Bond 6% 25/10/2033*	1,872,676	0.37
MYR 5,508,000	Malaysia Government Bond 4.762% 7/4/2037	1,275,707	0.25	PLN 16,192,000	Republic of Poland Government Bond 7.5% 25/7/2028	4,285,275	0.85
MYR 8,740,000	Malaysia Government Bond 4.893% 8/6/2038	2,061,857	0.41	EUR 885,000	Republic of Poland Government International Bond 4.25% 14/2/2043	938,587	0.19
		40,729,131	8.04			37,576,188	7.41
	Mexico				Romania		
MXN 39,464,400	Mexican Bonos 5.5% 4/3/2027	2,064,174	0.41	RON 6,665,000	Romania Government Bond 3.25% 24/6/2026	1,351,122	0.27
MXN 148,172,020	Mexican Bonos 5.75% 5/3/2026	8,012,739	1.58	RON 6,135,000	Romania Government Bond 3.65% 28/7/2025	1,287,317	0.25
MXN 134,967,890	Mexican Bonos 7.5% 3/6/2027	7,513,421	1.48	RON 5,800,000	Romania Government Bond 3.65% 24/9/2031*	1,046,549	0.21
MXN 36,156,700	Mexican Bonos 7.5% 26/5/2033	1,910,372	0.38	RON 6,600,000	Romania Government Bond 4.15% 24/10/2030	1,253,843	0.25
MXN 154,100,360	Mexican Bonos 7.75% 29/5/2031	8,383,097	1.65	RON 6,850,000	Romania Government Bond 4.25% 28/4/2036	1,187,252	0.23
MXN 37,797,500	Mexican Bonos 7.75% 23/11/2034	2,016,229	0.40	RON 12,750,000	Romania Government Bond 4.75% 11/10/2034	2,368,651	0.47
MXN 56,037,670	Mexican Bonos 7.75% 13/11/2042	2,850,353	0.56	RON 6,780,000	Romania Government Bond 4.85% 25/7/2029	1,374,889	0.27
MXN 44,610	Mexican Bonos 8% 7/12/2023	2,643	0.00	RON 5,130,000	Romania Government Bond 5% 12/2/2029	1,054,509	0.21
MXN 17,299,700	Mexican Bonos 8% 5/9/2024	1,002,505	0.20	RON 7,320,000	Romania Government Bond 5.8% 26/7/2027	1,578,000	0.31
MXN 60,000,000	Mexican Bonos 8% 24/5/2035	3,258,995	0.64	RON 16,190,000	Romania Government Bond 6.7% 25/2/2032	3,548,747	0.70
MXN 94,931,830	Mexican Bonos 8% 7/11/2047	4,935,572	0.97	RON 10,870,000	Romania Government Bond 8.25% 29/9/2032	2,626,152	0.52
MXN 32,307,400	Mexican Bonos 8% 31/7/2053	1,664,655	0.33	EUR 1,176,000	Romanian Government International Bond 2.75% 26/2/2026*	1,217,466	0.24
MXN 106,851,200	Mexican Bonos 8.5% 31/5/2029	6,132,797	1.21	EUR 622,000	Romanian Government International Bond 3.624% 26/5/2030	596,582	0.12
MXN 47,896,530	Mexican Bonos 8.5% 18/11/2038	2,646,323	0.52	USD 2,572,000	Romanian Government International Bond 7.125% 17/1/2033	2,702,002	0.53
MXN 93,854,980	Mexican Bonos 10% 5/12/2024	5,554,048	1.10			23,193,081	4.58
MXN 25,694,380	Mexican Bonos 10% 20/11/2036	1,614,637	0.32				
		59,562,560	11.75				
	Peru				Serbia		
PEN 17,568,000	Peruvian Government International Bond 6.35% 12/8/2028	4,845,307	0.96	EUR 2,106,000	Serbia International Bond 1% 23/9/2028	1,805,444	0.35
PEN 34,719,000	Peruvian Government International Bond 6.95% 12/8/2031	9,658,211	1.90				
PEN 5,979,000	Peruvian Government International Bond 8.2% 12/8/2026	1,718,093	0.34				
		16,221,611	3.20				
	Poland						
PLN 15,920,000	Republic of Poland Government Bond 0.25% 25/10/2026	3,315,772	0.65				
PLN 11,666,000	Republic of Poland Government Bond 1.25% 25/10/2030	2,144,249	0.42				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,663,000	Serbia International Bond 6.25% 26/5/2028 [†]	1,657,678	0.33	USD 2,670,000	United States Treasury Note/Bond 2.125% 30/11/2024	2,569,249	0.51
		3,463,122	0.68	USD 2,631,800	United States Treasury Note/Bond 2.375% 15/8/2024	2,558,105	0.50
	South Africa			USD 5,255,100	United States Treasury Note/Bond 4.63% 30/6/2025 [†]	5,222,461	1.03
ZAR 29,384,424	Republic of South Africa Government Bond 6.25% 31/3/2036 [†]	1,003,236	0.20			18,809,302	3.71
ZAR 30,845,650	Republic of South Africa Government Bond 6.5% 28/2/2041	970,122	0.19		Uruguay		
ZAR 327,356,148	Republic of South Africa Government Bond 7% 28/2/2031 [†]	14,150,141	2.79	UYU 47,757,000	Uruguay Government International Bond 8.5% 15/3/2028	1,232,517	0.24
ZAR 151,607,733	Republic of South Africa Government Bond 8% 31/1/2030	7,239,988	1.43		Total Bonds	485,739,280	95.83
ZAR 96,382,966	Republic of South Africa Government Bond 8.25% 31/3/2032 [†]	4,358,264	0.86		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	485,739,280	95.83
ZAR 109,015,480	Republic of South Africa Government Bond 8.5% 31/1/2037	4,450,408	0.88		Other Transferable Securities		
ZAR 86,382,160	Republic of South Africa Government Bond 8.75% 31/1/2044 [†]	3,345,964	0.66		BONDS		
ZAR 104,001,398	Republic of South Africa Government Bond 8.75% 28/2/2048 [†]	4,005,553	0.79		Ghana		
ZAR 143,906,990	Republic of South Africa Government Bond 8.875% 28/2/2035	6,316,491	1.24	GHS 13,710,000	Ghana Treasury Note 17.6% 20/2/2023 ^{***}	601,314	0.12
ZAR 64,791,804	Republic of South Africa Government Bond 9% 31/1/2040	2,641,929	0.52	GHS 2,900,000	Republic of Ghana Government Bonds 20.75% 6/3/2023 ^{***}	127,193	0.02
ZAR 106,300,806	Republic of South Africa Government Bond 10.5% 21/12/2026	5,919,510	1.17			728,507	0.14
		54,401,606	10.73		Ukraine		
	Sweden			UAH 15,985,000	Ukraine Government International Bond 16% 24/5/2023 ^{***}	433,585	0.09
EUR 608,238	East Renewable 13.5% 1/1/2025	82,488	0.02		Total Bonds	1,162,092	0.23
	United States				Total Other Transferable Securities	1,162,092	0.23
USD 8,834,600	United States Treasury Note/Bond 0.375% 15/7/2024	8,459,487	1.67		Total Portfolio	486,901,372	96.06
					Other Net Assets	19,983,625	3.94
					Total Net Assets (USD)	506,884,997	100.00

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

[†]All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

^{***}This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	2,015,400	USD	1,345,504	JP Morgan	13/9/2023	(39,593)
AUD	3,800,000	USD	2,492,024	Bank of America	13/9/2023	(29,753)
BRL	25,900,000	USD	5,342,148	JP Morgan	5/9/2023	(86,077)
BRL	5,600,000	USD	1,148,021	HSBC Bank	5/9/2023	(11,573)
BRL	13,300,000	USD	2,703,736	BNP Paribas	5/9/2023	(4,672)
BRL	12,850,000	USD	2,563,540	Bank of America	5/9/2023	44,202
BRL	165,849	USD	33,846	Goldman Sachs	5/9/2023	(189)
CAD	3,031,400	USD	2,272,080	BNY Mellon	13/9/2023	(31,031)
CAD	3,400,000	USD	2,583,763	Bank of America	13/9/2023	(70,216)
CAD	2,300,000	USD	1,724,301	BNP Paribas	13/9/2023	(23,960)
CHF	797,500	USD	925,983	BNP Paribas	13/9/2023	(22,142)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

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Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CLP	2,115,336,744	USD	2,562,360	Morgan Stanley	13/9/2023	(89,228)
CLP	3,715,120,800	USD	4,551,860	Bank of America	13/9/2023	(208,353)
CLP	1,402,244,256	USD	1,714,801	Barclays	13/9/2023	(75,377)
CLP	1,067,400,000	USD	1,287,824	BNP Paribas	13/9/2023	(39,881)
CLP	2,066,356,000	USD	2,450,911	Goldman Sachs	13/9/2023	(35,045)
CNH	168,654,439	USD	23,397,749	Bank of America	13/9/2023	(205,335)
CNH	2,200,000	USD	307,865	Morgan Stanley	13/9/2023	(5,333)
CNH	4,000,000	USD	558,018	JP Morgan	13/9/2023	(7,960)
CNH	8,400,000	USD	1,162,962	BNP Paribas	13/9/2023	(7,841)
CNY	7,500,000	USD	1,047,175	BNY Mellon	13/9/2023	(14,944)
COP	15,104,950,878	USD	3,610,695	Morgan Stanley	13/9/2023	56,773
COP	26,848,350,000	USD	6,585,813	BNY Mellon	13/9/2023	(67,057)
COP	4,129,000,000	USD	965,795	Barclays	13/9/2023	36,723
COP	8,067,393,300	USD	1,900,006	BNP Paribas	13/9/2023	58,750
COP	1,555,198,822	USD	384,509	Deutsche Bank	13/9/2023	(6,908)
COP	5,610,400,000	USD	1,375,435	JP Morgan	13/9/2023	(13,235)
COP	6,428,700,000	USD	1,527,370	Bank of America	13/9/2023	33,513
CZK	188,201,293	USD	8,580,060	HSBC Bank	13/9/2023	(95,196)
CZK	24,132,500	USD	1,119,037	Morgan Stanley	13/9/2023	(31,048)
CZK	119,910,400	USD	5,467,789	JP Morgan	13/9/2023	(61,749)
CZK	11,705,900	USD	538,611	Standard Chartered Bank	13/9/2023	(10,863)
CZK	28,953,700	USD	1,327,766	Toronto-Dominion	13/9/2023	(22,418)
CZK	79,500,000	USD	3,615,720	Citigroup	13/9/2023	(31,544)
EUR	8,018,763	USD	8,816,180	Morgan Stanley	13/9/2023	(112,470)
EUR	18,689,300	USD	20,531,764	JP Morgan	13/9/2023	(246,060)
EUR	12,299,500	USD	13,523,851	HSBC Bank	13/9/2023	(173,752)
EUR	4,577,000	USD	4,965,331	Barclays	13/9/2023	2,628
EUR	4,664,000	USD	5,028,403	Bank of America	13/9/2023	33,987
GBP	2,047,200	USD	2,617,000	JP Morgan	13/9/2023	(21,761)
HUF	3,510,331,327	USD	9,864,638	Toronto-Dominion	13/9/2023	131,304
HUF	668,182,900	USD	1,870,718	Goldman Sachs	13/9/2023	31,985
HUF	1,308,051,700	USD	3,731,795	JP Morgan	13/9/2023	(7,015)
HUF	112,048,700	USD	321,983	Barclays	13/9/2023	(2,916)
HUF	461,002,100	USD	1,331,391	Citibank	13/9/2023	(18,652)
HUF	1,422,871,300	USD	4,017,039	BNP Paribas	13/9/2023	34,698
IDR	45,032,697,361	USD	2,972,654	Bank of America	13/9/2023	(16,122)
IDR	92,609,505,815	USD	6,133,234	HSBC Bank	13/9/2023	(53,140)
IDR	25,220,915,795	USD	1,667,059	BNP Paribas	13/9/2023	(11,230)
IDR	15,088,300,000	USD	1,005,417	JP Morgan	13/9/2023	(14,825)
ILS	7,861,200	USD	2,128,500	UBS	13/9/2023	(65,916)
ILS	1,627,800	USD	450,348	JP Morgan	13/9/2023	(23,254)
ILS	3,100,000	USD	841,976	Morgan Stanley	13/9/2023	(28,613)
INR	106,930,000	USD	1,289,362	UBS	13/9/2023	2,251
INR	832,727,994	USD	10,073,526	Morgan Stanley	13/9/2023	(14,964)
INR	140,600,000	USD	1,700,909	BNP Paribas	13/9/2023	(2,595)
INR	92,837,000	USD	1,119,779	JP Morgan	13/9/2023	1,603
JPY	3,635,228,018	USD	25,526,141	Morgan Stanley	13/9/2023	(617,836)
JPY	164,300,000	USD	1,191,416	JP Morgan	13/9/2023	(65,645)
JPY	896,300,000	USD	6,475,220	Bank of America	13/9/2023	(333,841)
KZT	532,957,500	USD	1,149,234	JP Morgan	31/10/2023	(6,146)
MXN	40,139,300	USD	2,306,867	Barclays	13/9/2023	87,844
MXN	37,807,100	USD	2,221,809	Morgan Stanley	13/9/2023	33,762
MXN	83,490,200	USD	4,877,409	Deutsche Bank	13/9/2023	103,617
MXN	4,804,400	USD	281,248	JP Morgan	13/9/2023	5,382
MXN	47,980,000	USD	2,815,442	BNY Mellon	13/9/2023	47,045
MXN	22,400,000	USD	1,284,589	Goldman Sachs	13/9/2023	51,795
MYR	18,901,503	USD	4,087,623	Morgan Stanley	13/9/2023	(11,388)
MYR	3,693,100	USD	790,052	State Street	13/9/2023	6,389
MYR	56,240,660	USD	12,105,179	Goldman Sachs	13/9/2023	23,498
NGN	1,052,800,000	USD	1,442,192	Standard Chartered Bank	18/9/2023	(87,327)
NOK	35,143,400	USD	3,295,521	State Street	13/9/2023	5,617

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

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Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NOK	14,282,100	USD	1,338,649	Deutsche Bank	13/9/2023	2,917
NZD	4,200,000	USD	2,618,847	Morgan Stanley	13/9/2023	(120,845)
PEN	17,230,900	USD	4,721,062	Bank of America	13/9/2023	(50,043)
PEN	7,895,800	USD	2,191,439	Morgan Stanley	13/9/2023	(51,015)
PEN	4,000,000	USD	1,088,643	JP Morgan	13/9/2023	(4,307)
PHP	124,017,000	USD	2,243,016	JP Morgan	13/9/2023	(53,182)
PHP	85,800,000	USD	1,562,386	BNP Paribas	13/9/2023	(47,370)
PLN	57,060,808	USD	13,840,640	Bank of America	13/9/2023	5,264
PLN	8,182,200	USD	2,015,635	Goldman Sachs	13/9/2023	(30,210)
PLN	10,400,000	USD	2,620,255	Citigroup	13/9/2023	(96,677)
PLN	16,071,100	USD	3,995,463	Morgan Stanley	13/9/2023	(95,783)
PLN	9,109,000	USD	2,205,622	Deutsche Bank	13/9/2023	4,692
RON	11,642,900	USD	2,606,879	Deutsche Bank	13/9/2023	(50,618)
RON	18,422,300	USD	4,073,953	BNP Paribas	13/9/2023	(29,238)
RON	750,000	USD	169,241	Barclays	13/9/2023	(4,574)
THB	1,922,460,000	USD	54,460,817	Standard Chartered Bank	13/9/2023	488,202
THB	63,515,900	USD	1,834,181	Goldman Sachs	13/9/2023	(18,728)
THB	23,053,700	USD	673,437	UBS	13/9/2023	(14,501)
THB	90,671,000	USD	2,664,052	Morgan Stanley	13/9/2023	(72,433)
THB	51,700,000	USD	1,478,502	JP Morgan	13/9/2023	(778)
TRY	129,730,000	USD	4,862,600	UBS	29/9/2023	(79,653)
TWD	66,011,609	USD	2,114,754	HSBC Bank	13/9/2023	(41,754)
TWD	85,100,000	USD	2,711,590	Standard Chartered Bank	13/9/2023	(39,146)
USD	2,738,221	TRY	70,030,000	UBS	29/9/2023	156,322
USD	982,240	THB	34,748,000	Barclays	13/9/2023	(10,951)
USD	5,633,613	MYR	26,059,244	Barclays	13/9/2023	13,763
USD	1,132,023	AUD	1,692,860	Deutsche Bank	13/9/2023	35,107
USD	2,466,741	JPY	350,753,400	JP Morgan	13/9/2023	63,405
USD	2,284,458	CAD	3,031,500	HSBC Bank	13/9/2023	43,335
USD	23,450,498	MXN	404,849,395	Bank of America	13/9/2023	(702,818)
USD	27,436,288	COP	116,055,499,283	Goldman Sachs	13/9/2023	(741,887)
USD	3,440,611	PHP	191,371,409	Standard Chartered Bank	13/9/2023	61,465
USD	6,120,352	CHF	5,449,500	Toronto-Dominion	13/9/2023	(55,798)
USD	10,076,647	PEN	36,915,796	JP Morgan	13/9/2023	69,369
USD	165,948	CLP	133,894,775	JP Morgan	13/9/2023	9,405
USD	20,772,257	ZAR	393,055,540	Morgan Stanley	13/9/2023	(129,505)
USD	23,040,981	EUR	21,040,900	HSBC Bank	13/9/2023	202,808
USD	10,444,644	RON	47,578,455	Goldman Sachs	13/9/2023	(1,462)
USD	31,174,365	JPY	4,350,099,700	Bank of America	13/9/2023	1,367,814
USD	2,573,988	HUF	915,719,000	BNP Paribas	13/9/2023	(33,594)
USD	902,132	GBP	705,071	Morgan Stanley	13/9/2023	8,313
USD	2,424,586	CHF	2,143,137	JP Morgan	13/9/2023	(4,322)
USD	6,108,321	RON	27,658,000	Société Générale	13/9/2023	35,858
USD	5,033,438	EUR	4,572,000	Westpac	13/9/2023	70,907
USD	1,022,629	AUD	1,537,689	Goldman Sachs	13/9/2023	26,259
USD	803,817	CAD	1,067,411	Standard Chartered Bank	13/9/2023	14,703
USD	5,035,551	CZK	110,526,000	Citigroup	13/9/2023	52,598
USD	4,215,451	COP	17,277,850,000	Bank of America	13/9/2023	20,403
USD	5,872,159	CNH	42,567,000	JP Morgan	13/9/2023	18,583
USD	9,295,900	CZK	202,960,900	Deutsche Bank	13/9/2023	145,614
USD	3,348,988	THB	115,808,000	Morgan Stanley	13/9/2023	38,887
USD	3,522,021	TWD	109,917,000	Standard Chartered Bank	13/9/2023	70,236
USD	1,460,516	HUF	513,994,818	Morgan Stanley	13/9/2023	(3,124)
USD	10,247,749	HUF	3,617,892,082	Citigroup	13/9/2023	(54,481)
USD	3,191,348	ZAR	59,988,000	Citigroup	13/9/2023	1,329
USD	10,113,991	EUR	9,154,300	Goldman Sachs	13/9/2023	177,748
USD	5,498,779	HUF	1,918,323,900	JP Morgan	13/9/2023	36,202
USD	4,307,941	ZAR	80,670,200	JP Morgan	13/9/2023	18,091
USD	5,235,692	PLN	21,196,700	Goldman Sachs	13/9/2023	92,276
USD	3,121,317	IDR	47,159,978,900	Deutsche Bank	13/9/2023	25,122
USD	4,856,984	NOK	49,424,700	Deutsche Bank	13/9/2023	214,355

Sustainable Emerging Markets Local Currency Bond Fund

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Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	4,316,053	ZAR	79,628,000	Deutsche Bank	13/9/2023	81,625
USD	4,209,857	HUF	1,479,263,200	Deutsche Bank	13/9/2023	(2,459)
USD	2,396,447	INR	197,395,900	JP Morgan	13/9/2023	12,093
USD	15,416	INR	1,266,968	HSBC Bank	13/9/2023	112
USD	1,313,009	PHP	72,163,000	Morgan Stanley	13/9/2023	38,789
USD	2,687,292	IDR	40,432,360,500	JP Morgan	13/9/2023	32,786
USD	291,590	IDR	4,361,430,000	Bank of America	13/9/2023	5,249
USD	3,754,423	INR	308,533,032	BNP Paribas	13/9/2023	27,638
USD	200,953	EUR	180,000	BNY Mellon	13/9/2023	5,578
USD	109,759	THB	3,770,000	Goldman Sachs	13/9/2023	2,002
USD	1,568,652	MYR	7,256,356	Morgan Stanley	13/9/2023	3,770
USD	3,187,268	ZAR	58,788,100	Standard Chartered Bank	13/9/2023	61,056
USD	883,035	NZD	1,390,000	Barclays	13/9/2023	56,316
USD	102,361	CNH	730,000	Goldman Sachs	13/9/2023	1,976
USD	2,087,091	COP	8,698,995,700	Morgan Stanley	13/9/2023	(25,018)
USD	8,044,377	EUR	7,301,000	JP Morgan	13/9/2023	119,739
USD	4,560,147	PLN	18,264,900	Toronto-Dominion	13/9/2023	128,137
USD	1,537,496	PEN	5,550,000	Morgan Stanley	13/9/2023	32,981
USD	2,245,026	PLN	8,900,000	Société Générale	13/9/2023	85,425
USD	2,579,120	CZK	54,900,000	Goldman Sachs	13/9/2023	104,009
USD	3,784,426	MXN	64,810,000	Morgan Stanley	13/9/2023	(82,139)
USD	3,682,648	COP	14,883,131,000	Barclays	13/9/2023	69,036
USD	3,127,859	MXN	53,547,400	Goldman Sachs	13/9/2023	(66,779)
USD	811,110	ZAR	14,285,700	Goldman Sachs	13/9/2023	51,430
USD	11,651,812	BRL	56,560,849	JP Morgan	5/9/2023	173,517
USD	909,317	IDR	13,727,047,545	HSBC Bank	13/9/2023	8,095
USD	1,566,820	EGP	54,400,000	Goldman Sachs	31/1/2024	7,056
USD	3,821,120	PLN	15,500,000	Bank of America	13/9/2023	60,018
USD	802,690	RON	3,610,000	UBS	13/9/2023	10,095
USD	2,251,584	MXN	38,100,000	JP Morgan	13/9/2023	(21,462)
USD	1,059,155	MXN	18,010,000	State Street	13/9/2023	(15,322)
USD	2,612,684	PLN	10,600,000	BNP Paribas	13/9/2023	40,576
USD	1,477,348	IDR	22,517,737,242	Barclays	13/9/2023	(1,009)
USD	171,308	BRL	840,076	Morgan Stanley	5/9/2023	825
USD	84,609	BRL	414,924	HSBC Bank	5/9/2023	406
USD	2,554,379	PLN	10,400,000	Deutsche Bank	13/9/2023	30,801
USD	5,205,372	PLN	21,100,000	Citigroup	13/9/2023	85,421
USD	5,073,347	EUR	4,600,000	Barclays	13/9/2023	80,424
USD	1,036,595	CZK	22,900,000	BNP Paribas	13/9/2023	4,172
USD	2,201,706	RON	9,959,400	Deutsche Bank	13/9/2023	15,066
USD	1,533,333	EGP	55,200,000	Goldman Sachs	7/2/2024	(39,137)
USD	1,327,888	COP	5,437,700,000	JP Morgan	13/9/2023	7,619
USD	2,416,830	PEN	9,006,000	Bank of America	13/9/2023	(24,552)
USD	1,215,458	CLP	1,051,247,332	BNP Paribas	13/9/2023	(13,601)
USD	411,666	CLP	354,476,795	Morgan Stanley	13/9/2023	(2,768)
USD	1,060,403	TRY	29,567,660	HSBC Bank	29/9/2023	(29,711)
USD	2,485,020	GBP	1,951,000	JP Morgan	13/9/2023	11,733
USD	1,353,998	ZAR	25,767,000	State Street	13/9/2023	(16,230)
USD	251,339	CLP	217,802,873	Bank of America	13/9/2023	(3,304)
USD	2,758,437	THB	97,428,000	Standard Chartered Bank	13/9/2023	(26,314)
USD	2,423,911	NZD	4,084,000	Morgan Stanley	13/9/2023	(5,098)
USD	2,410,395	AUD	3,759,000	HSBC Bank	13/9/2023	(25,310)
USD	1,512,386	CZK	33,364,000	Morgan Stanley	13/9/2023	8,204
USD	602,239	ZAR	11,275,000	Royal Bank of Canada	13/9/2023	2,661
USD	33,697	BRL	165,849	Goldman Sachs	3/10/2023	193
ZAR	23,805,800	USD	1,261,602	Deutsche Bank	13/9/2023	4,334
ZAR	91,611,955	USD	4,880,409	JP Morgan	13/9/2023	(8,702)
ZAR	126,004,345	USD	6,898,288	Morgan Stanley	13/9/2023	(197,674)
ZAR	12,610,000	USD	695,263	RBS	13/9/2023	(24,693)
ZAR	27,330,000	USD	1,468,827	State Street	13/9/2023	(15,483)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Emerging Markets Local Currency Bond Fund

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Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR	128,200,000	USD	6,990,415	Standard Chartered Bank	13/9/2023	(173,042)
ZAR	3,980,000	USD	209,820	Citigroup	13/9/2023	1,827
Net unrealised depreciation						(845,085)
CHF Hedged Share Class						
CHF	4,449	USD	5,094	BNY Mellon	15/9/2023	(50)
USD	110	CHF	97	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(50)
EUR Hedged Share Class						
EUR	6,878,969	USD	7,547,506	BNY Mellon	15/9/2023	(80,182)
USD	3,506,438	EUR	3,213,093	BNY Mellon	15/9/2023	18,540
Net unrealised depreciation						(61,642)
Total net unrealised depreciation (USD underlying exposure - USD 812,923,767)						(906,777)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
74	USD	US Treasury 10 Year Note (CBT)	December 2023	8,205,906	62,649
29	USD	US Treasury 5 Year Note (CBT)	December 2023	3,097,336	18,352
Total				11,303,242	81,001

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 9,076,504	Fund receives Fixed 12.97%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	163,927	163,927
IRS	MXN 40,176,068	Fund receives Fixed 9.29%; and pays Floating MXN MXIBTIII 1 Month	Bank of America	17/2/2028	24,530	24,530
IRS	THB 60,909,144	Fund receives Fixed 2.201%; and pays Floating THB BKIBOR 1 Day	Bank of America	15/3/2028	(25,125)	(25,125)
IRS	THB 118,314,837	Fund receives Fixed 2.5207%; and pays Floating THB BKIBOR 1 Day	Bank of America	15/3/2028	(2,509)	(2,509)
IRS	MXN 15,683,007	Fund receives Fixed 8.215%; and pays Floating MXN MXIBTIII 1 Month	Bank of America	7/7/2028	(26,667)	(26,667)
IRS	THB 87,801,207	Fund receives Fixed 2.258%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/9/2028	(37,374)	(37,374)
IRS	THB 53,758,012	Fund receives Fixed 2.476%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/9/2028	(7,195)	(7,195)
IRS	CZK 45,806,422	Fund receives Fixed 4.391%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	14,752	14,752
IRS	CZK 39,634,566	Fund receives Fixed 4.434%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	16,246	16,246
IRS	CZK 63,790,799	Fund receives Fixed 4.77%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	69,926	69,926
IRS	CZK 51,450,997	Fund receives Fixed 4.8%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	59,553	59,553
IRS	CZK 45,838,379	Fund receives Fixed 4.88%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	60,546	60,546
IRS	CZK 54,564,944	Fund receives Fixed 4.96%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	80,989	80,989
IRS	THB 309,484,987	Fund receives Fixed 2.837%; and pays Floating THB BKIBOR 1 Day	Bank of America	15/3/2033	(15,275)	(15,275)
IRS	THB 26,911,738	Fund receives Fixed 2.84%; and pays Floating THB BKIBOR 1 Day	Bank of America	15/3/2033	(1,135)	(1,135)

Sustainable Emerging Markets Local Currency Bond Fund

continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	THB 45,122,806	Fund receives Fixed 2.61%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/9/2033	(30,806)	(30,806)
IRS	THB 41,324,930	Fund receives Fixed 2.6475%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/9/2033	(24,349)	(24,349)
IRS	THB 33,465,226	Fund receives Fixed 2.7%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/9/2033	(15,337)	(15,337)
IRS	THB 113,018,128	Fund receives Fixed 2.725%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/9/2033	(44,752)	(44,752)
IRS	THB 58,530,000	Fund receives Fixed 2.78%; and pays Floating THB BKIBOR 1 Day	Bank of America	20/9/2033	(15,150)	(15,150)
IRS	BRL 12,112,727	Fund receives Fixed 12.51%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	173,306	173,306
IRS	BRL 4,194,124	Fund receives Fixed 11.3675%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	27,338	27,338
IRS	BRL 4,544,118	Fund receives Fixed 12.74%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2029	100,492	100,492
IRS	BRL 11,801,902	Fund receives Fixed 11.985%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	117,196	117,196
IRS	BRL 17,431,440	Fund receives Fixed 12.78%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	287,014	287,014
Total (USD underlying exposure - USD 56,817,862)					950,141	950,141

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
46,200,000	Put	OTC EUR/USD	Bank of America	EUR 1.09	29/9/2023	274,156	476,381
48,800,000	Call	OTC USD/BRL	JP Morgan	USD 5.45	31/10/2023	(122,630)	118,685
Total (USD underlying exposure - USD 32,663,229)						151,526	595,066

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Energy Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
Ireland				South Korea			
960,420	BlackRock ICS US Dollar Ultra Short Bond Fund [~]	111,275,888	1.61	438,632	LG Chem	193,472,634	2.79
Total Funds				437,099	Samsung SDI	203,048,068	2.92
				396,520,702 5.71			
				Spain			
				6,700,575	EDP Renovaveis [*]	123,440,471	1.78
				Sweden			
				7,857,797	Atlas Copco [*]	104,873,949	1.51
				Switzerland			
				368,988	Sika [*]	104,863,038	1.51
				660,213	TE Connectivity	87,748,910	1.27
				192,611,948 2.78			
				United Kingdom			
				9,408,069	ITM Power [*]	10,552,247	0.15
				663,737	Spirax-Sarco Engineering	85,526,908	1.24
				96,079,155 1.39			
				United States			
				350,135	Albemarle [*]	69,624,345	1.00
				1,161,801	Analog Devices	211,598,816	3.05
				457,003	ANSYS [*]	145,098,452	2.09
				626,712	Autodesk	139,355,680	2.01
				609,421	Cadence Design Systems	147,150,795	2.12
				1,737,026	Darling Ingredients [*]	109,432,638	1.58
				756,641	First Solar	142,694,926	2.06
				2,272,395	Ingersoll Rand [*]	158,840,410	2.29
				6,448,350	NextEra Energy [*]	435,457,076	6.28
				637,048	ON Semiconductor [*]	63,195,162	0.91
				517,871	Quanta Services	109,685,078	1.58
				255,629	Rogers [*]	36,823,357	0.53
				5,090,036	Sunnova Energy International [*]	71,515,006	1.03
				3,056,994	Sunrun [*]	48,208,795	0.69
				632,610	Texas Instruments	107,170,460	1.54
				700,608	Union Pacific	155,892,286	2.25
				2,151,743,282 31.01			
				Total Common Stocks (Shares)			
				6,756,200,849 97.35			
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				6,867,476,737 98.96			
				Other Transferable Securities			
				COMMON STOCKS (SHARES)			
				United States			
				3,281,600	Enchi ^{**}	-	0.00
				Total Common Stocks (Shares)			
				-			
				0.00			
				Japan			
1,381,900	Rohm [*]	115,067,745	1.66				
				Netherlands			
209,199	ASML [*]	139,336,549	2.01				
4,386,776	STMicroelectronics	209,104,752	3.01				
				348,441,301 5.02			
				Portugal			
52,370,343	EDP - Energias de Portugal [*]	240,685,087	3.47				

[~]Investment in connected party fund, see further information in Note 10.

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

Sustainable Energy Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
BONDS			
United States			
USD 708,487	Enchi 0% 5/8/2020 ^{**} , ^{***}	-	0.00
Total Bonds		-	0.00
Total Other Transferable Securities		-	0.00
Total Portfolio		6,867,476,737	98.96
Other Net Assets		72,381,173	1.04
Total Net Assets (USD)		6,939,857,910	100.00

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

^{***}This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	6,990,090	USD	4,537,983	BNY Mellon	15/9/2023	(8,306)
USD	369,271	AUD	573,587	BNY Mellon	15/9/2023	(2,419)
Net unrealised depreciation						(10,725)
CAD Hedged Share Class						
CAD	1,967,483	USD	1,462,768	BNY Mellon	15/9/2023	(8,202)
USD	92,507	CAD	124,906	BNY Mellon	15/9/2023	162
Net unrealised depreciation						(8,040)
CNH Hedged Share Class						
CNY	162,043,543	USD	22,451,309	BNY Mellon	15/9/2023	(165,589)
USD	2,453,543	CNY	17,846,476	BNY Mellon	15/9/2023	(859)
Net unrealised depreciation						(166,448)
EUR Hedged Share Class						
EUR	164,141,463	USD	180,011,713	BNY Mellon	15/9/2023	(1,831,370)
USD	12,671,443	EUR	11,616,821	BNY Mellon	15/9/2023	61,079
Net unrealised depreciation						(1,770,291)
GBP Hedged Share Class						
GBP	2,832,990	USD	3,604,039	BNY Mellon	15/9/2023	(12,618)
USD	227,206	GBP	178,879	BNY Mellon	15/9/2023	438
Net unrealised depreciation						(12,180)
HKD Hedged Share Class						
HKD	91,198,691	USD	11,684,024	BNY Mellon	15/9/2023	(49,685)
USD	831,896	HKD	6,507,838	BNY Mellon	15/9/2023	1,684
Net unrealised depreciation						(48,001)
NZD Hedged Share Class						
NZD	320,428	USD	193,504	BNY Mellon	15/9/2023	(2,925)
USD	12,239	NZD	20,549	BNY Mellon	15/9/2023	18
Net unrealised depreciation						(2,907)
SGD Hedged Share Class						
USD	1,121	SGD	1,518	BNY Mellon	5/9/2023	(2)
SGD	104,025,207	USD	77,271,168	BNY Mellon	15/9/2023	(274,581)
USD	5,628,200	SGD	7,620,843	BNY Mellon	15/9/2023	(12,523)
Net unrealised depreciation						(287,106)
Total net unrealised depreciation						
(USD underlying exposure - USD 320,887,124)						(2,305,698)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Energy Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Utilities	24.39
Technology	23.19
Industrial	22.01
Basic Materials	11.63
Energy	8.11
Consumer Non-cyclical	3.16
Communications	2.92
Consumer Cyclical	1.94
Investment Funds	1.61
Other Net Assets	1.04
	100.00

Sustainable Fixed Income Global Opportunities Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				794	ING Groep	10,508	0.00
				76	NXP Semiconductors	14,449	0.00
						107,187	0.02
FUNDS					Norway		
	Ireland			5,176	Equinor*	147,214	0.03
5,814	iShares JP Morgan EM Local Government Bond UCITS ETF~	238,520	0.05		Panama		
				620	Carnival	9,035	0.00
					Spain		
190,000	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund ^{oo}	1,924,613	0.38	1,463	Banco Bilbao Vizcaya Argentaria*	10,747	0.00
					Sweden		
				632	Swedbank	10,410	0.00
					Switzerland		
Total Funds				290	ABB	10,199	0.00
				18	Swisscom	10,132	0.00
						20,331	0.00
COMMON STOCKS (SHARES) & WARRANTS					Taiwan		
					Taiwan Semiconductor Manufacturing	18,775	0.00
					United Kingdom		
				70,088	Barclays*	121,706	0.02
				24,433	BP	140,011	0.03
				38,054	Mobico	37,660	0.01
				715	Rio Tinto	40,902	0.01
						340,279	0.07
					United States		
				942	Activision Blizzard	79,879	0.02
				21	Adobe	10,795	0.00
				514	Advanced Micro Devices	50,881	0.01
				1,121	Alphabet	142,410	0.03
				232	Applied Materials	32,492	0.01
				33,130	Astra Space	8,077	0.00
				1,343	Aurora Innovation (Wts 31/12/2028)	646	0.00
				55	Autodesk	11,272	0.00
				4	Booking	11,438	0.00
				53	Broadcom	44,540	0.01
				5,380	Cano Health (Wts 3/6/2026)	253	0.00
				6,399	Cano Health (Wts 6/7/2025)	301	0.00
				44	Caterpillar	11,466	0.00
				223	Cisco Systems	11,774	0.00
				577	Constellation Brands	138,439	0.03
				27	Deere	10,303	0.00
				3,765	Delta Air Lines	149,046	0.03
				92	Dexcom	8,735	0.00
				24,871	DiamondRock Hospitality*	186,141	0.03
				140	Edwards Lifesciences	10,010	0.00
				8,615	Element Solutions	165,162	0.03
				187	Eli Lilly	94,625	0.02
				14	Equinix	10,184	0.00
				6,440	EVgo (Wts 15/9/2025)	3,440	0.00
				182	First Solar	31,636	0.01
				6,901	Ford Motor	77,282	0.02
				4,302	Forestar	113,999	0.02

^{oo}Cross umbrella holding and investment in connected party fund, see further information in Note 10.

[~]Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
2,499	General Motors	77,254	0.02		Austria		
9,445	Green Plains*	271,351	0.06	EUR 200,000	ams-OSRAM 0% 5/3/2025	167,947	0.03
535	HCA Healthcare	138,012	0.03	EUR 100,000	ams-OSRAM 2.125% 3/11/2027	70,987	0.01
1,616	Hilton Worldwide	223,600	0.04	EUR 138,000	ams-OSRAM 6% 31/7/2025	127,900	0.03
3,112	Informatica	59,949	0.01	EUR 100,000	Erste Bank 4.25% 30/5/2030	100,126	0.02
36	Intuitive Surgical	10,623	0.00	USD 200,000	Klabn Austria 3.2% 12/1/2031	147,746	0.03
247	KLA	114,184	0.02	EUR 300,000	Lenzing 5.75% 7/9/2025*	269,892	0.05
467	Lennar	51,183	0.01	USD 103,000	Suzano Austria 3.125% 15/1/2032	74,889	0.02
30	Lululemon Athletica	10,546	0.00			959,487	0.19
1,064	M/I Homes*	95,784	0.02		Bahrain		
62	Marsh & McLennan	11,230	0.00	USD 200,000	Bahrain Government International Bond 5.45% 16/9/2032	165,877	0.03
638	Meritage Homes	81,304	0.02		Belgium		
190	Microchip Technology	14,434	0.00	GBP 375,000	Anheuser-Busch InBev 9.75% 30/7/2024	452,981	0.09
1,157	Micron Technology	74,926	0.02	EUR 100,000	Azelis Finance 5.75% 15/3/2028	101,941	0.02
35	Microsoft	10,615	0.00	EUR 200,000	Elia 2.75% 2/10/2023	199,300	0.04
2,706	Mr Cooper	141,268	0.03	EUR 100,000	Solvay 2.5% 2/12/2025	92,936	0.02
359	NVIDIA	164,516	0.03			847,158	0.17
10,535	Offerpad Solutions (Wts 1/9/2026)	194	0.00		Benin		
174	ONEOK	10,479	0.00	EUR 139,000	Benin Government International Bond 4.875% 19/1/2032*	104,203	0.02
11,734	Park Hotels & Resorts*	139,842	0.03		Bermuda		
484	Rockwell Automation*	139,274	0.03	USD 200,000	Luye Pharma 6.25% 6/7/2028	165,601	0.03
283	RXO	4,823	0.00	USD 1,630,000	PFP 2022-9 7.587% 19/8/2035	1,499,789	0.30
2,856	Sarcos Technology & Robotics	2,896	0.00			1,665,390	0.33
41,120	Sarcos Technology & Robotics (Wts 15/6/2027)	951	0.00		Brazil		
20	ServiceNow	10,926	0.00	USD 200,000	Banco do Brasil 6.25% 18/4/2030	183,078	0.04
35,167	Sonder	16,207	0.01	BRL 1,920,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	356,543	0.07
41	Stryker	10,923	0.00	BRL 6,535,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	1,231,029	0.24
10,706	Sunstone Hotel Investors	89,106	0.02	USD 200,000	BRF 4.875% 24/1/2030	159,522	0.03
295	Tesla	69,942	0.01			1,930,172	0.38
2,800	Uber Technologies	120,729	0.03		British Virgin Islands		
2,183	United Airlines	100,403	0.02	EUR 100,000	Global Switch 2.25% 31/5/2027	93,087	0.02
13,712	Xenia Hotels & Resorts	150,776	0.03	HKD 2,000,000	Link CB 4.5% 12/12/2027	233,762	0.05
		3,833,476	0.76	USD 200,000	RKPF Overseas 2020 A 5.125% 26/7/2026	59,780	0.01
	Total Common Stocks (Shares) & Warrants	6,170,492	1.22	USD 162,160	Star Energy Geothermal Wayang Windu 6.75% 24/4/2033	145,785	0.03
						532,414	0.11
	BONDS				Canada		
	Argentina			USD 18,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	15,112	0.00
USD 226,000	Argentine Republic Government International Bond 3.625% 9/7/2035*	62,499	0.01	USD 100,000	Canadian Pacific Railway 1.35% 2/12/2024	87,377	0.01
USD 191,000	Argentine Republic Government International Bond 4.25% 9/1/2038	62,066	0.01	USD 100,000	Canadian Pacific Railway 4% 1/6/2028	88,045	0.02
USD 76,000	YPF 6.95% 21/7/2027	59,241	0.01	USD 12,000	Masonite International 5.375% 1/2/2028	10,445	0.00
USD 28,000	YPF 8.5% 27/6/2029	21,954	0.01	USD 101,000	Mattamy 4.625% 1/3/2030	82,197	0.02
		205,760	0.04	USD 95,000	Mattamy 5.25% 15/12/2027	82,430	0.02
	Australia			USD 294,000	NOVA Chemicals 4.875% 1/6/2024	266,532	0.05
USD 93,000	FMG Resources August 2006 4.375% 1/4/2031	71,822	0.02				
USD 314,000	FMG Resources August 2006 4.5% 15/9/2027	265,522	0.05				
USD 552,000	FMG Resources August 2006 6.125% 15/4/2032	473,749	0.09				
		811,093	0.16				

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 250,000	Rogers Communications 2.95% 15/3/2025	219,951	0.04	USD 278,210	Dryden XXVIII Senior Loan Fund 6.833% 15/8/2030	255,802	0.05
USD 325,000	Rogers Communications 3.8% 15/3/2032	255,574	0.05	USD 200,000	Fantasia 7.95% 5/7/2022***	8,837	0.00
EUR 100,000	TotalEnergies Capital Canada 2.125% 18/9/2029	91,685	0.02	USD 410,000	Fantasia 11.75% 17/4/2022***	18,895	0.01
		1,199,348	0.23	USD 262,000	Gaci First Investment 4.75% 14/2/2030	234,756	0.05
	Cayman Islands			USD 263,000	Gaci First Investment 5% 13/10/2027	239,737	0.05
USD 250,000	522 Funding CLO 2018-3A 7.638% 20/10/2031	225,725	0.04	USD 250,000	Galaxy XXII CLO 6.77% 16/4/2034	227,337	0.04
USD 213,755	ABRA Global Finance 11.5% 2/3/2028	166,267	0.03	USD 250,000	Goldentree Loan Opportunities X 6.708% 20/7/2031	229,975	0.04
USD 188,019	ACAS CLO 2015-1 6.462% 18/10/2028	172,562	0.03	USD 500,000	Goldentree Loan Management US CLO 1 10.938% 20/10/2034	433,903	0.09
USD 440,000	ACAS CLO 2015-1 7.772% 18/10/2028	398,719	0.08	USD 510,000	Golub Capital Partners CLO 55B 12.148% 20/7/2034	472,611	0.09
USD 250,000	AGL CLO 11 11.93% 15/4/2034	226,081	0.04	USD 200,000	iQIYI 6.5% 15/3/2028	162,681	0.03
USD 250,000	AGL CLO 3 8.87% 15/1/2033	227,848	0.04	USD 283,896	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	193,591	0.04
USD 300,000	AGL CLO 5 7.288% 20/7/2034	273,286	0.05	USD 135,192	Madison Park Funding XLI 6.437% 22/4/2027	124,198	0.02
USD 250,000	AGL CLO 7 8.67% 15/7/2034	224,892	0.04	USD 200,000	MAF Global 6.375% 20/3/2026	179,422	0.03
USD 550,000	AGL CLO 9 9.288% 20/1/2034	502,287	0.10	USD 250,000	Neuberger Berman Loan Advisers CLO 34 7.076% 20/1/2035	227,334	0.04
USD 250,000	AGL CLO 9 12.848% 20/1/2034	232,475	0.05	USD 250,000	OCP CLO 2014-5 8.512% 26/4/2031	212,282	0.04
USD 250,000	Allegro CLO XI 8.582% 19/1/2033	230,745	0.05	USD 250,000	OCP CLO 2014-7 7.238% 20/7/2029	229,641	0.05
USD 212,565	Anchorage Capital CLO 3-R 6.677% 28/1/2031	195,122	0.04	USD 198,546	OHA Loan Funding 2013-2 6.679% 23/5/2031	181,858	0.04
USD 415,116	Anchorage Capital CLO 4-R 6.677% 28/1/2031	380,015	0.07	USD 250,000	OZLM VIII 8.72% 17/10/2029	230,412	0.05
USD 249,199	Apidos CLO XV 6.598% 20/4/2031	228,836	0.05	USD 236,204	Palmer Square CLO 2018-1 6.602% 18/4/2031	216,895	0.04
USD 100,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.16% 15/5/2037	91,525	0.02	USD 110,203	Parallel 2015-1 7.338% 20/7/2027	101,673	0.02
USD 250,000	Bain Capital Credit CLO 2021-3 8.707% 24/7/2034	220,159	0.04	USD 250,000	Pikes Peak CLO 1 6.787% 24/7/2031	228,971	0.05
USD 250,000	Ballyrock CLO 2020-2 11.738% 20/10/2031	220,524	0.04	USD 250,000	Pikes Peak CLO 4 8.82% 15/7/2034	227,367	0.04
USD 250,000	Bardot CLO 8.607% 22/10/2032	225,698	0.04	USD 435,208	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	359,498	0.07
USD 233,257	Barings CLO 2015-II 6.778% 20/10/2030	214,445	0.04	USD 250,000	Regatta IX Funding 7.37% 17/4/2030	230,188	0.05
USD 200,490	BlueMountain CLO 2013-2 6.787% 22/10/2030	184,159	0.04	USD 250,000	Regatta IX Funding 8.02% 17/4/2030	231,817	0.05
USD 230,383	Carbone CLO 6.728% 20/1/2031	212,080	0.04	USD 250,000	Regatta VIII Funding 7.27% 17/10/2030	230,448	0.05
USD 235,438	CARLYLE US CLO 2017-4 6.75% 15/1/2030	216,521	0.04	USD 250,000	Regatta VIII Funding 8.77% 17/10/2030	227,994	0.04
USD 300,472	CBAM 2017-1 6.838% 20/7/2030	276,836	0.05	USD 493,297	Rockford Tower CLO 2017-3 6.778% 20/10/2030	454,106	0.09
USD 250,000	CBAM 2017-1 7.988% 20/7/2030	228,585	0.05	USD 250,000	RR 19 12.07% 15/10/2035	231,541	0.05
USD 250,000	CIFC Funding 2013-I 7.32% 16/7/2030	229,660	0.05	USD 74,000	Seagate HDD Cayman 8.25% 15/12/2029	71,668	0.02
USD 250,000	CIFC Funding 2013-III-R 7.457% 24/4/2031	225,989	0.04	USD 71,000	Seagate HDD Cayman 8.5% 15/7/2031	68,602	0.01
USD 250,000	CIFC Funding 2014-II-R 8.407% 24/4/2030	228,154	0.05	USD 115,000	Seagate HDD Cayman 9.625% 1/12/2032	117,516	0.02
USD 250,000	CIFC Funding 2017-I 7.295% 23/4/2029	229,760	0.05				
USD 242,173	CIFC Funding 2017-II 6.538% 20/4/2030	222,378	0.04				
USD 370,000	CIFC Funding 2018-II 6.628% 20/4/2031	339,580	0.07				
USD 495,084	Dryden 53 CLO 6.69% 15/1/2031	455,140	0.09				

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 250,000	Silver Creek CLO 8.938% 20/7/2030	229,560	0.05	USD 200,000	Ivory Coast Government International Bond 6.125% 15/6/2033*	158,075	0.03
USD 107,000	Strata CLO I 0% 15/1/2118	46,094	0.01	USD 200,000	Ivory Coast Government International Bond 6.375% 3/3/2028	174,717	0.03
USD 100,000	Strata CLO I 12.65% 15/1/2031	87,082	0.02			410,152	0.08
USD 226,056	TICP CLO IX 6.728% 20/1/2031	207,843	0.04		Cyprus		
USD 150,000	TRINITAS CLO IV 6.972% 18/10/2031	135,707	0.03	EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	89,220	0.02
USD 250,000	Trinitas CLO XIV 7.613% 25/1/2034	227,779	0.04		Czech Republic		
USD 250,000	Trinitas CLO XIV 8.613% 25/1/2034	229,953	0.05	CZK 11,750,000	Czech Republic Government Bond 2.75% 23/7/2029	446,992	0.09
USD 250,000	Voya CLO 2016-1 8.238% 20/1/2031	201,847	0.04	CZK 3,110,000	Czech Republic Government Bond 4.2% 4/12/2036	126,757	0.03
		15,933,474	3.14	CZK 19,330,000	Czech Republic Government Bond 5% 30/9/2030	834,942	0.16
						1,408,691	0.28
	Chile				Denmark		
USD 200,000	Chile Government International Bond 4.34% 7/3/2042*	158,539	0.03	GBP 100,000	Danske Bank 2.25% 14/1/2028	100,814	0.02
USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	173,416	0.03		Dominican Republic		
		331,955	0.06	USD 150,000	Dominican Republic International Bond 4.5% 30/1/2030	120,899	0.03
	Colombia			USD 159,000	Dominican Republic International Bond 4.875% 23/9/2032	124,325	0.03
USD 200,000	Colombia Government International Bond 3.125% 15/4/2031	142,173	0.03	USD 340,000	Dominican Republic International Bond 4.875% 23/9/2032	265,853	0.05
USD 200,000	Colombia Government International Bond 3.875% 25/4/2027	170,121	0.03	USD 126,000	Dominican Republic International Bond 5.95% 25/1/2027	113,694	0.02
USD 200,000	Colombia Government International Bond 4.5% 28/1/2026	177,906	0.04	USD 121,000	Dominican Republic International Bond 6.875% 29/1/2026	112,429	0.02
USD 747,000	Colombia Government International Bond 8% 20/4/2033*	711,759	0.14			737,200	0.15
COP 2,865,600,000	Colombian TES 5.75% 3/11/2027	553,698	0.11		Egypt		
COP 2,242,400,000	Colombian TES 6.25% 26/11/2025	470,947	0.09	USD 200,000	Egypt Government International Bond 7.5% 16/2/2061	93,449	0.02
COP 3,677,000,000	Colombian TES 7.5% 26/8/2026	777,666	0.15	USD 515,000	Egypt Government International Bond 7.625% 29/5/2032	273,526	0.05
USD 130,000	Ecopetrol 4.125% 16/1/2025	116,101	0.02			366,975	0.07
USD 61,000	Ecopetrol 5.875% 28/5/2045	39,323	0.01		El Salvador		
USD 531,000	Ecopetrol 6.875% 29/4/2030	455,288	0.09	USD 95,000	El Salvador Government International Bond 7.65% 15/6/2035*	62,127	0.01
USD 251,000	Ecopetrol 8.875% 13/1/2033*	234,240	0.05		Finland		
USD 200,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	155,492	0.03	EUR 200,000	Ahlstrom 3 Oy 3.625% 4/2/2028	167,670	0.03
USD 126,000	SURA Asset Management 4.875% 17/4/2024	114,858	0.02	USD 200,000	Ahlstrom 3 Oy 4.875% 4/2/2028	153,786	0.03
		4,119,572	0.81	EUR 1,400,000	Neste 0.75% 25/3/2028	1,222,830	0.24
	Costa Rica			EUR 100,000	SBB Treasury 1.125% 26/11/2029	55,515	0.01
USD 200,000	Costa Rica Government International Bond 6.125% 19/2/2031	184,279	0.04	EUR 290,000	Stora Enso 0.625% 2/12/2030*	223,272	0.05
						1,823,073	0.36
	Cote d'Ivoire (Ivory Coast)				France		
EUR 100,000	Ivory Coast Government International Bond 4.875% 30/1/2032	77,360	0.02	EUR 100,000	Accor 4.375% 31/1/2024	98,933	0.02
				EUR 1,651	Air France-KLM 0.125% 25/3/2026	28,952	0.01
				EUR 100,000	Air France-KLM 7.25% 31/5/2026*	102,635	0.02
				EUR 100,000	Air France-KLM 8.125% 31/5/2028	104,299	0.02
				EUR 183,000	Altice France 2.5% 15/1/2025	169,711	0.03
				EUR 100,000	Atos 0% 6/11/2024	84,318	0.02
				EUR 100,000	Atos 1.75% 7/5/2025	82,425	0.01
				EUR 100,000	AXA 4.25% 10/3/2043	92,305	0.02

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 100,000	AXA 5.5% 11/7/2043	100,187	0.02	EUR 289,000	Holding d'Infrastructures des Metiers de l'Environnement 0.625% 16/9/2028	239,741	0.05
EUR 1,200,000	Banque Federative du Credit Mutuel 0.1% 8/10/2027	1,031,982	0.20	EUR 200,000	iliad 5.375% 14/6/2027	198,506	0.04
EUR 100,000	Banque Federative du Credit Mutuel 3.75% 1/2/2033	96,822	0.02	EUR 200,000	iliad 5.625% 15/2/2030	194,800	0.04
EUR 200,000	Banque Federative du Credit Mutuel 4% 21/11/2029	199,774	0.04	EUR 100,000	Iliad 5.125% 15/10/2026	96,318	0.02
EUR 200,000	Banque Federative du Credit Mutuel 4.125% 14/6/2033	198,789	0.04	EUR 100,000	La Financiere Atalian 4% 15/5/2024	74,241	0.01
GBP 300,000	Banque Federative du Credit Mutuel 4.875% 25/9/2025	341,826	0.07	GBP 200,000	La Financiere Atalian 6.625% 15/5/2025	161,240	0.03
EUR 300,000	BNP Paribas 0.5% 1/9/2028	256,627	0.05	EUR 100,000	Loxam 3.75% 15/7/2026	94,221	0.02
EUR 100,000	BNP Paribas 0.875% 11/7/2030	81,463	0.01	EUR 100,000	Loxam 4.5% 15/4/2027	90,170	0.02
EUR 100,000	BNP Paribas 0.875% 31/8/2033	79,890	0.01	EUR 100,000	Picard Groupe 3.875% 1/7/2026	92,366	0.02
EUR 100,000	BNP Paribas 2.1% 7/4/2032	83,588	0.02	EUR 600,000	RCI Banque 2.625% 18/2/2030	564,750	0.11
EUR 200,000	BNP Paribas 3.625% 1/9/2029	191,891	0.04	EUR 135,000	RCI Banque 4.125% 1/12/2025	134,617	0.03
EUR 200,000	BNP Paribas 3.875% 23/2/2029	198,637	0.04	EUR 75,000	RCI Banque 4.625% 13/7/2026	75,462	0.01
EUR 300,000	BNP Paribas 4.125% 24/5/2033	300,593	0.06	EUR 100,000	Societe Generale 1.125% 21/4/2026	94,846	0.02
EUR 800,000	BNP Paribas 4.375% 13/1/2029	800,620	0.16	EUR 400,000	Societe Generale 4.25% 6/12/2030	388,300	0.08
USD 200,000	BNP Paribas 7.375% 19/8/2025	180,509	0.03	USD 240,000	Societe Generale 9.375% 22/11/2027	220,554	0.04
EUR 200,000	BPCE 4% 29/11/2032	197,018	0.04	EUR 700,000	TotalEnergies 1.75% 4/4/2024	682,150	0.13
EUR 300,000	BPCE 4.75% 14/6/2034	300,667	0.06	EUR 100,000	TotalEnergies 2.625% 26/2/2025	95,351	0.02
EUR 400,000	BPCE 5.125% 25/1/2035	389,516	0.08	EUR 71,000	Vallourec 8.5% 30/6/2026	70,992	0.01
EUR 200,000	Casino Guichard Perrachon 3.992% 31/1/2024	2,430	0.00	EUR 630	Worldline 0% 30/7/2025	68,804	0.01
GBP 200,000	Clariane 4.125% 15/3/2024	180,763	0.04			14,281,112	2.82
EUR 200,000	Credit Agricole 2.5% 29/8/2029	184,842	0.04		Germany		
EUR 300,000	Credit Agricole 3.875% 20/4/2031	297,298	0.06	USD 400,000	Allianz 3.2% 30/10/2027*	280,463	0.05
GBP 200,000	Credit Agricole 4.875% 23/10/2029	219,931	0.04	EUR 100,000	BASF 4.5% 8/3/2035	102,502	0.02
GBP 300,000	Credit Agricole 5.75% 29/11/2027	343,270	0.07	EUR 280,000	Bayer 4% 26/8/2026*	283,140	0.05
EUR 100,000	Crown European 3.375% 15/5/2025	98,217	0.02	EUR 300,000	Bayer 4.5% 25/3/2082	285,296	0.05
EUR 104,000	Crown European 5% 15/5/2028	104,691	0.02	EUR 103,000	Bayer 4.625% 26/5/2033	104,384	0.02
EUR 200,000	Electricite de France 2.875% 15/12/2026	175,500	0.04	EUR 3,376,800	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2030†	2,864,505	0.57
EUR 200,000	Electricite de France 3.375% 15/6/2030	155,800	0.03	EUR 1,355,000	Bundesrepublik Deutschland Bundesanleihe 1.7% 15/8/2032*	1,275,394	0.25
EUR 100,000	Electricite de France 4% 4/7/2024	97,275	0.02	EUR 100,000	Cheplapharm Arzneimittel 3.5% 11/2/2027	91,013	0.02
EUR 100,000	Electricite de France 5.375% 29/1/2025*	97,625	0.02	EUR 100,000	Commerzbank 5.125% 18/1/2030	99,285	0.02
GBP 800,000	Electricite de France 6% 29/1/2026*	867,888	0.17	EUR 200,000	Commerzbank 6.125% 9/10/2025	181,650	0.04
GBP 100,000	Electricite de France 6.125% 2/6/2034	113,445	0.02	GBP 200,000	Commerzbank 8.625% 28/2/2033	230,838	0.05
EUR 200,000	Electricite de France 7.5% 6/9/2028	205,700	0.04	EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	126,182	0.02
EUR 300,000	Engie 1.375% 21/6/2039	200,568	0.04	EUR 500,000	Deutsche Bahn Finance 0.95% 22/1/2025	461,529	0.09
EUR 800,000	Engie 1.5% 30/5/2028	667,225	0.13	EUR 100,000	Deutsche Bank 4% 24/6/2032	89,770	0.02
EUR 100,000	Eutelsat 1.5% 13/10/2028	76,403	0.02	EUR 824,359	Deutsche Bundesrepublik Inflation Linked Bond 0.1% 15/4/2026	1,005,880	0.20
EUR 15,560	FCT Autonoria 2019 5.242% 25/9/2035	15,498	0.00	EUR 100,000	Deutsche Lufthansa 3.5% 14/7/2029	90,936	0.02
EUR 310,000	Forvia 3.75% 15/6/2028*	283,893	0.06	EUR 100,000	Deutsche Lufthansa 3.75% 11/2/2028	93,971	0.02
EUR 169,000	Goldstory 5.375% 1/3/2026	163,384	0.03	EUR 100,000	E.ON 3.5% 26/10/2037	93,004	0.02
EUR 100,000	Goldstory 8.97% 1/3/2026	101,348	0.02	EUR 500,000	Eurogrid 1.113% 15/5/2032	402,405	0.08
EUR 200,000	Harmony French Home Loans FCT 2021-1 4.734% 27/5/2061	196,712	0.04	EUR 100,000	FCT Autonoria DE 2023 4.792% 26/1/2043	99,839	0.02

*All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

†All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Fresenius 4.25% 28/5/2026	200,088	0.04	IDR 2,184,000,000	Indonesia Treasury Bond 9% 15/3/2029	148,563	0.03
EUR 100,000	Gruenthal 3.625% 15/11/2026	95,026	0.02	USD 200,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	180,418	0.04
EUR 117,000	Gruenthal 4.125% 15/5/2028	109,499	0.02			3,564,861	0.70
EUR 400,000	Heidelberg Materials 3.75% 31/5/2032	378,522	0.07		International		
EUR 200,000	HT Troplast 9.375% 15/7/2028	200,722	0.04	EUR 559,000	European Union 0% 4/10/2030	453,251	0.09
EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	104,454	0.02	EUR 6,379,000	European Union 0.3% 4/11/2050	3,005,275	0.59
EUR 100,000	PCF 8.413% 15/4/2026	87,397	0.02	EUR 803,000	European Union 0.4% 4/2/2037	558,426	0.11
EUR 200,000	Renk/Frankfurt am Main 5.75% 15/7/2025	198,506	0.04	EUR 24,000	European Union 2.5% 4/10/2052	19,959	0.00
EUR 300,000	Robert Bosch 4.375% 2/6/2043	299,916	0.06	EUR 48,000	European Union 2.625% 4/2/2048	42,455	0.01
EUR 87,920	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	86,480	0.02	EUR 97,600	European Union 3% 4/3/2053	90,057	0.02
EUR 300,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	289,347	0.06			4,169,423	0.82
EUR 160,000	Tele Columbus 3.875% 2/5/2025	102,664	0.02		Ireland		
EUR 142,000	thyssenkrupp 2.875% 22/2/2024	140,719	0.03	USD 150,000	AerCap Ireland Capital / AerCap Global Aviation Trust 5.75% 6/6/2028	136,941	0.03
EUR 115,000	TK Elevator Midco 8.413% 15/7/2027	114,989	0.02	GBP 299,888	Agora UK 2021 6.37% 22/7/2031	337,250	0.07
EUR 100,000	ZF Finance 2% 6/5/2027	88,950	0.01	EUR 400,000	AIB 5.25% 9/10/2024	376,200	0.07
EUR 100,000	ZF Finance 2.75% 25/5/2027	90,976	0.02	EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	178,595	0.04
EUR 100,000	ZF Finance 3% 21/9/2025*	95,654	0.02	GBP 300,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	276,769	0.05
EUR 100,000	ZF Finance 3.75% 21/9/2028	90,946	0.02	USD 251,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	226,143	0.04
EUR 100,000	ZF Finance 5.75% 3/8/2026	100,699	0.02	EUR 100,000	Ares European CLO VII 5.163% 15/10/2030	98,045	0.02
		11,137,540	2.20	EUR 250,000	Ares European CLO X 6.463% 15/10/2031	237,641	0.04
	Ghana			EUR 199,623	Aurium CLO IV 4.393% 16/1/2031	196,580	0.04
USD 247,000	Ghana Government International Bond 7.625% 16/5/2029	98,655	0.02	EUR 100,000	Aurium CLO VIII 4.418% 23/6/2034	97,437	0.02
	Guatemala			EUR 100,000	Avoca CLO XV 4.713% 15/4/2031	96,462	0.02
USD 200,000	Guatemala Government Bond 3.7% 7/10/2033	149,148	0.03	EUR 100,000	Avoca CLO XXII 4.963% 15/4/2035	96,031	0.02
USD 101,000	Guatemala Government Bond 5.25% 10/8/2029	88,696	0.02	EUR 400,000	Bank of Ireland 7.5% 19/5/2025	392,812	0.08
		237,844	0.05	EUR 150,000	Bridgepoint CLO IV 5.905% 20/1/2037	150,560	0.03
	Hungary			EUR 150,000	Capital Four CLO V 5.331% 25/4/2036	150,214	0.03
USD 22,000	Hungary Government International Bond 5.375% 25/3/2024	20,243	0.00	EUR 200,000	CIFC European Funding CLO II 5.263% 15/4/2033	195,198	0.04
	Indonesia			EUR 100,000	CIFC European Funding CLO IV 4.61% 18/8/2035	97,274	0.02
USD 200,000	Bank Negara Indonesia Persero 3.75% 30/3/2026	171,682	0.03	EUR 250,000	Clontarf Park CLO 6.772% 5/8/2030	249,912	0.05
USD 400,000	Freeport Indonesia 4.763% 14/4/2027	355,741	0.07	EUR 160,000	Contego CLO VI 4.453% 15/4/2034	156,114	0.03
USD 400,000	Indonesia Government International Bond 6.75% 15/1/2044	422,753	0.08	EUR 300,000	CRH SMW Finance 4% 11/7/2031	297,938	0.06
IDR 4,623,000,000	Indonesia Treasury Bond 6.375% 15/8/2028	282,158	0.06	EUR 250,000	CVC Cordatus Loan Fund 6.548% 20/5/2036	249,996	0.05
IDR 7,820,000,000	Indonesia Treasury Bond 7% 15/2/2033	494,319	0.10	EUR 100,000	CVC Cordatus Loan Fund IV 5.116% 22/2/2034	95,788	0.02
IDR 12,171,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	781,876	0.15	EUR 250,000	Euro-Galaxy III CLO 6.948% 24/4/2034	241,649	0.05
IDR 3,346,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	221,025	0.04	EUR 250,000	Fidelity Grand Harbour CLO 2021-1 7.263% 15/10/2034	233,414	0.04
IDR 7,362,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	506,326	0.10				

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 150,000	Fidelity Grand Harbour CLO 2023-1 5.678% 15/8/2036	150,549	0.03	GBP 604,323	Taurus 2021-4 UK 6.969% 17/8/2031	651,254	0.13
EUR 100,000	Harvest CLO XVIII 4.863% 15/10/2030	97,300	0.02	GBP 200,422	Taurus 2021-4 UK 7.319% 17/8/2031	215,181	0.04
EUR 250,000	Harvest CLO XXIII 6.705% 20/10/2032	234,883	0.04	EUR 150,000	Tikehau CLO VII 5.705% 20/10/2035	150,346	0.03
EUR 277,920	Haus European Loan Conduit No 39 4.364% 28/7/2051	261,885	0.05	EUR 250,000	Voya Euro CLO II 5.813% 15/7/2035	237,142	0.04
EUR 448,870	Haus European Loan Conduit No 39 5.114% 28/7/2051	370,181	0.07	EUR 100,000	Voya Euro CLO III 5.313% 15/4/2033	97,294	0.02
EUR 100,000	Henley CLO IV 5.071% 25/4/2034	96,645	0.02			12,646,932	2.50
EUR 250,000	Henley CLO IV 6.721% 25/4/2034	235,093	0.04		Isle of Man		
EUR 150,000	Henley CLO IV 8.971% 25/4/2034	138,914	0.03	USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	153,335	0.03
EUR 100,000	Invesco Euro CLO III 5.413% 15/7/2032	96,511	0.02		Israel		
EUR 234,664	Last Mile Logistics Pan Euro Finance 5.687% 17/8/2033	212,713	0.04	USD 130,000	Energian Israel Finance 8.5% 30/9/2033*	121,469	0.02
EUR 577,879	Last Mile PE 2021 5.387% 17/8/2031	532,549	0.11		Italy		
EUR 250,000	Man GLG Euro CLO VI 7.163% 15/10/2032	237,935	0.05	EUR 150,000	A2A 4.5% 19/9/2030	151,756	0.03
EUR 140,000	Margay CLO I 5.8% 15/7/2036	141,103	0.03	EUR 150,000	ASTM 1.5% 25/1/2030	122,536	0.02
EUR 150,000	Neuberger Berman Loan Advisers Euro CLO 9.183% 17/4/2034	140,147	0.03	EUR 125,000	ASTM 2.375% 25/11/2033	97,560	0.02
EUR 250,000	Northwoods Capital 19 Euro 6.326% 25/11/2033	242,149	0.05	EUR 500,000	AutoFlorence 3 4.592% 25/12/2046	501,787	0.10
EUR 250,000	OAK Hill European Credit Partners V Designated Activity 5.546% 21/1/2035	243,770	0.05	EUR 100,000	AutoFlorence 3 6.992% 25/12/2046	100,322	0.02
EUR 100,000	OAK Hill European Credit Partners VI 4.905% 20/1/2032	97,456	0.02	EUR 100,000	AutoFlorence 3 8.992% 25/12/2046	100,521	0.02
EUR 250,000	OCP Euro CLO 2019-3 6.005% 20/4/2033	241,497	0.05	EUR 499,000	Azzurra Aeroporti 2.125% 30/5/2024	486,273	0.10
EUR 250,000	OCP Euro CLO 2019-3 7.005% 20/4/2033	238,636	0.05	EUR 200,000	Azzurra Aeroporti 2.625% 30/5/2027	180,784	0.04
EUR 190,000	Palmer Square European CLO 2023-1 5.75% 15/7/2036	190,662	0.04	EUR 200,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	200,954	0.04
EUR 150,000	Palmer Square European CLO 2023-1 10.05% 15/7/2036	152,613	0.03	EUR 200,000	Banco BPM 3.25% 14/1/2031	186,000	0.04
EUR 575,873	Pearl Finance 2020 6.287% 17/11/2032	560,756	0.11	EUR 200,000	Banco BPM 3.375% 19/1/2032	177,750	0.03
EUR 250,000	Penta CLO 11 6.231% 15/11/2034	248,718	0.05	EUR 100,000	Banco BPM 5% 14/9/2030	98,418	0.02
USD 142,140	Prodigy Finance CM2021-1 6.679% 25/7/2051	130,125	0.02	EUR 375,000	Banco BPM 6% 14/6/2028	377,443	0.07
USD 100,948	Prodigy Finance CM2021-1 7.929% 25/7/2051	92,273	0.02	EUR 100,000	CA Auto Bank 0% 16/4/2024	97,519	0.02
EUR 96,500	River Green Finance 2020 4.748% 22/1/2032	91,524	0.02	EUR 399,045	Cassia 2022-1 6.883% 22/5/2034	368,751	0.07
EUR 250,000	Rockford Tower Europe CLO 2019-1 5.305% 20/1/2033	242,318	0.05	EUR 200,000	Castor 8.776% 15/2/2029	189,166	0.04
GBP 131,781	Scorpio European Loan Conduit No. 34 7.1% 17/5/2029	150,689	0.03	EUR 108,000	Cedacri Mergeco 8.424% 15/5/2028	105,604	0.02
USD 125,000	Shire Acquisitions Investments Ireland 3.2% 23/9/2026	108,110	0.02	EUR 200,000	Cedacri Mergeco 9.281% 15/5/2028	197,013	0.04
GBP 189,959	Taurus 2019-2 UK 7.438% 17/11/2029	212,463	0.04	EUR 100,000	doValue 3.375% 31/7/2026	85,672	0.02
GBP 222,367	Taurus 2021-1 UK 6.869% 17/5/2031	240,585	0.05	EUR 200,000	Enel 6.375% 16/4/2028*	204,450	0.04
				EUR 203,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	202,945	0.04
				EUR 600,000	Eni 2.625% 13/10/2025	557,705	0.11
				EUR 211,000	Eni 4.25% 19/5/2033	209,776	0.04
				EUR 300,000	Fiber Bidco 11% 25/10/2027	323,635	0.06
				EUR 100,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	89,528	0.02
				EUR 204,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	179,920	0.04
				EUR 100,000	Inter Media and Communication 6.75% 9/2/2027	96,730	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 860,000	Intesa Sanpaolo 0.75% 4/12/2024	825,540	0.16		Jordan		
USD 200,000	Intesa Sanpaolo 5.017% 26/6/2024	180,251	0.04	USD 200,000	Jordan Government International Bond 5.85% 7/7/2030	170,542	0.03
EUR 160,000	Intesa Sanpaolo 5.125% 29/8/2031	162,369	0.03		Kenya		
GBP 315,000	Intesa Sanpaolo 5.148% 10/6/2030	308,993	0.06	USD 200,000	Republic of Kenya Government International Bond 8% 22/5/2032	153,234	0.03
EUR 389,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	234,463	0.05		Luxembourg		
EUR 220,419	Koromo Italy 4.432% 26/2/2035	220,843	0.04	EUR 210,000	Adler Financing 12.5% 30/6/2025	216,861	0.04
EUR 300,000	Nexi 0% 24/2/2028	234,715	0.05	EUR 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	82,120	0.02
EUR 100,000	Poste Italiane 2.625% 24/3/2029	78,250	0.01	EUR 100,000	Altice Financing 2.25% 15/1/2025	95,750	0.02
EUR 71,298	Progetto Quinto 4.23% 27/10/2036	71,214	0.01	EUR 100,000	Altice Financing 4.25% 15/8/2029	76,479	0.01
EUR 402,361	Red & Black Auto Italy 6.482% 28/12/2031	392,729	0.08	GBP 100,000	Aroundtown 4.75% 25/6/2024	45,614	0.01
EUR 200,000	Rekeep 7.25% 1/2/2026*	186,143	0.04	USD 280,000	Atento Luxco 1 8% 10/2/2026	2,581	0.00
EUR 212,000	Telecom Italia 1.625% 18/1/2029	167,092	0.03	USD 45,000	Atento Luxco 1 8% 10/2/2026	415	0.00
EUR 172,000	Telecom Italia 2.375% 12/10/2027*	150,065	0.03	EUR 355,000	BL Consumer Credit 2021 6.492% 25/9/2038	349,364	0.07
EUR 100,000	Telecom Italia 4% 11/4/2024	99,479	0.02	GBP 200,000	Cidron Aida Finco 6.25% 1/4/2028	206,502	0.04
EUR 200,000	Telecom Italia 6.875% 15/2/2028	202,247	0.04	USD 400,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	349,958	0.07
EUR 200,000	Telecom Italia 7.875% 31/7/2028	208,180	0.04	EUR 100,000	Cullinan Holdco Scsp 4.625% 15/10/2026	83,867	0.02
EUR 200,000	UniCredit 2.731% 15/1/2032	179,250	0.04	EUR 200,000	Cullinan Holdco Scsp 8.413% 15/10/2026	187,273	0.04
EUR 150,000	UniCredit 4.45% 16/2/2029	147,362	0.03	EUR 300,000	Dana Financing Luxembourg 8.5% 15/7/2031	307,674	0.06
USD 200,000	UniCredit 7.296% 2/4/2034	176,376	0.03	USD 250,000	EIG Pearl 4.387% 30/11/2046*	174,762	0.03
		9,916,079	1.96	EUR 200,000	European TopSoho 4% 21/9/2021***	154,000	0.03
	Jamaica			EUR 251,000	Garfunkelux Holdco 3 6.75% 1/11/2025	194,490	0.04
USD 200,000	Jamaica Government International Bond 6.75% 28/4/2028	190,674	0.04	GBP 200,000	Garfunkelux Holdco 3 7.75% 1/11/2025	178,437	0.03
	Japan			EUR 134,000	Herens Midco 5.25% 15/5/2029	72,228	0.02
EUR 200,000	East Japan Railway 2.614% 8/9/2025	195,165	0.04	USD 200,000	Kenbourne Invest 6.875% 26/11/2024	155,171	0.03
EUR 400,000	East Japan Railway 4.11% 22/2/2043	390,280	0.08	USD 200,000	Kernel 6.5% 17/10/2024	131,926	0.03
USD 1,150,000	Honda Motor 2.271% 10/3/2025	1,012,352	0.20	EUR 100,000	Kleopatra 2 6.5% 1/9/2026	62,921	0.01
USD 1,300,000	Mizuho Financial 3.261% 22/5/2030	1,052,562	0.21	EUR 100,000	Lion/Polaris Lux 4 7.526% 1/7/2026	99,227	0.02
USD 400,000	Rakuten 3.546% 27/11/2024*	341,492	0.07	USD 164,000	Medtronic Global 4.25% 30/3/2028	146,763	0.03
EUR 400,000	SoftBank 2.125% 6/7/2024	386,910	0.08	USD 180,000	Millicom International Cellular 5.125% 15/1/2028*	149,420	0.03
EUR 100,000	SoftBank 3.125% 19/9/2025	95,062	0.02	USD 180,000	Millicom International Cellular 6.625% 15/10/2026	162,383	0.03
EUR 100,000	SoftBank 3.875% 6/7/2032	78,345	0.01	USD 31,000	Puma International Financing 5.125% 6/10/2024	28,316	0.00
USD 200,000	SoftBank 4% 6/7/2026*	168,902	0.03	EUR 218,000	Rossini 6.75% 30/10/2025	219,907	0.04
USD 1,054,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	832,175	0.16	EUR 100,000	Rossini 7.589% 30/10/2025	100,244	0.02
USD 200,000	Takeda Pharmaceutical 2.05% 31/3/2030	151,592	0.03	EUR 300,000	SELP Finance 0.875% 27/5/2029	239,792	0.05
JPY 10,000,000	Tokyu 0% 29/9/2028	65,949	0.01	EUR 977,000	SES 2.875% 27/5/2026	852,091	0.17
JPY 10,000,000	Tokyu 0% 30/9/2030	66,327	0.01	EUR 100,000	SES 5.625% 29/1/2024	100,070	0.02
		4,837,113	0.95	EUR 200,000	Stena International 7.25% 15/2/2028†	206,907	0.04
	Jersey						
USD 100,000	Aptiv / Aptiv 2.396% 18/2/2025	87,740	0.02				
USD 100,000	Aptiv / Aptiv 3.25% 1/3/2032	78,178	0.01				
GBP 340,000	Galaxy Bidco 6.5% 31/7/2026	365,913	0.07				
GBP 22,000	HSBC Bank Capital Funding Sterling 1 5.844% 5/11/2031	25,726	0.01				
		557,557	0.11				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Summer BC Holdco B 5.75% 31/10/2026	181,820	0.04	USD 200,000	Braskem Netherlands Finance 8.5% 23/1/2081	184,536	0.04
USD 11,000	Telecom Italia Capital 6% 30/9/2034	8,422	0.00	EUR 700,000	Cooperatieve Rabobank 4% 10/1/2030	691,849	0.14
USD 56,000	Telecom Italia Capital 6.375% 15/11/2033	45,159	0.01	EUR 100,000	Cooperatieve Rabobank 4.233% 25/4/2029	99,525	0.02
USD 213,000	Tupy Overseas 4.5% 16/2/2031	158,958	0.03	EUR 900,000	de Volksbank 2.375% 4/5/2027	848,700	0.17
		5,827,872	1.15	GBP 152,000	Deutsche Telekom International Finance 8.875% 27/11/2028*	203,646	0.04
	Marshall Islands			EUR 700,000	Digital Dutch Finco 0.625% 15/7/2025	646,531	0.13
USD 210,000	Danaos 8.5% 1/3/2028	196,053	0.04	EUR 134,310	Domi 2021-1 4.156% 15/6/2053	133,594	0.02
	Mauritius			EUR 141,017	Domi 2023-1 4.901% 15/2/2055	142,038	0.03
USD 200,000	CA Magnum 5.375% 31/10/2026	165,583	0.03	EUR 308,000	Dutch Property Finance 2021-2 4.764% 28/4/2059	297,334	0.06
USD 250,000	India Green Energy 5.375% 29/4/2024	226,970	0.05	GBP 100,000	E.ON International Finance 6.375% 7/6/2032	121,317	0.02
		392,553	0.08	EUR 100,000	Global Switch Finance 1.375% 7/10/2030	82,555	0.01
	Mexico			EUR 100,000	Heimstaden Bostad Treasury 1.375% 3/3/2027	79,297	0.01
USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2027	162,783	0.03	EUR 500,000	Iberdrola International 1.45% 9/11/2026	435,750	0.09
USD 200,000	Braskem Idesa SAPI 6.99% 20/2/2032	110,021	0.02	EUR 100,000	Iberdrola International 2.625% 26/12/2023	98,800	0.02
USD 76,000	Grupo Posadas 5% 30/12/2027	60,079	0.01	EUR 100,000	Iberdrola International 3.25% 12/11/2024	97,650	0.02
USD 213,000	Metalsa Sapi 3.75% 4/5/2031	153,061	0.03	EUR 200,000	ING Groep 1% 16/11/2032	167,951	0.03
MXN 13,100,000	Mexican Bonos 7.5% 3/6/2027	672,157	0.13	EUR 600,000	ING Groep 2.125% 23/5/2026	578,100	0.11
MXN 19,473,100	Mexican Bonos 7.5% 26/5/2033	948,323	0.19	GBP 100,000	ING Groep 3% 18/2/2026	108,601	0.02
MXN 19,629,000	Mexican Bonos 7.75% 29/5/2031	984,218	0.19	EUR 300,000	ING Groep 5% 20/2/2035	292,701	0.06
MXN 50,380,000	Mexican Bonos 8.5% 31/5/2029	2,665,198	0.53	EUR 100,000	Koninklijke KPN 2% 8/11/2024	95,430	0.02
MXN 17,110,800	Mexican Bonos 8.5% 18/11/2038	871,367	0.17	USD 200,000	MEGlobal 2.625% 28/4/2028	162,805	0.03
MXN 272,623,100	Mexico Cetes 0% 25/7/2024	1,361,651	0.27	USD 200,000	MEGlobal 2.625% 28/4/2028	162,805	0.03
MXN 90,973,800	Mexico Cetes 0% 3/10/2024	445,598	0.09	USD 200,000	MEGlobal 2.625% 28/4/2028	162,805	0.03
MXN 455,000,000	Mexico Cetes 0% 28/11/2024	2,194,051	0.43	USD 23,000	Mondelez International Netherlands 1.25% 24/9/2026	18,733	0.00
USD 400,000	Mexico Government International Bond 2.659% 24/5/2031	305,295	0.06	EUR 200,000	Naturgy Finance 2.374% 23/11/2026	177,700	0.03
USD 200,000	Mexico Government International Bond 3.75% 11/1/2028	174,889	0.04	USD 150,000	NXP / NXP Funding / NXP USA 3.4% 1/5/2030	121,293	0.02
		11,108,691	2.19	USD 447,000	NXP / NXP Funding / NXP USA 3.875% 18/6/2026	394,233	0.08
	Morocco			USD 100,000	NXP / NXP Funding / NXP USA 4.4% 1/6/2027	88,679	0.02
USD 331,000	Morocco Government International Bond 6.5% 8/9/2033	307,121	0.06	USD 105,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	91,990	0.02
	Netherlands			EUR 115,200	OCI 3.625% 15/10/2025	112,022	0.02
EUR 300,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	272,415	0.05	EUR 100,000	OI European 2.875% 15/2/2025	97,831	0.02
EUR 200,000	ABN AMRO Bank 0.5% 23/9/2029	160,918	0.03	EUR 131,000	OI European 6.25% 15/5/2028	134,277	0.03
EUR 600,000	ABN AMRO Bank 4.25% 21/2/2030	595,575	0.12	EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	95,525	0.02
GBP 700,000	ABN AMRO Bank 5.25% 26/5/2026	805,184	0.16	EUR 100,000	Q-Park I 1.5% 1/3/2025*	96,771	0.02
EUR 100,000	ABN AMRO Bank 5.5% 21/9/2033	99,614	0.02	EUR 100,000	Q-Park I 2% 1/3/2027	87,915	0.02
EUR 100,000	Ashland Services 2% 30/1/2028	86,363	0.02	EUR 500,000	Repsol International Finance 2.5% 22/12/2026*	440,000	0.09
EUR 300,000	ATF Netherlands 7.078% 20/1/2024	134,190	0.03	EUR 100,000	Repsol International Finance 4.247% 11/9/2028	91,025	0.02
EUR 100,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	99,047	0.02	EUR 236,884	Summer BidCo 9% 15/11/2025	222,487	0.04
EUR 290,000	BP Capital Markets 4.323% 12/5/2035	287,541	0.06				
USD 200,000	Braskem Netherlands Finance 7.25% 13/2/2033	175,403	0.03				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 200,000	Telefonica Europe 3% 2/10/2023	199,460	0.04		Philippines		
EUR 200,000	Telefonica Europe 3.875% 22/6/2026*	187,040	0.04	PHP 11,300,000	Philippine Government Bond 7% 13/7/2038	192,616	0.04
EUR 500,000	Telefonica Europe 4.375% 14/12/2024	491,675	0.10		Poland		
EUR 400,000	Telefonica Europe 5.875% 31/3/2024	402,501	0.08	USD 307,000	Bank Gospodarstwa Krajowego 5.375% 22/5/2033	277,658	0.06
EUR 200,000	Telefonica Europe 6.135% 3/2/2030	195,738	0.04	USD 58,000	Republic of Poland Government International Bond 5.5% 4/4/2053	52,101	0.01
EUR 200,000	TenneT 1.5% 3/6/2039	148,507	0.03			329,759	0.07
EUR 100,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	91,664	0.02		Portugal		
EUR 231,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	237,127	0.05	EUR 384,230	Ares Lusitani-STC / Pelican Finance 2 7.887% 25/1/2035	376,767	0.07
EUR 189,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	198,271	0.04	EUR 1,100,000	EDP - Energias de Portugal 1.7% 20/7/2080	1,016,675	0.20
EUR 100,000	Trivium Packaging Finance 3.75% 15/8/2026	90,965	0.02	EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	99,200	0.02
USD 200,000	Trivium Packaging Finance 5.5% 15/8/2026	174,225	0.03	EUR 687,541	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.462% 23/9/2038	645,326	0.13
EUR 260,000	Viterra Finance 1% 24/9/2028	220,226	0.04			2,137,968	0.42
EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	88,604	0.02		Puerto Rico		
		13,444,249	2.66	USD 66,000	Puerto Rico Sales Tax Financing Sales Tax Revenue 4.75% 1/7/2053	56,529	0.01
	Norway				Romania		
EUR 230,000	DNB Bank 3.125% 21/9/2027	224,595	0.04	EUR 200,000	RCS & RDS 2.5% 5/2/2025	191,893	0.04
EUR 100,000	Equinor 1.375% 22/5/2032	83,549	0.02	EUR 157,000	Romanian Government International Bond 2.124% 16/7/2031	119,606	0.02
EUR 100,000	Nassa Topco 2.875% 6/4/2024	98,273	0.02			270,166	0.05
		406,417	0.08	EUR 307,000	Romanian Government International Bond 2.125% 7/3/2028	270,166	0.05
	Oman			EUR 178,000	Romanian Government International Bond 2.5% 8/2/2030	149,020	0.03
USD 200,000	Oman Government International Bond 6.5% 8/3/2047	173,514	0.03	EUR 32,000	Romanian Government International Bond 2.875% 11/3/2029	28,243	0.01
USD 200,000	Oman Government International Bond 6.75% 17/1/2048	178,264	0.04	USD 158,000	Romanian Government International Bond 5.25% 25/11/2027	143,120	0.03
		351,778	0.07			902,048	0.18
	Panama				Saudi Arabia		
EUR 100,000	Carnival 7.625% 1/3/2026	99,785	0.02	USD 290,000	Saudi Government International Bond 3.45% 2/2/2061	177,985	0.04
USD 439,000	Panama Government International Bond 6.4% 14/2/2035	415,517	0.08	USD 400,000	Saudi Government International Bond 4.5% 17/4/2030*	359,839	0.07
USD 430,000	Panama Government International Bond 6.853% 28/3/2054	403,784	0.08			537,824	0.11
		919,086	0.18		Singapore		
	Paraguay			USD 178,250	Continuum Energy Levanter 4.5% 9/2/2027	153,409	0.03
USD 200,000	Paraguay Government International Bond 5.6% 13/3/2048	158,419	0.03	USD 380,000	Pfizer Investment Enterprises 4.65% 19/5/2025	346,336	0.07
	Peru			USD 185,000	Pfizer Investment Enterprises 4.75% 19/5/2033	167,964	0.03
USD 200,000	Financiera de Desarrollo 4.75% 15/7/2025	180,795	0.04			667,709	0.13
USD 291,000	Peruvian Government International Bond 1.862% 1/12/2032	202,530	0.04		South Africa		
USD 154,000	Peruvian Government International Bond 2.783% 23/1/2031	120,509	0.02	ZAR 6,099,746	Republic of South Africa Government Bond 8% 31/1/2030	268,486	0.05
		503,834	0.10				

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
ZAR 2,733,508	Republic of South Africa Government Bond 8.75% 31/1/2044	97,591	0.02	EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	93,052	0.02
ZAR 15,310,503	Republic of South Africa Government Bond 9% 31/1/2040	575,417	0.11	EUR 2,359,000	Spain Government Bond 0.5% 30/4/2030	1,974,719	0.39
ZAR 14,867,089	Republic of South Africa Government Bond 10.5% 21/12/2026*	763,075	0.15	EUR 10,301,000	Spain Government Bond 2.55% 31/10/2032	9,615,932	1.90
USD 400,000	Republic of South Africa Government International Bond 4.85% 30/9/2029	325,351	0.07	EUR 2,379,000	Spain Government Bond 2.9% 31/10/2046	2,004,295	0.40
USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	122,631	0.02	EUR 6,907,000	Spain Government Bond 3.15% 30/4/2033	6,735,258	1.32
		2,152,551	0.42	EUR 648,000	Spain Government Bond 3.45% 30/7/2066	566,250	0.11
	South Korea			EUR 1,220,000	Spain Government Bond 3.55% 31/10/2033	1,225,252	0.24
USD 200,000	LG Chem 2.375% 7/7/2031	148,350	0.03	EUR 352,000	Spain Government Bond 3.9% 30/7/2039	353,038	0.07
USD 200,000	Woori Bank 4.25% 4/10/2024	178,258	0.03	GBP 725,000	Telefonica Emisiones 5.375% 2/2/2026	836,335	0.16
		326,608	0.06			27,503,199	5.42
	Spain				Sweden		
EUR 244,215	Autonomia Spain 2021 FT 6.292% 31/1/2039	235,906	0.05	EUR 175,000	Fastighets Balder 2.873% 2/6/2081	117,722	0.02
EUR 122,108	Autonomia Spain 2021 FT 7.542% 31/1/2039	117,031	0.02	EUR 300,000	Heimstaden Bostad 2.625% 1/2/2027	130,245	0.03
EUR 400,000	Banco de Sabadell 1.125% 11/3/2027	369,200	0.07	SEK 3,050,000	Sweden Government International Bond 0.125% 9/9/2030	215,451	0.04
EUR 100,000	Banco de Sabadell 2.5% 15/4/2031	89,386	0.02	SEK 20,480,000	Sweden Government International Bond 0.125% 9/9/2030	1,444,483	0.29
EUR 100,000	Banco de Sabadell 2.625% 24/3/2026	96,393	0.02	EUR 100,000	Verisure 3.875% 15/7/2026	94,437	0.02
EUR 200,000	Banco de Sabadell 5.25% 7/2/2029	198,815	0.04	EUR 160,000	Volvo Treasury 3.625% 25/5/2027	159,163	0.03
EUR 300,000	Banco Santander 1.125% 23/6/2027	270,551	0.05	GBP 210,000	Volvo Treasury 4.75% 15/6/2026	239,309	0.05
EUR 800,000	Banco Santander 3.625% 27/9/2026	790,596	0.16			2,400,810	0.48
EUR 100,000	Banco Santander 3.75% 16/1/2026	99,143	0.02		Switzerland		
EUR 200,000	Banco Santander 4.375% 14/1/2026	168,212	0.03	EUR 150,000	Credit Suisse 0.25% 5/1/2026	136,584	0.03
EUR 100,000	Banco Santander 5.75% 23/8/2033	99,786	0.02	EUR 425,000	Credit Suisse 0.25% 1/9/2028	350,948	0.07
EUR 100,000	Bankinter 4.375% 3/5/2030	99,850	0.02	USD 250,000	Credit Suisse 3.7% 21/2/2025	221,995	0.04
EUR 300,000	CaixaBank 0.75% 10/7/2026	281,436	0.06	EUR 645,000	Credit Suisse 5.5% 20/8/2026	666,584	0.13
EUR 200,000	CaixaBank 6.375% 19/9/2023	200,500	0.04	GBP 100,000	Credit Suisse 7.75% 10/3/2026	120,745	0.02
EUR 100,000	Cellnex Finance 1% 15/9/2027	87,093	0.02	EUR 400,000	UBS 0.65% 14/1/2028	354,016	0.07
EUR 200,000	Cellnex Finance 2% 15/2/2033	157,502	0.03	USD 250,000	UBS 1.305% 2/2/2027	205,469	0.04
EUR 300,000	Cellnex Telecom 0.75% 20/11/2031	230,751	0.04	USD 345,000	UBS 2.593% 11/9/2025	306,495	0.06
EUR 200,000	Cellnex Telecom 1.75% 23/10/2030	164,226	0.03	EUR 100,000	UBS 3.25% 2/4/2026	98,116	0.02
EUR 100,000	Cellnex Telecom 1.875% 26/6/2029	85,652	0.02	USD 200,000	UBS 7% 31/1/2024	183,029	0.04
EUR 100,000	Food Service Project 5.5% 21/1/2027	95,441	0.02	USD 200,000	UBS 7% 19/2/2025	179,950	0.03
EUR 100,000	Grupo Antolin-Irausa 3.5% 30/4/2028	74,103	0.01	GBP 100,000	UBS 7% 30/9/2027	118,301	0.02
EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029	87,495	0.02	EUR 750,000	UBS 7.75% 1/3/2029	848,040	0.17
						3,790,272	0.74
					Thailand		
				USD 200,000	Krung Thai Bank 4.4% 25/3/2026	167,750	0.03
					Turkey		
				USD 46,930	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	40,164	0.01
					Ukraine		
				EUR 196,000	Ukraine Government International Bond 4.375% 27/1/2032	46,501	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 200,000	Ukraine Government International Bond 7.253% 15/3/2035	49,922	0.01	GBP 202,000	Canary Wharf Finance II 7.409% 22/10/2037	186,726	0.04
USD 722,000	Ukraine Government International Bond 7.253% 15/3/2035	180,216	0.04	EUR 221,000	Channel Link Enterprises Finance 2.706% 30/6/2050	202,028	0.04
USD 562,000	Ukraine Government International Bond 7.375% 25/9/2034	137,917	0.03	GBP 100,000	Constellation Automotive Financing 4.875% 15/7/2027*	93,696	0.02
USD 278,000	Ukraine Government International Bond 7.375% 25/9/2034	68,223	0.01	GBP 64,758	Dignity Finance 3.546% 31/12/2034	66,692	0.01
USD 100,000	Ukraine Government International Bond 7.75% 1/9/2028	26,637	0.00	GBP 111,000	Dowson 2022-1 7.445% 20/1/2029	128,947	0.02
USD 293,000	Ukraine Government International Bond 7.75% 1/9/2029	78,047	0.02	GBP 100,000	Dowson 2022-1 7.895% 20/1/2029	114,779	0.02
USD 255,000	Ukraine Government International Bond 7.75% 1/8/2041	108,116	0.02	EUR 250,000	DS Smith 4.5% 27/7/2030	248,465	0.05
		695,579	0.14	EUR 118,000	EC Finance 3% 15/10/2026	111,030	0.02
				GBP 608,000	Finsbury Square 6.247% 16/12/2067	687,412	0.14
	United Kingdom			GBP 200,000	Finsbury Square 2021-2 6.697% 16/12/2071	220,121	0.04
EUR 100,000	Agps Bondco 5% 14/1/2029	29,307	0.01	GBP 500,000	Funding VI 6.595% 15/7/2026	585,160	0.12
EUR 600,000	Agps Bondco 5.5% 13/11/2026	201,750	0.04	GBP 137,028	Greene King Finance 3.593% 15/3/2035	133,107	0.03
EUR 200,000	Agps Bondco 6% 5/8/2025	77,790	0.02	GBP 472,000	Harben Finance 6.242% 28/9/2055	526,254	0.10
EUR 200,000	Anglo American Capital 1.625% 18/9/2025	190,880	0.04	GBP 441,000	Harben Finance 6.592% 28/9/2055	474,919	0.09
EUR 240,000	Anglo American Capital 4.75% 21/9/2032*	237,185	0.05	GBP 100,000	Heathrow Finance 3.875% 1/3/2027	100,846	0.02
EUR 390,000	Anglo American Capital 5% 15/3/2031	392,796	0.08	GBP 200,000	Heathrow Finance 5.75% 3/3/2025*	227,273	0.04
GBP 100,000	Atlas Funding 2021-1 7.424% 25/7/2058	116,459	0.02	GBP 500,000	HSBC 1.75% 24/7/2027	513,652	0.10
GBP 100,000	Atlas Funding 2023-1 7.095% 20/1/2061	116,487	0.02	GBP 100,000	HSBC 2.256% 13/11/2026	106,840	0.02
USD 227,500	Avianca Midco 2.9% 1/12/2028	183,677	0.04	EUR 109,000	INEOS Finance 6.625% 15/5/2028	108,451	0.02
GBP 500,000	Barclays 1.7% 3/11/2026*	525,519	0.10	EUR 200,000	INEOS Quattro Finance 2.25% 15/1/2026	182,395	0.03
GBP 100,000	Barclays 3.75% 22/11/2030	106,650	0.02	EUR 1,320,000	Informa 2.125% 6/10/2025	1,265,042	0.25
EUR 140,000	Barclays 4.918% 8/8/2030	140,261	0.03	GBP 200,000	Iron Mountain UK 3.875% 15/11/2025	220,281	0.04
EUR 500,000	Barclays 5.262% 29/1/2034	499,893	0.10	EUR 100,000	Jaguar Land Rover Automotive 4.5% 15/7/2028*	90,246	0.02
GBP 200,000	Barclays 7.125% 15/6/2025	215,788	0.04	EUR 200,000	Jaguar Land Rover Automotive 6.875% 15/11/2026	202,506	0.04
USD 200,000	Barclays 8% 15/6/2024	180,841	0.04	GBP 158,000	Lanebrook Mortgage Transaction 2021-1 6.409% 20/7/2058	177,371	0.04
GBP 100,000	Barley Hill NO 2 6.895% 27/8/2058	112,324	0.02	GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.809% 20/7/2058	113,624	0.02
GBP 100,000	BCP V Modular Services Finance II 6.125% 30/11/2028*	95,871	0.02	USD 230,000	Liquid Telecommunications Financing 5.5% 4/9/2026*	132,654	0.03
GBP 300,000	Bellis Acquisition 3.25% 16/2/2026	301,360	0.06	GBP 100,000	Lloyds Banking 1.875% 15/1/2026	109,970	0.02
GBP 229,000	Bellis Acquisition 4.5% 16/2/2026	234,985	0.05	GBP 100,000	Lloyds Banking 2% 12/4/2028	99,628	0.02
EUR 600,000	BP Capital Markets 3.25% 22/3/2026	561,807	0.11	EUR 200,000	Lloyds Banking 4.947% 27/6/2025	187,446	0.04
EUR 200,000	BP Capital Markets 3.625% 22/3/2029	176,300	0.03	GBP 99,603	London Wall Mortgage Capital 5.968% 15/5/2051	115,607	0.02
EUR 580,000	British Telecommunications 1.874% 18/8/2080*	530,584	0.10	GBP 72,000	Mitchells & Butlers Finance 7.347% 15/6/2036	68,229	0.01
USD 200,000	British Telecommunications 4.875% 23/11/2081	151,348	0.03	GBP 100,000	Mobico 4.25% 26/11/2025	101,984	0.02
GBP 200,000	British Telecommunications 5.75% 7/12/2028	231,347	0.05	GBP 110,000	Mortimer BTL 2021-1 6.483% 23/6/2053	124,079	0.03
GBP 225,000	British Telecommunications 8.375% 20/12/2083	263,301	0.05	EUR 200,000	National Grid 3.245% 30/3/2034	179,754	0.04
GBP 112,000	Canada Square Funding 2021-2 6.214% 17/6/2058	128,731	0.03				
GBP 102,000	Canada Square Funding 2021-2 6.614% 17/6/2058	116,319	0.02				

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
GBP 99,000	National Grid Electricity Distribution South West 5.875% 25/3/2027	115,849	0.02	GBP 140,000	Twin Bridges 2021-2 6.108% 12/9/2055	156,771	0.03
GBP 400,000	National Grid Electricity Transmission 5.875% 2/2/2024	466,986	0.09	GBP 160,000	Twin Bridges 2021-2 6.458% 12/9/2055	175,475	0.04
GBP 500,000	NatWest 2.057% 9/11/2028	491,054	0.10	GBP 478,000	Twin Bridges 2022-1 6.258% 1/12/2055	529,565	0.11
GBP 150,000	NatWest 2.875% 19/9/2026	162,051	0.03	GBP 255,000	Twin Bridges 2022-1 6.658% 1/12/2055	276,743	0.06
EUR 330,000	NatWest Markets 6.375% 6/9/2028	324,265	0.06	GBP 64,772	Unique Pub Finance 5.659% 30/6/2027	74,740	0.02
GBP 100,000	NatWest Markets 6.375% 8/11/2027	117,101	0.02	GBP 27,120	Unique Pub Finance 7.395% 28/3/2024	31,515	0.01
GBP 283,000	Newday Funding Master Issuer - Series 2021-3 6.545% 15/11/2029	326,879	0.06	GBP 3,212,849	United Kingdom Gilt 0.5% 22/10/2061	1,110,007	0.22
EUR 127,249	Newgate Funding 3.754% 1/12/2050	118,315	0.02	GBP 962,000	United Kingdom Gilt 0.875% 31/7/2033	809,882	0.16
EUR 900,000	NGG Finance 1.625% 5/12/2079	858,248	0.17	GBP 100,000	Virgin Media Secured Finance 4.25% 15/1/2030	93,292	0.02
GBP 100,000	NIE Finance 2.5% 27/10/2025	108,398	0.02	GBP 109,000	Virgin Media Secured Finance 5% 15/4/2027	116,339	0.02
GBP 214,000	Pinewood Finance 3.25% 30/9/2025	232,349	0.04	EUR 300,000	Vmed O2 UK Financing I 3.25% 31/1/2031*	250,182	0.05
GBP 364,000	Polaris 2022-1 6.697% 23/10/2059	412,211	0.08	GBP 100,000	Vmed O2 UK Financing I 4.5% 15/7/2031	90,810	0.02
GBP 307,000	Polaris 2022-1 7.197% 23/10/2059	345,690	0.07	EUR 225,000	Vodafone 2.625% 27/8/2080	205,628	0.04
GBP 538,000	Polaris 2022-1 8.597% 23/10/2059	601,508	0.12	EUR 100,000	Vodafone 4.2% 3/10/2078	92,625	0.02
GBP 495,972	Polaris 2023-1 6.447% 23/2/2061	581,301	0.12	GBP 300,000	Vodafone 4.875% 3/10/2078	330,383	0.06
GBP 200,000	Premier Foods Finance 3.5% 15/10/2026*	211,428	0.04			28,393,665	5.61
GBP 157,886	RMAC No 1 5.228% 12/6/2044	177,603	0.04		United States		
USD 125,000	Royalty Pharma 2.2% 2/9/2030	91,967	0.02	USD 300,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	250,505	0.05
GBP 380,000	Sage AR Funding No 1 7.369% 17/11/2030	419,028	0.08	USD 213,867	280 Park Avenue 2017-280P Mortgage Trust 7.485% 15/9/2034	175,017	0.03
GBP 200,000	Santander UK 6.75% 24/6/2024	226,486	0.05	USD 80,000	AbbVie 2.6% 21/11/2024	71,101	0.01
GBP 123,000	Satus 2021-1 7.096% 17/8/2028	140,933	0.03	USD 670,000	AbbVie 3.2% 21/11/2029	556,553	0.11
GBP 248,000	Satus 2021-1 8.396% 17/8/2028	286,871	0.06	USD 64,783	AccessLex Institute 5.953% 25/5/2036	58,050	0.01
GBP 100,000	SP Distribution 5.875% 17/7/2026	116,763	0.02	USD 293,246	ACE Home Equity Loan Trust Series 2003-OP1 6.149% 25/12/2033	252,471	0.05
GBP 200,000	SSE 8.375% 20/11/2028	259,260	0.05	USD 2,439,484	ACE Home Equity Loan Trust Series 2007-HE4 6.029% 25/5/2037	399,896	0.08
EUR 124,000	Standard Chartered 4.874% 10/5/2031	123,721	0.02	USD 44,002	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	39,884	0.01
GBP 100,000	Stanlington No 2 6.708% 12/6/2045	114,495	0.02	USD 275,491	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	247,838	0.05
GBP 100,000	Stanlington No 2 7.158% 12/6/2045	112,723	0.02	USD 369,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	294,929	0.06
GBP 194,000	Stanlington No 2 8% 12/6/2045	215,890	0.04	USD 31,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	27,053	0.01
EUR 100,000	Synthomer 3.875% 1/7/2025	92,603	0.02	USD 144,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	121,938	0.02
EUR 100,000	Thames Water Utilities Finance 0.875% 31/1/2028	83,845	0.02	USD 14,000	Albertsons / Safeway / New Albertsons / Albertsons 7.5% 15/3/2026	13,117	0.00
GBP 100,000	Thames Water Utilities Finance 4% 19/6/2025	109,309	0.02				
EUR 500,000	Thames Water Utilities Finance 4% 18/4/2027	478,750	0.10				
EUR 550,000	Thames Water Utilities Finance 4.375% 18/1/2031	518,323	0.10				
GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.387% 12/7/2063	120,696	0.02				
GBP 139,999	Tower Bridge Funding 2021-2 6.718% 20/11/2063	160,029	0.03				
GBP 168,999	Tower Bridge Funding 2021-2 7.018% 20/11/2063	188,405	0.04				
GBP 188,000	Tower Bridge Funding 2022-1 6.275% 20/12/2063	211,601	0.04				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 100,000	Alexandria Real Estate Equities 4.5% 30/7/2029	87,415	0.02	EUR 300,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	249,181	0.05
USD 105,000	Alexandria Real Estate Equities 4.75% 15/4/2035	89,770	0.02	EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029	75,193	0.02
USD 69,000	Allegiant Travel 7.25% 15/8/2027	62,313	0.01	USD 584,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	457,655	0.09
USD 401,792	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	367,057	0.07	USD 13,000	Arsenal AIC Parent 8% 1/10/2030	12,221	0.00
USD 15,969	Alternative Loan Trust 2006-OA14 6.16% 25/11/2046	11,436	0.00	USD 115,000	Ashford Hospitality Trust 2018-ASHF 7.583% 15/4/2035	101,938	0.02
USD 64,802	Alternative Loan Trust 2006-OC10 5.889% 25/11/2036	51,651	0.01	USD 68,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	54,049	0.01
USD 730,099	Alternative Loan Trust 2007-OA3 5.709% 25/4/2047	594,615	0.12	USD 338,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	265,901	0.05
USD 30,000	AMC Networks 4.75% 1/8/2025	25,913	0.01	USD 173,000	Ashton Woods USA / Ashton Woods Finance 6.625% 15/1/2028	152,854	0.03
USD 15,000	AMC Networks 5% 1/4/2024	13,690	0.00	USD 155,000	Astrazeneca Finance 4.875% 3/3/2028	142,392	0.03
USD 91,000	American Express 2.5% 30/7/2024	81,476	0.02	USD 125,000	Astrazeneca Finance 4.9% 3/3/2030	114,574	0.02
USD 175,000	American Express 3% 30/10/2024	156,526	0.03	EUR 800,000	AT&T 2.875% 2/3/2025	744,720	0.15
USD 50,000	American Express 4.05% 3/5/2029	43,715	0.01	GBP 1,150,000	AT&T 2.9% 4/12/2026*	1,217,055	0.24
USD 155,000	American Express 4.9% 13/2/2026	141,022	0.03	EUR 100,000	AT&T 3.15% 4/9/2036	86,998	0.02
USD 175,000	American Express 4.99% 1/5/2026	158,957	0.03	EUR 150,000	AT&T 4.3% 18/11/2034	147,021	0.03
USD 295,669	American Home Mortgage Investment Trust 2007-1 5.619% 25/5/2047	159,687	0.03	GBP 300,000	AT&T 5.5% 15/3/2027*	341,759	0.07
USD 225,293	American Homes 4 Rent 2015-SFR1 Trust 0% 17/4/2052	2	0.00	USD 30,000	AvalonBay Communities 3.35% 15/5/2027	25,857	0.01
USD 60,000	American Municipal Power 7.834% 15/2/2041	68,001	0.01	USD 47,000	AvalonBay Communities 5% 15/2/2033	42,945	0.01
EUR 250,000	American Tower 0.4% 15/2/2027	218,899	0.04	EUR 100,000	Avantor Funding 2.625% 1/11/2025	95,263	0.02
EUR 150,000	American Tower 0.45% 15/1/2027	131,840	0.03	USD 200,000	Azul Investments 5.875% 26/10/2024	169,594	0.03
EUR 100,000	American Tower 0.5% 15/1/2028	85,200	0.02	USD 200,000	Azul Secured Finance 11.93% 28/8/2028	183,577	0.04
USD 150,000	American Tower 1.5% 31/1/2028	116,100	0.02	USD 180,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	141,956	0.03
EUR 900,000	American Tower 1.95% 22/5/2026*	847,442	0.17	USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.358% 15/11/2033	86,898	0.02
USD 50,000	American Tower 2.1% 15/6/2030	36,793	0.01	USD 157,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.758% 15/11/2033	133,117	0.03
USD 250,000	American Tower 2.3% 15/9/2031	180,431	0.04	USD 175,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.858% 15/11/2032	135,422	0.03
USD 180,000	American Tower 2.7% 15/4/2031	135,728	0.03	USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.708% 15/9/2034	91,536	0.02
USD 100,000	American Tower 2.95% 15/1/2025	88,603	0.02	USD 122,591	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	111,946	0.02
EUR 270,000	American Tower 4.125% 16/5/2027*	268,626	0.05	USD 68,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.482% 15/9/2048	56,295	0.01
USD 131,000	American Tower 5.25% 15/7/2028	118,854	0.02	EUR 100,000	Banff Merger Sub 8.375% 1/9/2026	97,730	0.02
USD 200,000	American Tower 5.65% 15/3/2033	183,637	0.04				
USD 125,000	Amgen 1.65% 15/8/2028	98,228	0.02				
USD 50,000	Amgen 2% 15/1/2032	36,175	0.01				
USD 225,000	Amgen 2.3% 25/2/2031	171,297	0.03				
USD 105,000	Amgen 2.45% 21/2/2030	82,353	0.02				
USD 75,000	Amgen 3% 22/2/2029	62,449	0.01				
USD 415,000	Amgen 4.05% 18/8/2029	361,069	0.07				
USD 350,000	Amgen 5.15% 2/3/2028	322,036	0.06				
GBP 400,000	Amgen 5.5% 7/12/2026*	465,011	0.09				
USD 120,000	Amkor Technology 6.625% 15/9/2027	110,712	0.02				
USD 50,000	Anheuser-Busch InBev Worldwide 3.5% 1/6/2030	42,398	0.01				

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 300,000	Bank of America 0.58% 8/8/2029	253,128	0.05	USD 100,000	BBCMS 2018-TALL Mortgage Trust 6.479% 15/3/2037	77,993	0.02
EUR 100,000	Bank of America 0.583% 24/8/2028	86,904	0.02	USD 236,091	BCAP 2011-RR5-I Trust 4.137% 28/5/2036	206,905	0.04
USD 35,000	Bank of America 1.658% 11/3/2027	29,146	0.01	USD 213,360	BCAP Trust 2007-AA4 4.244% 25/6/2047	89,767	0.02
USD 50,000	Bank of America 1.922% 24/10/2031	36,122	0.01	USD 180,000	BDS 2022-FL12 7.45% 19/8/2038	165,667	0.03
EUR 450,000	Bank of America 1.949% 27/10/2026	428,658	0.08	USD 66,231	Bear Stearns Asset Backed I Trust 2006-HE7 5.769% 25/9/2036	60,019	0.01
USD 165,000	Bank of America 2.299% 21/7/2032	120,041	0.02	USD 108,363	Bear Stearns Asset Backed I Trust 2007-FS1 5.769% 25/5/2035	98,497	0.02
USD 1,155,000	Bank of America 2.456% 22/10/2025	1,023,306	0.20	USD 151,000	Beazer Homes USA 7.25% 15/10/2029	134,378	0.03
USD 350,000	Bank of America 2.496% 13/2/2031	268,343	0.05	USD 200,000	Becton Dickinson 1.957% 11/2/2031	148,192	0.03
USD 180,000	Bank of America 2.572% 20/10/2032	132,966	0.03	USD 100,000	Becton Dickinson 3.734% 15/12/2024	89,936	0.02
USD 50,000	Bank of America 2.592% 29/4/2031	38,366	0.01	USD 100,000	Becton Dickinson 4.693% 13/2/2028	90,447	0.02
USD 165,000	Bank of America 3.705% 24/4/2028	142,289	0.03	USD 101,000	Big River Steel / BRS Finance 6.625% 31/1/2029	92,687	0.02
USD 80,000	Bank of America 3.824% 20/1/2028	69,464	0.01	EUR 200,000	Booking 4% 15/11/2026	202,016	0.04
USD 70,000	Bank of America 3.97% 5/3/2029	60,240	0.01	EUR 100,000	Boxer Parent 6.5% 2/10/2025	99,360	0.02
USD 70,000	Bank of America 3.974% 7/2/2030	59,481	0.01	USD 80,000	BP Capital Markets America 3.588% 14/4/2027	70,300	0.01
USD 278,000	Bank of America 4.376% 27/4/2028	245,830	0.05	USD 110,000	BP Capital Markets America 3.937% 21/9/2028	96,733	0.02
USD 510,000	Bank of America 5.202% 25/4/2029	462,979	0.09	USD 267,000	Broadcom 2.45% 15/2/2031	198,503	0.04
USD 26,610,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.735% 15/2/2050	445,789	0.09	USD 150,000	Broadcom 3.419% 15/4/2033	114,718	0.02
USD 125,000	Bank of New York Mellon 4.947% 26/4/2027	113,365	0.02	USD 100,000	Broadcom 4% 15/4/2029	84,953	0.02
USD 80,000	Bay Area Toll Authority 6.918% 1/4/2040	84,113	0.02	USD 285,000	Broadcom 4.15% 15/11/2030	240,225	0.05
USD 257,800	Bayview Commercial Asset Trust 2005-3 5.749% 25/11/2035	215,843	0.04	USD 100,000	Broadcom 4.3% 15/11/2032	83,376	0.02
USD 252,747	Bayview Commercial Asset Trust 2005-4 5.879% 25/1/2036	213,847	0.04	USD 750,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	656,341	0.13
USD 431,430	Bayview Commercial Asset Trust 2006-2 5.849% 25/7/2036	360,957	0.07	USD 128,730	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	111,404	0.02
USD 196,768	Bayview Commercial Asset Trust 2006-3 5.729% 25/10/2036	168,009	0.03	USD 125,065	BWAY 2013-1515 Mortgage Trust 3.633% 10/3/2033	104,040	0.02
USD 74,599	Bayview Commercial Asset Trust 2006-4 5.774% 25/12/2036	63,528	0.01	USD 641,359	BWAY 2013-1515 Mortgage Trust 3.717% 10/3/2033	520,521	0.10
USD 196,549	Bayview Commercial Asset Trust 2007-1 5.834% 25/3/2037	163,027	0.03	USD 27,000	BXP Trust 2017-CC 3.67% 13/8/2037	18,329	0.00
USD 294,171	Bayview Commercial Asset Trust 2007-2 5.699% 25/7/2037	240,631	0.05	USD 104,000	BXP Trust 2017-CC 3.67% 13/8/2037	66,399	0.01
USD 107,273	Bayview Commercial Asset Trust 2008-2 7.929% 25/4/2038	96,499	0.02	USD 45,000	BXP Trust 2017-GM 3.539% 13/6/2039	31,771	0.01
USD 118,964	Bayview Financial Revolving Asset Trust 2004-B 6.435% 28/5/2039	88,432	0.02	USD 45,000	California Health Facilities Financing Authority 5% 15/8/2033	43,723	0.01
USD 88,309	Bayview Financial Revolving Asset Trust 2005-A 6.435% 28/2/2040	71,321	0.01	USD 80,000	California State Public Works Board 8.361% 1/10/2034	89,833	0.02
USD 40,000	BBCMS 2018-CHRS Mortgage Trust 4.409% 5/8/2038	24,244	0.00	USD 235,000	Calpine 5.125% 15/3/2028	198,078	0.04
				USD 110,000	CAMB Commercial Mortgage Trust 2019-LIFE 7.575% 15/12/2037	100,130	0.02
				USD 70,000	Canaveral Port Authority 5% 1/6/2045	65,578	0.01
				USD 30,000	Canaveral Port Authority 5% 1/6/2048	28,040	0.01

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 545,000	Capital One Financial 6.377% 8/6/2034	497,389	0.10	USD 40,000	City of Atlanta Water & Wastewater Revenue 5% 1/11/2040	37,563	0.01
USD 389,661	Carrington Mortgage Loan Trust Series 2006-NC3 5.579% 25/8/2036	337,473	0.07	USD 50,000	City of Riverside Electric Revenue 7.605% 1/10/2040	56,168	0.01
USD 274,718	Carrington Mortgage Loan Trust Series 2007-FRE1 5.689% 25/2/2037	235,172	0.05	EUR 200,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	193,682	0.04
USD 82,000	Carrols Restaurant 5.875% 1/7/2029	65,112	0.01	USD 6,000	Clear Channel Outdoor 5.125% 15/8/2027	4,965	0.00
EUR 100,000	Catalent Pharma Solutions 2.375% 1/3/2028	83,756	0.02	USD 346,000	Cleveland-Cliffs 6.75% 15/4/2030	304,641	0.06
USD 163,000	CCO / CCO Capital 5% 1/2/2028	138,584	0.03	USD 677,000	Cloud Software 6.5% 31/3/2029	558,140	0.11
USD 72,000	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	53,688	0.01	USD 818,000	Comcast 4.65% 15/2/2033	737,218	0.15
USD 151,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	138,609	0.03	USD 51,000	Comm 2014-UBS2 Mortgage Trust 3.961% 10/3/2047	46,574	0.01
USD 26,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	24,288	0.00	USD 135,000	COMM 2014-UBS5 Mortgage Trust 4.514% 10/9/2047	116,999	0.02
USD 632,000	Century Communities 6.75% 1/6/2027	580,971	0.12	USD 800,000	COMM 2015-CCRE23 Mortgage Trust 4.183% 10/5/2048	686,521	0.14
USD 248,756	CFCRE Commercial Mortgage Trust 2016-C3 1.859% 10/1/2048	7,830	0.00	USD 188,184	COMM 2015-CCRE25 Mortgage Trust 0.942% 10/8/2048	2,124	0.00
USD 539,168	CFCRE Commercial Mortgage Trust 2016-C4 0.851% 10/5/2058	8,248	0.00	USD 121,000	COMM 2015-CCRE25 Mortgage Trust 4.667% 10/8/2048	100,575	0.02
USD 82,391	CFCRE Commercial Mortgage Trust 2016-C4 4.998% 10/5/2058	68,554	0.01	USD 100,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	84,002	0.02
USD 164,000	CFCRE Commercial Mortgage Trust 2017-C8 4.199% 15/6/2050	128,808	0.03	USD 63,220	COMM 2015-LC23 Mortgage Trust 3.774% 10/10/2048	55,496	0.01
USD 124,000	Charles Schwab 5.875% 24/8/2026	114,946	0.02	USD 5,344,578	COMM 2016-667M Mortgage Trust 0.145% 10/10/2036	10,356	0.00
USD 33,558	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	13,591	0.00	USD 139,725	COMM 2018-COR3 Mortgage Trust 1.75% 10/5/2051	8,193	0.00
EUR 100,000	Chemours 4% 15/5/2026	94,334	0.02	USD 492,000	Commercial Metals 4.125% 15/1/2030	401,819	0.08
USD 25,000	Chesapeake Bay Bridge & Tunnel District 5% 1/7/2051	23,091	0.00	USD 188,000	Commercial Metals 4.375% 15/3/2032	148,514	0.03
EUR 150,000	Citigroup 1.5% 24/7/2026	142,700	0.03	USD 20,000	Commonwealth Financing Authority 4.144% 1/6/2038	16,498	0.00
USD 215,000	Citigroup 2.561% 1/5/2032	159,682	0.03	USD 15,000	Commonwealth of Massachusetts 2.9% 1/9/2049	9,557	0.00
USD 400,000	Citigroup 2.572% 3/6/2031	304,714	0.06	USD 220,000	Commonwealth of Massachusetts 5% 1/9/2049	215,023	0.04
USD 215,000	Citigroup 2.666% 29/1/2031	166,143	0.03	USD 10,000	Commonwealth of Massachusetts 5.456% 1/12/2039	9,552	0.00
USD 516,000	Citigroup 3.07% 24/2/2028	436,354	0.09	USD 65,000	Concentrix 6.6% 2/8/2028	58,663	0.01
USD 25,000	Citigroup 3.98% 20/3/2030	21,181	0.00	USD 125,000	Concentrix 6.65% 2/8/2026	115,292	0.02
USD 150,000	Citigroup 4.412% 31/3/2031	128,355	0.03	USD 65,000	Connecticut State Health & Educational Facilities Authority 5% 1/7/2045	60,112	0.01
USD 77,879	Citigroup Commercial Mortgage Trust 2014-GC19 5.257% 11/3/2047	69,246	0.01	USD 37,000	Conservation Fund A Nonprofit 3.474% 15/12/2029	29,275	0.01
USD 1,273,487	Citigroup Mortgage Loan Trust 2007-AHL2 5.699% 25/5/2037	759,980	0.15	USD 216,000	Consumers Energy 4.9% 15/2/2029	197,386	0.04
USD 375,511	Citigroup Mortgage Loan Trust 2007-AHL3 5.599% 25/7/2045	233,501	0.05	USD 40,000	Contra Costa Community College District 6.504% 1/8/2034	40,656	0.01
USD 379,903	Citigroup Mortgage Loan Trust 2007-AMC1 5.749% 25/12/2036	192,852	0.04	EUR 106,000	Coty 3.875% 15/4/2026	103,109	0.02
USD 104,000	Citigroup Mortgage Loan Trust 2014-C 4.25% 25/2/2054	86,701	0.02	USD 25,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	22,978	0.00
USD 37,536	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	30,052	0.01	USD 40,000	County of Broward Airport System Revenue 2.914% 1/10/2032	31,002	0.01

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 165,000	County of Miami-Dade FL Aviation Revenue 2.529% 1/10/2030	129,776	0.03	USD 370,000	Ecolab 2.125% 1/2/2032	277,735	0.05
USD 70,000	County of Miami-Dade FL Aviation Revenue 5% 1/10/2040	65,247	0.01	USD 150,000	Ecolab 5.25% 15/1/2028	140,075	0.03
USD 225,000	Covanta 4.875% 1/12/2029	178,552	0.04	USD 50,000	Edison International 6.95% 15/11/2029	48,529	0.01
USD 106	Credit Suisse First Boston Mortgage 4.877% 15/4/2037	94	0.00	USD 95,000	Elanco Animal Health 6.65% 28/8/2028	86,577	0.02
USD 892,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	800,560	0.16	USD 305,000	Elevance Health 2.55% 15/3/2031	235,369	0.05
USD 275,000	Crown Castle 2.5% 15/7/2031	204,623	0.04	USD 150,000	Elevance Health 2.875% 15/9/2029	122,018	0.02
USD 263,000	Crown Castle 2.9% 15/3/2027	222,380	0.04	USD 80,000	Elevance Health 3.65% 1/12/2027	69,512	0.01
USD 135,000	Crown Castle 3.1% 15/11/2029	108,260	0.02	USD 50,000	Elevance Health 4.1% 15/5/2032	42,555	0.01
USD 75,000	Crown Castle 4.3% 15/2/2029	64,924	0.01	USD 150,000	Elevance Health 4.9% 8/2/2026	136,361	0.03
USD 179,000	Crown Castle 5% 11/1/2028	161,908	0.03	USD 250,000	Elmwood CLO 15 6.686% 22/4/2035	228,885	0.04
USD 238,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	215,724	0.04	USD 290,000	Elmwood CLO 15 9.016% 22/4/2035	261,621	0.05
USD 131,000	CSC 5.25% 1/6/2024	114,695	0.02	EUR 100,000	Emerald Debt Merger Sub 6.375% 15/12/2030	100,022	0.02
USD 200,000	CSC 5.5% 15/4/2027	159,089	0.03	USD 79,000	Emerald Debt Merger Sub 6.625% 15/12/2030	71,654	0.01
USD 963,364	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 6.25% 25/11/2035	208,703	0.04	EUR 200,000	Encore Capital 4.875% 15/10/2025*	191,279	0.04
USD 5,600,893	CSMC 2014-USA OA 0.186% 15/9/2037	7,100	0.00	EUR 600,000	Equinix 0.25% 15/3/2027	530,043	0.11
USD 1,747,557	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	998,346	0.20	USD 1,220,000	Equinix 1% 15/9/2025	1,025,582	0.20
USD 704,614	CSMC Series 2014-9R 5.652% 27/8/2036	616,184	0.12	USD 130,000	Equinix 1.25% 15/7/2025	110,427	0.02
USD 205,000	CVS Health 1.3% 21/8/2027	162,546	0.03	USD 45,000	Equinix 2.9% 18/11/2026	38,315	0.01
USD 362,000	CVS Health 1.75% 21/8/2030	264,991	0.05	USD 140,000	Equinix 3.2% 18/11/2029	112,929	0.02
USD 95,000	CVS Health 1.875% 28/2/2031	68,667	0.01	USD 460,000	EquipmentShare.com 9% 15/5/2028	421,719	0.08
USD 55,000	CVS Health 3.625% 1/4/2027	47,978	0.01	USD 1,000,000	ERP Operating 4.15% 1/12/2028	876,225	0.17
USD 95,986	CWABS Asset-Backed Certificates Trust 2006-22 5.659% 25/5/2047	70,617	0.01	USD 121,000	Eversource Energy 2.9% 1/10/2024	108,209	0.02
USD 34,501	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.565% 15/1/2037	29,140	0.01	USD 155,000	Eversource Energy 4.75% 15/5/2026	140,511	0.03
USD 30,000	Dallas Fort Worth International Airport 3.144% 1/11/2045	20,786	0.00	USD 925,473	Fannie Mae Interest Strip 3% 25/10/2049	135,346	0.03
USD 48,000	Dana 4.25% 1/9/2030	36,371	0.01	USD 1,341,679	Fannie Mae Interest Strip 3% 25/3/2050	212,076	0.04
USD 210,732	DBJPM 2017-C6 Mortgage Trust 1% 10/6/2050	5,899	0.00	USD 581,366	Fannie Mae Interest Strip 3.5% 25/8/2049	95,665	0.02
USD 208,735	DBUBS 2017-BRKB Mortgage Trust 3.648% 10/10/2034	149,420	0.03	USD 1,811,565	Fannie Mae Pool 2.5% 1/5/2050	1,398,803	0.28
USD 287,000	Dell International / EMC 6.02% 15/6/2026	267,240	0.05	USD 2,701,632	Fannie Mae Pool 2.5% 1/9/2050	2,085,842	0.41
USD 45,000	District of Columbia 5% 15/7/2034	42,530	0.01	USD 2,432,880	Fannie Mae Pool 2.5% 1/10/2051	1,862,079	0.37
USD 45,000	District of Columbia 5% 15/7/2035	42,264	0.01	USD 2,630	Fannie Mae Pool 3.5% 1/1/2048	2,218	0.00
USD 150,000	Dollar General 3.5% 3/4/2030	123,040	0.02	USD 17,011	Fannie Mae Pool 3.5% 1/12/2050	14,281	0.00
USD 80,000	Dollar General 3.875% 15/4/2027	70,394	0.01	USD 812,885	Fannie Mae Pool 4% 1/4/2052	696,642	0.14
USD 100,000	Dresdner Funding Trust I 8.151% 30/6/2031	98,738	0.02	USD 577,733	Fannie Mae REMICS 3.5% 25/2/2051	95,597	0.02
USD 50,000	DuBois Hospital Authority 5% 15/7/2043	46,523	0.01	USD 467,388	Fannie Mae REMICS 4% 25/5/2050	88,905	0.02
USD 1,000,000	Duke Energy Florida 2.4% 15/12/2031	753,030	0.15	USD 976,987	Fannie Mae REMICS 4% 25/11/2050	181,262	0.04
USD 60,000	Eaton 4.35% 18/5/2028	54,275	0.01	USD 737,374	Fannie Mae REMICS 4% 25/6/2051	135,383	0.03
				USD 458,243	Fannie Mae REMICS 4% 25/8/2051	79,357	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
EUR 1,100,000	Fidelity National Information Services 0.625% 3/12/2025	1,023,715	0.20	USD 727,072	Freddie Mac REMICS 3% 25/2/2052	113,320	0.02
USD 96,000	Fidelity National Information Services 1.15% 1/3/2026	79,620	0.02	USD 315,063	Freddie Mac REMICS 3.5% 25/3/2051	50,364	0.01
EUR 182,000	Fidelity National Information Services 1.5% 21/5/2027	167,069	0.03	USD 827,104	Freddie Mac REMICS 3.5% 25/6/2051	139,341	0.03
USD 235,000	Fifth Third Bancorp 6.339% 27/7/2029	219,084	0.04	USD 388,819	Freddie Mac REMICS 3.5% 25/10/2051	65,254	0.01
USD 2,222,304	First Franklin Mortgage Loan Trust 2006-FFH1 6.029% 25/1/2036	1,767,118	0.35	USD 194,496	Freddie Mac REMICS 4% 25/12/2050	34,940	0.01
GBP 100,000	Fiserv 2.25% 1/7/2025	109,312	0.02	USD 3,308,448	Freddie Mac Strips 3% 15/10/2052	505,192	0.10
USD 459,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025*	396,896	0.08	USD 142,000	Freedom Mortgage 8.125% 15/11/2024	130,399	0.03
USD 330,843	Flagstar Mortgage Trust 2018-6RR 4.921% 25/10/2048	260,903	0.05	USD 88,000	Freedom Mortgage 8.25% 15/4/2025	79,913	0.02
USD 169,000	Florida Power & Light 4.4% 15/5/2028	152,245	0.03	USD 57,565	FREMF 2017-KGS1 Mortgage Trust 3.715% 25/10/2027	48,413	0.01
USD 410,000	Ford Motor 3.25% 12/2/2032	295,561	0.06	USD 586,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	454,542	0.09
USD 140,000	Ford Motor 6.1% 19/8/2032	123,161	0.03	USD 8,886,092	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	30,303	0.01
GBP 105,000	Ford Motor Credit 4.535% 6/3/2025	117,331	0.02	USD 292,000	Frontier Communications 5.875% 15/10/2027	245,255	0.05
EUR 100,000	Ford Motor Credit 4.867% 3/8/2027	98,699	0.02	USD 245,000	Frontier Communications 8.625% 15/3/2031	216,818	0.04
USD 444,000	Ford Motor Credit 5.584% 18/3/2024	407,270	0.08	USD 368,000	Frontier Communications 8.75% 15/5/2030	329,282	0.07
EUR 100,000	Ford Motor Credit 6.125% 15/5/2028	102,687	0.02	USD 1,000,000	Frontier Florida 6.86% 1/2/2028	859,702	0.17
GBP 252,000	Ford Motor Credit 6.86% 5/6/2026	287,401	0.06	USD 140,000	Frontier North 6.73% 15/2/2028	117,705	0.02
USD 80,000	Forestar 3.85% 15/5/2026	68,426	0.01	USD 433,000	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	401,095	0.08
USD 666,000	Forestar 5% 1/3/2028	568,431	0.11	USD 93,758	GAM Resecuritization Trust 2018-B 6.5% 27/8/2051	81,003	0.02
USD 2,105,062	Freddie Mac Multifamily Structured Pass Through Certificates 0.941% 25/5/2029	66,798	0.01	USD 15,000	Garden Spinco 8.625% 20/7/2030	14,745	0.00
USD 3,259,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	132,492	0.03	USD 600,000	GATX 3.1% 1/6/2051	344,198	0.07
USD 1,875,777	Freddie Mac Multifamily Structured Pass Through Certificates 1.119% 25/10/2030	95,096	0.02	USD 121,000	Gen Digital 6.75% 30/9/2027	111,585	0.02
USD 3,040,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	162,352	0.03	USD 123,000	Gen Digital 7.125% 30/9/2030	114,374	0.02
USD 214,510	Freddie Mac REMICS 3% 25/9/2050	32,950	0.01	USD 50,000	General Mills 2.875% 15/4/2030	40,305	0.01
USD 386,392	Freddie Mac REMICS 3% 25/3/2051	58,835	0.01	USD 1,408,000	General Motors 5.4% 15/10/2029	1,253,031	0.25
USD 242,246	Freddie Mac REMICS 3% 25/6/2051	35,716	0.01	GBP 100,000	General Motors Financial 5.15% 15/8/2026	113,634	0.02
USD 153,811	Freddie Mac REMICS 3% 25/9/2051	22,953	0.00	USD 150,000	Gilead Sciences 1.65% 1/10/2030	111,033	0.02
USD 588,017	Freddie Mac REMICS 3% 25/10/2051	80,237	0.02	USD 75,000	Gilead Sciences 3.65% 1/3/2026	66,430	0.01
USD 182,265	Freddie Mac REMICS 3% 25/11/2051	26,262	0.01	USD 87,775	Ginnie Mae II Pool 2.5% 20/9/2050	68,164	0.01
USD 219,128	Freddie Mac REMICS 3% 25/11/2051	33,933	0.01	USD 74,557	Ginnie Mae II Pool 2.5% 20/9/2050	58,382	0.01
USD 751,121	Freddie Mac REMICS 3% 25/11/2051	92,289	0.02	USD 131,761	Ginnie Mae II Pool 2.5% 20/9/2050	102,180	0.02
				USD 2,577,007	Ginnie Mae II Pool 3% 20/6/2050	2,104,708	0.42
				USD 3,517,039	Ginnie Mae II Pool 3% 20/7/2050	2,789,896	0.55
				USD 68,965	Ginnie Mae II Pool 3% 20/9/2050	56,332	0.01
				USD 146,070	Ginnie Mae II Pool 3% 20/9/2050	118,267	0.02
				USD 97,102	Ginnie Mae II Pool 3% 20/9/2050	79,307	0.02
				USD 73,384	Ginnie Mae II Pool 3% 20/9/2050	59,937	0.01
				USD 3,937,677	Ginnie Mae II Pool 3% 20/10/2050	3,387,335	0.67
				USD 3,776,265	Ginnie Mae II Pool 3% 20/10/2050	3,176,144	0.63

*All or a portion of this security represents a security on loan.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 90,622	Ginnie Mae II Pool 3.5% 20/9/2050	77,749	0.02	USD 331,553	Government National Mortgage Association 3.5% 20/10/2051	48,090	0.01
USD 87,324	Ginnie Mae II Pool 3.5% 20/9/2050	74,829	0.01	USD 135,017	Government National Mortgage Association 3.5% 20/11/2051	17,069	0.00
USD 49,125	Ginnie Mae II Pool 3.5% 20/9/2050	42,036	0.01	USD 208,178	Government National Mortgage Association 4% 20/5/2051	37,103	0.01
USD 209,675	Ginnie Mae II Pool 3.5% 20/9/2050	175,135	0.03	USD 102,692	Government National Mortgage Association 4% 20/9/2051	15,011	0.00
EUR 271,000	Global Payments 4.875% 17/3/2031	270,852	0.05	USD 295,828	Government National Mortgage Association 4% 20/12/2051	42,953	0.01
EUR 600,000	Goldman Sachs 0.875% 9/5/2029	494,841	0.10	USD 84,500	Grand Canyon University 3.25% 1/10/2023	76,911	0.01
USD 144,000	Goldman Sachs 1.431% 9/3/2027	118,988	0.02	USD 242,000	Grand Canyon University 5.125% 1/10/2028	201,595	0.04
USD 110,000	Goldman Sachs 1.542% 10/9/2027	89,480	0.02	USD 25,000	Great Lakes Water Authority Water Supply System Revenue 5.25% 1/7/2033	24,247	0.01
USD 170,000	Goldman Sachs 1.948% 21/10/2027	139,352	0.03	USD 803,742	Greenpoint Manufactured Housing 9.23% 15/12/2029	651,655	0.13
USD 100,000	Goldman Sachs 1.992% 27/1/2032	71,840	0.01	USD 117,735	GS Mortgage II Series 2005-ROCK 5.366% 3/5/2032	105,128	0.02
USD 50,000	Goldman Sachs 2.383% 21/7/2032	36,435	0.01	USD 100,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	77,031	0.02
USD 75,000	Goldman Sachs 2.615% 22/4/2032	55,991	0.01	USD 95,000	GS Mortgage Trust 2015-GC32 4.554% 10/7/2048	78,471	0.02
USD 75,000	Goldman Sachs 3.5% 23/1/2025	66,976	0.01	USD 1,155,505	GSAA Home Equity Trust 2006-4 3.644% 25/3/2036	760,513	0.15
USD 344,000	Goldman Sachs 3.615% 15/3/2028	296,488	0.06	USD 215,185	GSMPs Mortgage Loan Trust 2005-RP2 5.779% 25/3/2035	172,984	0.03
USD 508,002	GoodLeap Sustainable Home Solutions Trust 2021-3 2.1% 20/5/2048	357,875	0.07	USD 111,782	GSR Mortgage Loan Trust 2007-OA2 2.929% 25/6/2047	66,058	0.01
USD 403,000	GoTo 5.5% 1/9/2027	217,625	0.04	USD 275,000	GXO Logistics 2.65% 15/7/2031	198,651	0.04
USD 114,976	Government National Mortgage Association 0.519% 16/9/2053	1,500	0.00	USD 152,000	HCA 3.125% 15/3/2027	128,589	0.03
USD 22,187	Government National Mortgage Association 0.618% 16/10/2056	535	0.00	USD 100,000	HCA 3.5% 1/9/2030	80,553	0.02
USD 27,134	Government National Mortgage Association 0.679% 16/8/2057	715	0.00	USD 50,000	HCA 3.625% 15/3/2032	39,635	0.01
USD 136,140	Government National Mortgage Association 0.77% 16/12/2057	4,602	0.00	USD 326,000	HCA 5.375% 1/2/2025	298,504	0.06
USD 17,811	Government National Mortgage Association 0.923% 16/2/2050	382	0.00	USD 140,000	HCA 5.875% 1/2/2029	129,714	0.03
USD 204,844	Government National Mortgage Association 2.5% 20/9/2050	24,706	0.00	USD 35,000	Health & Educational Facilities Authority of the State of Missouri 5% 15/11/2029	33,295	0.01
USD 426,828	Government National Mortgage Association 2.5% 20/10/2050	46,391	0.01	USD 1,270,000	Healthpeak 1.35% 1/2/2027	1,026,059	0.20
USD 424,706	Government National Mortgage Association 2.5% 20/10/2050	51,432	0.01	USD 300,000	Hilton Domestic Operating 4.875% 15/1/2030	258,120	0.05
USD 136,371	Government National Mortgage Association 2.5% 20/11/2050	16,479	0.00	USD 329,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	292,869	0.06
USD 518,391	Government National Mortgage Association 2.5% 20/12/2050	62,947	0.01	USD 465,000	Home Depot 1.375% 15/3/2031	335,867	0.07
USD 1,649,191	Government National Mortgage Association 3% 20/5/2051	223,171	0.04	USD 900,000	Home Equity Asset Trust 2006-3 6.029% 25/7/2036	748,292	0.15
USD 895,997	Government National Mortgage Association 3% 20/8/2051	124,605	0.02	USD 2,030,191	Home Equity Mortgage Trust 2006-2 5.867% 25/7/2036	220,807	0.04
USD 221,282	Government National Mortgage Association 3% 20/12/2051	24,296	0.00	USD 240,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	200,583	0.04
USD 115,020	Government National Mortgage Association 3% 20/12/2051	12,666	0.00	USD 162,000	Howard Hughes 5.375% 1/8/2028	134,844	0.03
USD 214,681	Government National Mortgage Association 3.5% 20/1/2051	33,230	0.01	USD 11,000	iHeartCommunications 4.75% 15/1/2028	7,828	0.00
				USD 18,000	iHeartCommunications 5.25% 15/8/2027	13,181	0.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 19,487	iHeartCommunications 6.375% 1/5/2026	15,675	0.00	USD 643,335	KeyCorp Student Loan Trust 2004-A 6.869% 28/7/2042	554,260	0.11
USD 49,915	Impac Secured Assets Trust 2006-3 5.769% 25/11/2036	40,821	0.01	USD 452,320	KeyCorp Student Loan Trust 2005-A 6.844% 27/12/2038	397,957	0.08
USD 269,829	IMT Trust 2017-APTS 3.613% 15/6/2034	238,185	0.05	USD 1,030,000	Kilroy Realty 2.5% 15/11/2032	668,030	0.13
USD 128,180	IMT Trust 2017-APTS 3.613% 15/6/2034	114,123	0.02	USD 125,000	Kraft Heinz Foods 3.75% 1/4/2030	105,602	0.02
USD 300,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	256,010	0.05	USD 90,000	Kraft Heinz Foods 4.25% 1/3/2031	77,740	0.02
USD 486,099	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.789% 25/1/2037	395,307	0.08	EUR 200,000	Kronos International 3.75% 15/9/2025	182,282	0.04
USD 185,000	Intercontinental Exchange 1.85% 15/9/2032	129,903	0.03	USD 12,963,725	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.322% 15/2/2036	483,366	0.10
USD 125,000	Intercontinental Exchange 3.1% 15/9/2027	106,588	0.02	USD 14,000	Lamar Media 3.75% 15/2/2028	11,753	0.00
USD 200,000	IQVIA 5% 15/10/2026	178,397	0.04	USD 143,668	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.879% 25/9/2036	115,026	0.02
USD 209,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	162,547	0.03	USD 680,000	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-3 7.429% 25/10/2037	532,167	0.11
USD 70,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	59,176	0.01	USD 67,265	Lehman XS Trust Series 2007-16N 7.329% 25/9/2047	77,779	0.02
USD 358,562	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.567% 15/6/2035	308,784	0.06	USD 50,000	Level 3 Financing 3.4% 1/3/2027	42,194	0.01
USD 75,000	JobsOhio Beverage System 3.985% 1/1/2029	67,361	0.01	EUR 200,000	Liberty Mutual 3.625% 23/5/2059	190,908	0.04
USD 168,259	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.881% 15/1/2049	130,405	0.03	USD 463,000	Lions Gate Capital 5.5% 15/4/2029	258,292	0.05
USD 650,000	JP Morgan Mortgage Acquisition Trust 2007-CH1 4.589% 25/11/2036	586,605	0.12	USD 874,977	Loanpal Solar Loan 2.47% 20/12/2047	610,907	0.12
USD 132,000	JPMBB Commercial Mortgage Trust 2016-C1 4.359% 17/3/2049	99,704	0.02	USD 217,905	Long Beach Mortgage Loan Trust 2006-7 5.749% 25/8/2036	80,285	0.02
USD 24,000	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	19,726	0.00	USD 105,000	Los Angeles Unified School District 6.758% 1/7/2034	107,876	0.02
USD 1,180,000	JPMorgan Chase 0.768% 9/8/2025	1,033,656	0.20	USD 100,000	Louisiana Public Facilities Authority 3% 15/5/2047	62,242	0.01
EUR 400,000	JPMorgan Chase 1.638% 18/5/2028	366,970	0.07	USD 45,000	Louisiana Public Facilities Authority 5% 1/7/2048	42,435	0.01
USD 100,000	JPMorgan Chase 1.764% 19/11/2031	72,163	0.01	USD 135,000	Lowe's 1.7% 15/10/2030	98,843	0.02
USD 140,000	JPMorgan Chase 2.182% 1/6/2028	114,567	0.02	USD 250,000	Lowe's 2.625% 1/4/2031	193,483	0.04
USD 75,000	JPMorgan Chase 2.739% 15/10/2030	59,229	0.01	USD 150,000	Lowe's 3.1% 3/5/2027	128,621	0.03
USD 509,000	JPMorgan Chase 4.323% 26/4/2028	450,650	0.09	USD 50,000	Lowe's 3.75% 1/4/2032	41,287	0.01
USD 417,000	JPMorgan Chase 4.851% 25/7/2028	376,780	0.07	USD 75,000	Lowe's 4.5% 15/4/2030	66,640	0.01
USD 330,000	JPMorgan Chase 6.577% 2/2/2037	261,919	0.05	USD 60,000	Lowe's 4.8% 1/4/2026	54,633	0.01
USD 300,000	Keurig Dr Pepper 3.95% 15/4/2029	260,105	0.05	USD 9,131	LSTAR Commercial Mortgage Trust 2015-3 3.279% 20/4/2048	8,113	0.00
USD 285,000	Keurig Dr Pepper 4.597% 25/5/2028	256,437	0.05	USD 192,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	150,201	0.03
				USD 169,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	119,611	0.02
				USD 40,000	Maryland Health & Higher Educational Facilities Authority 5% 15/8/2027	37,546	0.01
				USD 35,000	Massachusetts Development Finance Agency 5% 1/7/2043	32,903	0.01
				USD 15,000	Massachusetts Housing Finance Agency 4.5% 1/12/2039	13,265	0.00
				USD 150,000	Massachusetts School Building Authority 2.866% 15/10/2031	118,849	0.02
				USD 120,000	Massachusetts School Building Authority 2.966% 15/10/2032	94,148	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 497,000	Mauser Packaging Solutions 7.875% 15/8/2026	450,589	0.09	USD 133,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	83,078	0.02
USD 1,357,000	Medline Borrower 3.875% 1/4/2029	1,089,993	0.21	USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	79,563	0.02
USD 477,543	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-H1 8.929% 25/10/2037	397,109	0.08	USD 50,000	Morgan Stanley Capital I Trust 2018-SUN 6.58% 15/7/2035	45,798	0.01
USD 65,000	Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd 5% 1/7/2046	60,299	0.01	USD 331,162	Morgan Stanley Home Equity Loan Trust 2006-3 5.749% 25/4/2036	219,590	0.04
USD 15,000	Metropolitan Life Global Funding I 1.875% 11/1/2027	12,348	0.00	USD 56,951	Morgan Stanley Resecuritization Trust 2013-R7 5.732% 26/12/2046	48,233	0.01
USD 55,000	Metropolitan Transportation Authority 5% 15/11/2041	52,877	0.01	USD 69,037	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	57,938	0.01
EUR 100,000	Moody's 0.95% 25/2/2030	84,251	0.02	USD 302,368	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	251,447	0.05
EUR 100,000	Morgan Stanley 0.495% 26/10/2029	82,778	0.02	USD 472,028	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	364,017	0.07
EUR 350,000	Morgan Stanley 1.102% 29/4/2033 [*]	269,304	0.05	USD 217,981	Mosaic Solar Loan Trust 2019-1 4.37% 21/12/2043	184,037	0.04
USD 37,000	Morgan Stanley 1.512% 20/7/2027	30,261	0.01	USD 86,274	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	73,923	0.01
USD 100,000	Morgan Stanley 1.794% 13/2/2032	70,959	0.01	USD 267,665	Mosaic Solar Loans 2017-2 2% 22/6/2043	239,504	0.05
USD 300,000	Morgan Stanley 2.699% 22/1/2031	232,766	0.05	USD 412,156	MSCG Trust 2018-SELF 7.508% 15/10/2037	371,892	0.07
EUR 800,000	Morgan Stanley 2.95% 7/5/2032	725,712	0.15	USD 45,694	MSCG Trust 2018-SELF 8.408% 15/10/2037	41,336	0.01
USD 80,000	Morgan Stanley 3.622% 1/4/2031	65,541	0.01	USD 182,430	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	143,332	0.03
USD 667,000	Morgan Stanley 4.21% 20/4/2028	587,721	0.12	USD 41,902	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	34,035	0.01
USD 25,000	Morgan Stanley 4.431% 23/1/2030	21,845	0.00	EUR 160,000	Nasdaq 4.5% 15/2/2032	162,797	0.03
EUR 200,000	Morgan Stanley 4.656% 2/3/2029	202,192	0.04	USD 110,000	Nasdaq 5.35% 28/6/2028	101,280	0.02
USD 286,000	Morgan Stanley 5.05% 28/1/2027	260,628	0.05	USD 69,000	Nasdaq 5.65% 28/6/2025	63,651	0.01
USD 57,000	Morgan Stanley 5.449% 20/7/2029	52,172	0.01	EUR 100,000	National Grid North America 1.054% 20/1/2031	80,305	0.02
USD 108,324	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.229% 25/2/2047	91,238	0.02	USD 1,000,000	Nationstar Home Equity Loan Trust 2007-B 5.839% 25/4/2037	830,940	0.16
USD 281,000	Morgan Stanley Bank 4.754% 21/4/2026	255,344	0.05	USD 175,000	Nationstar Mortgage 5.125% 15/12/2030	136,268	0.03
USD 250,000	Morgan Stanley Bank 5.479% 16/7/2025	230,502	0.05	USD 195,000	Nationstar Mortgage 5.5% 15/8/2028	163,534	0.03
USD 175,457	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.328% 15/12/2047	2,399	0.00	USD 83,000	Nationstar Mortgage 5.75% 15/11/2031	65,682	0.01
USD 505,116	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.328% 15/12/2047	6,227	0.00	USD 317,000	Nationstar Mortgage 6% 15/1/2027	278,568	0.06
USD 160,798	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C21 0.41% 15/3/2048	622	0.00	USD 138,000	Navient Private Education Loan Trust 2014-A 3.5% 15/8/2044	117,365	0.02
USD 160,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.468% 15/5/2048	134,951	0.03	USD 104,000	Navient Private Education Loan Trust 2015-A 3.5% 15/12/2044	85,228	0.02
USD 10,078	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.668% 15/10/2048	8,261	0.00	USD 470,000	Navient Private Education Refi Loan Trust 2020-H 2.95% 15/4/2069	323,424	0.06
USD 245,091	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 1.452% 15/10/2048	5,549	0.00	USD 50,000	Netflix 4.875% 15/4/2028	45,363	0.01
USD 17,408	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	9,767	0.00	USD 50,000	Netflix 5.875% 15/2/2025	46,333	0.01
USD 120,942	Morgan Stanley Capital I Trust 2017-H1 2.307% 15/6/2050	7,609	0.00	USD 150,000	Netflix 5.875% 15/11/2028	142,345	0.03
				USD 285,404	New Century Home Equity Loan Trust Series 2005-C 6.104% 25/12/2035	209,619	0.04

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 47,000	New Home 8.25% 15/10/2027	41,490	0.01	USD 130,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	104,174	0.02
USD 55,000	New Hope Cultural Education Facilities Finance 5% 15/8/2047	51,333	0.01	USD 750,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	593,766	0.12
USD 120,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	74,868	0.01	USD 100,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	77,188	0.01
USD 55,000	New Jersey Transportation Trust Fund Authority 5.754% 15/12/2028	51,337	0.01	USD 435,000	OneMain Financial Issuance Trust 2021-1 5.94% 16/6/2036	392,549	0.08
USD 60,000	New Orleans Aviation Board 5% 1/1/2040	55,325	0.01	USD 1,250,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.164% 25/11/2035	944,470	0.19
USD 75,000	New York City Municipal Water Finance Authority 5.44% 15/6/2043	71,594	0.01	USD 21,586	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	15,941	0.00
USD 20,000	New York City Municipal Water Finance Authority 5.75% 15/6/2041	19,575	0.00	USD 19,430	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	14,755	0.00
USD 35,000	New York Convention Center Development 5% 15/11/2040	32,684	0.01	USD 150,000	Oracle 1.65% 25/3/2026	125,921	0.02
USD 275,000	New York State Urban Development 2.5% 15/3/2033	205,186	0.04	USD 150,000	Oracle 2.3% 25/3/2028	121,638	0.02
USD 96,000	Nexstar Media 4.75% 1/11/2028	77,731	0.02	USD 100,000	Oracle 2.875% 25/3/2031	77,900	0.02
USD 133,000	Nexstar Media 5.625% 15/7/2027	115,362	0.02	USD 100,000	Oracle 2.95% 1/4/2030	79,849	0.02
USD 150,000	NextEra Energy Capital 1.9% 15/6/2028	118,706	0.02	USD 204,000	Oracle 4.9% 6/2/2033	179,664	0.04
USD 75,000	NextEra Energy Capital 4.625% 15/7/2027	67,389	0.01	USD 140,000	Oracle 6.25% 9/11/2032	134,983	0.03
USD 235,000	NextEra Energy Capital 5.749% 1/9/2025	217,220	0.04	USD 34,137	Oregon School Boards Association 4.759% 30/6/2028	30,968	0.01
USD 52,000	NextEra Energy Capital 6.051% 1/3/2025	48,109	0.01	USD 90,000	Oregon School Boards Association 5.55% 30/6/2028	83,713	0.02
USD 70,737	Nomura Asset Acceptance Alternative Loan Trust Series 2005-AP1 6.046% 25/2/2035	62,233	0.01	EUR 100,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	88,985	0.02
USD 410,000	Northern States Power 2.9% 1/3/2050	249,284	0.05	USD 455,828	Origen Manufactured Housing Contract Trust 2007-B 6.625% 15/10/2037	409,037	0.08
USD 340,000	NVIDIA 2.85% 1/4/2030	281,324	0.06	USD 12,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	9,000	0.00
USD 320,614	Oakwood Mortgage Investors 7.475% 15/8/2027	239,471	0.05	USD 15,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	12,527	0.00
USD 1,351,434	Olympic Tower 2017-OT Mortgage Trust 0.511% 10/5/2039	15,798	0.00	USD 110,000	Owens-Brockway Glass Container 7.25% 15/5/2031	101,940	0.02
USD 107,199	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	68,016	0.01	USD 310,000	Paramount Global 6.375% 30/3/2062	236,341	0.05
EUR 200,000	Olympus Water US 9.625% 15/11/2028	200,341	0.04	USD 283,000	Park Intermediate / PK Domestic Property / PK Finance Co-Issuer 4.875% 15/5/2029	226,516	0.05
USD 490,000	Olympus Water US 9.75% 15/11/2028	455,358	0.09	USD 205,000	Parker-Hannifin 3.25% 14/6/2029	170,747	0.03
USD 100,000	Oncor Electric Delivery 2.75% 15/5/2030	79,689	0.02	USD 175,000	Parker-Hannifin 3.65% 15/6/2024	158,554	0.03
USD 124,000	Oncor Electric Delivery 4.3% 15/5/2028	110,730	0.02	USD 75,000	PECO Energy 3% 15/9/2049	46,165	0.01
USD 150,000	Oncor Electric Delivery 4.6% 1/6/2052	123,345	0.02	USD 100,000	PECO Energy 4.6% 15/5/2052	81,031	0.02
USD 185,000	Oncor Electric Delivery 5.75% 15/3/2029	175,596	0.03	USD 20,000	Pennsylvania Economic Development Financing Authority 5% 31/12/2038	18,491	0.00
USD 2,010,201	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	62	0.00	USD 100,000	Pfizer 2.55% 28/5/2040	66,146	0.01
USD 127,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	107,434	0.02	USD 155,000	Pfizer 2.625% 1/4/2030	125,676	0.02
				USD 213,000	Pilgrim's Pride 6.25% 1/7/2033	195,140	0.04
				USD 600,000	Pitney Bowes 6.875% 15/3/2027	419,413	0.08
				USD 787,000	PNC Financial Services 4.758% 26/1/2027	711,722	0.14
				USD 40,000	Port of Seattle WA 5% 1/5/2043	37,414	0.01
				USD 100,000	PPG Industries 1.2% 15/3/2026	83,160	0.02
				USD 67,000	Prologis 2.25% 15/1/2032	49,598	0.01
				USD 147,000	Prologis 4.875% 15/6/2028	133,899	0.03

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 1,400,000	Public Service Electric and Gas 4.65% 15/3/2033	1,251,342	0.25	USD 456,553	Securitized Asset Backed Receivables Trust 2007-BR1 5.969% 25/2/2037	178,491	0.03
USD 51,000	Rain Carbon 12.25% 1/9/2029	48,605	0.01	USD 454,000	Select Medical 6.25% 15/8/2026	414,813	0.08
USD 310,000	Rand Parent 8.5% 15/2/2030*	272,775	0.05	USD 147,000	Sempra 3.7% 1/4/2029	123,632	0.02
USD 1,148,367	Ready Capital Mortgage Financing 2022-FL10 7.867% 25/10/2039	1,059,194	0.21	USD 707,990	Sequoia Mortgage Trust 2007-3 3.922% 20/7/2037	525,424	0.10
USD 204,615	Ready Capital Mortgage Financing 2022-FL9 7.782% 25/6/2037	188,957	0.04	USD 336,000	Sesac Finance 5.216% 25/7/2049	293,541	0.06
EUR 100,000	Realty Income 5.125% 6/7/2034	100,287	0.02	USD 75,000	Sherwin-Williams 3.45% 1/8/2025	66,540	0.01
USD 85,000	Regal Rexnord 6.05% 15/2/2026	77,960	0.02	USD 25,000	Sherwin-Williams 3.95% 15/1/2026	22,297	0.00
USD 100,000	Republic Services 2.5% 15/8/2024	89,336	0.02	USD 72,000	Sirius XM Radio 5% 1/8/2027	61,280	0.01
USD 50,000	Republic Services 2.9% 1/7/2026	43,314	0.01	USD 195,000	Sirius XM Radio 5.5% 1/7/2029	162,126	0.03
USD 50,000	Republic Services 3.375% 15/11/2027	42,840	0.01	USD 725,795	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	707,952	0.14
USD 73,000	Republic Services 4.875% 1/4/2029	66,307	0.01	USD 165,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	129,582	0.02
USD 328,152	RFMSI Series 2006-SA2 Trust 5.341% 25/8/2036	214,857	0.04	USD 240,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	175,097	0.03
USD 17,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	14,548	0.00	USD 140,000	SMB Private Education Loan Trust 2020-PT-A 3.2% 15/9/2054	104,302	0.02
USD 165,000	RingCentral 8.5% 15/8/2030	150,038	0.03	USD 350,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	257,330	0.05
USD 212,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	173,859	0.03	USD 777,633	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	596,316	0.12
USD 715,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	562,268	0.11	USD 122,000	Sofi Professional Loan Program 2018-A 3.61% 25/2/2042	100,676	0.02
USD 478,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	357,385	0.07	USD 155,000	Southern California Edison 2.75% 1/2/2032	118,186	0.02
USD 75,000	Roper Technologies 2.95% 15/9/2029	61,057	0.01	USD 40,000	Southern California Edison 2.85% 1/8/2029	32,427	0.01
USD 75,000	Roper Technologies 3.8% 15/12/2026	65,955	0.01	USD 125,000	Southern California Edison 3.65% 1/6/2051	82,422	0.02
USD 153,000	Sabre GBLB 7.375% 1/9/2025	138,752	0.03	USD 150,000	Southern California Edison 4.7% 1/6/2027	135,893	0.03
USD 32,000	Sabre GBLB 9.25% 15/4/2025	29,085	0.01	USD 75,000	Southern California Edison 5.3% 1/3/2028	69,321	0.01
USD 145,000	Sabre GBLB 11.25% 15/12/2027	127,494	0.02	USD 65,000	Southern California Edison 5.95% 1/11/2032	62,140	0.01
USD 500,000	San Diego County Water Authority 5% 1/5/2052	496,351	0.10	USD 1,775,000	Southern Power 0.9% 15/1/2026	1,476,670	0.29
USD 796,000	San Diego Gas & Electric 4.95% 15/8/2028	726,707	0.14	USD 787,000	Sprint 7.875% 15/9/2023	724,900	0.14
USD 45,000	San Diego Public Facilities Financing Authority 5% 15/5/2039	43,219	0.01	USD 75,000	Standard Industries 4.75% 15/1/2028	63,727	0.01
USD 200,000	Sasol Financing USA 6.5% 27/9/2028	167,337	0.03	USD 24,000	Standard Industries 5% 15/2/2027	21,045	0.00
USD 1,022,545	Saxon Asset Trust 2007-1 5.719% 25/1/2047	853,317	0.17	USD 55,000	State of California 7.3% 1/10/2039	60,016	0.01
EUR 200,000	SCIL IV / SCIL USA 9.5% 15/7/2028	203,561	0.04	USD 30,000	State of California 7.35% 1/11/2039	32,890	0.01
USD 200,000	Securitized Asset Backed Receivables Trust 2006-OP1 6.434% 25/10/2035	134,632	0.03	USD 25,000	State of California 7.5% 1/4/2034	27,572	0.01
USD 42,836	Securitized Asset Backed Receivables Trust 2007-BR1 5.649% 25/2/2037	16,748	0.00	USD 60,000	State of California 7.55% 1/4/2039	67,945	0.01
				USD 160,000	State of Georgia 4% 1/7/2040	149,863	0.03
				USD 160,000	State of Georgia 4% 1/7/2041	149,309	0.03
				USD 220,000	State of Minnesota 4% 1/9/2038	206,551	0.04
				USD 150,000	State of New York 2.8% 15/2/2032	119,406	0.02
				USD 50,000	State of Oregon 5.892% 1/6/2027	46,939	0.01
				USD 110,000	State of Washington 5% 1/8/2040	102,992	0.02
				USD 45,000	State of Washington 5% 1/8/2040	43,228	0.01
				USD 338,000	State Street 6.552% 15/6/2047	254,555	0.05

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 280,000	Steel Dynamics 3.45% 15/4/2030	229,107	0.05	USD 292,100	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	280,931	0.06
USD 69,000	Stem 0.5% 1/12/2028	38,829	0.01	USD 405,500	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2027	373,139	0.07
USD 806,262	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	420,327	0.08	USD 7,031,100	United States Treasury Inflation Indexed Bonds 0.5% 15/4/2024	7,670,810	1.51
USD 271,106	Structured Asset Mortgage Loan Trust Series 2006-RF4 6% 25/10/2036	138,930	0.03	USD 6,727,200	United States Treasury Inflation Indexed Bonds 0.625% 15/11/2024	7,997,807	1.58
USD 35,000	Sumter Landing Community Development District 4.172% 1/10/2047	28,384	0.01	USD 2,312,000	United States Treasury Inflation Indexed Bonds 0.625% 15/7/2032	2,008,960	0.40
USD 293,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	240,877	0.05	USD 36,600	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	31,160	0.01
USD 221,000	Sunoco / Sunoco Finance 5.875% 15/3/2028	197,422	0.04	USD 2,459,700	United States Treasury Inflation Indexed Bonds 1.625% 15/10/2027	2,288,523	0.45
USD 356,000	Taylor Morrison Communities 5.875% 15/6/2027	322,729	0.06	USD 272,000	United States Treasury Note/Bond 1.125% 15/2/2031	203,535	0.04
USD 115,000	TEGNA 4.625% 15/3/2028	95,187	0.02	USD 213,000	United States Treasury Note/Bond 1.25% 30/6/2028	170,349	0.03
USD 25,000	TEGNA 5% 15/9/2029	20,340	0.00	USD 357,000	United States Treasury Note/Bond 1.625% 15/8/2029	284,717	0.06
USD 11,000	Teleflex 4.625% 15/11/2027	9,518	0.00	USD 87,200	United States Treasury Note/Bond 1.625% 15/11/2050	46,541	0.01
USD 631,000	Tenet Healthcare 4.25% 1/6/2029	520,076	0.10	USD 436,000	United States Treasury Note/Bond 1.875% 15/11/2051	247,115	0.05
USD 408,000	Tenet Healthcare 4.375% 15/1/2030	333,535	0.07	USD 495,000	United States Treasury Note/Bond 2% 15/8/2051	289,893	0.06
USD 136,000	Tenet Healthcare 6.125% 15/6/2030	121,561	0.02	USD 110,000	United States Treasury Note/Bond 2.25% 15/8/2049	69,023	0.01
USD 150,000	Tenneco 8% 17/11/2028	113,765	0.02	USD 757,000	United States Treasury Note/Bond 2.25% 15/2/2052	471,132	0.09
USD 30,000	Tennessee Housing Development Agency 3.75% 1/7/2038	26,024	0.01	USD 7,000	United States Treasury Note/Bond 2.375% 15/5/2051	4,488	0.00
USD 15,000	Tennessee Housing Development Agency 3.85% 1/7/2043	13,059	0.00	USD 260,400	United States Treasury Note/Bond 2.875% 15/5/2032	218,027	0.04
USD 15,000	Tennessee Housing Development Agency 3.95% 1/1/2049	13,121	0.00	USD 7,813,900	United States Treasury Note/Bond 2.875% 15/5/2052	5,594,862	1.10
USD 80,000	Texas A&M University 2.836% 15/5/2027	69,322	0.01	USD 9,604,400	United States Treasury Note/Bond 3% 15/8/2052	7,060,849	1.39
USD 25,000	Texas Private Activity Bond Surface Transportation 5% 31/12/2055	22,535	0.00	USD 4,654,200	United States Treasury Note/Bond 3.125% 31/8/2027	4,089,052	0.81
USD 200,000	TK Elevator US Newco 5.25% 15/7/2027	173,674	0.04	USD 14,000,000	United States Treasury Note/Bond 3.5% 15/2/2033	12,282,878	2.42
USD 125,000	T-Mobile USA 1.5% 15/2/2026	104,942	0.02	USD 10,000,000	United States Treasury Note/Bond 3.75% 15/4/2026	9,010,391	1.78
USD 150,000	T-Mobile USA 2.05% 15/2/2028	120,631	0.02	USD 1,109,200	United States Treasury Note/Bond 4% 15/11/2052	987,132	0.20
USD 200,000	T-Mobile USA 2.4% 15/3/2029	158,297	0.03	USD 121,000	United States Treasury Note/Bond 4.125% 15/8/2053	110,089	0.02
USD 125,000	T-Mobile USA 2.7% 15/3/2032	93,837	0.02	USD 2,800,000	United States Treasury Note/Bond 4.25% 30/9/2024	2,551,068	0.50
USD 100,000	T-Mobile USA 2.875% 15/2/2031	77,467	0.02	USD 358,000	United Wholesale Mortgage 5.5% 15/11/2025	317,201	0.06
USD 340,000	T-Mobile USA 3.375% 15/4/2029	280,989	0.06	USD 150,000	UnitedHealth 2.3% 15/5/2031	115,594	0.02
USD 75,000	T-Mobile USA 3.5% 15/4/2031	60,384	0.01	USD 198,000	UnitedHealth 3.875% 15/12/2028	174,721	0.03
USD 290,000	T-Mobile USA 3.875% 15/4/2030	243,790	0.05	USD 100,000	UnitedHealth 4.2% 15/5/2032	87,109	0.02
USD 155,000	Toyota Motor Credit 4.45% 18/5/2026	140,816	0.03	USD 450,000	UnitedHealth 4.25% 15/1/2029	401,925	0.08
USD 191,000	Tri Pointe Homes 5.25% 1/6/2027	167,856	0.03	USD 475,000	UnitedHealth 5.35% 15/2/2033	449,645	0.09
USD 12,000	Tri Pointe Homes 5.7% 15/6/2028	10,466	0.00				
USD 125,000	Truist Financial 5.867% 8/6/2034	114,251	0.02				
USD 175,000	Tyson Foods 3.95% 15/8/2024	158,423	0.03				
USD 75,000	UBS Commercial Mortgage Trust 2018-C12 4.788% 15/8/2051	58,598	0.01				
EUR 100,000	UGI International 2.5% 1/12/2029	78,233	0.02				
USD 892,600	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	897,131	0.18				

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets
USD 182,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	167,197	0.03	USD 27,487	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	23,379	0.00
USD 55,000	University of California 5.77% 15/5/2043	53,256	0.01	USD 126,439	Wells Fargo Commercial Mortgage Trust 2016-BNK1 1.389% 15/8/2049	3,516	0.00
USD 125,000	US Bancorp 5.836% 12/6/2034	115,099	0.02	USD 21,531	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.111% 15/1/2059	18,512	0.00
USD 150,000	Verizon Communications 3.15% 22/3/2030	121,244	0.02	USD 60,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	45,266	0.01
USD 2,000,000	Verizon Communications 3.875% 8/2/2029	1,719,763	0.34	USD 110,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	84,042	0.02
USD 25,000	Verizon Communications 4.016% 3/12/2029	21,388	0.01	USD 66,448	Wells Fargo Commercial Mortgage Trust 2018-C45 4.727% 15/6/2051	50,349	0.01
USD 20,000	Viasat 5.625% 15/9/2025	17,410	0.00	USD 106,000	Wells Fargo Commercial Mortgage Trust 2018-C46 4.633% 15/8/2051	84,447	0.02
USD 61,000	Viasat 5.625% 15/4/2027	50,248	0.01	USD 1,205,000	Welltower 2.7% 15/2/2027	1,018,500	0.20
USD 35,000	VICI Properties / VICI Note 5.625% 1/5/2024	32,036	0.01	USD 54,000	Wesleyan University 4.781% 1/7/2116	39,667	0.01
USD 105,000	Virginia Small Business Financing Authority 5% 31/12/2052	95,745	0.02	USD 40,000	West Virginia Hospital Finance Authority 5% 1/6/2024	37,213	0.01
USD 50,000	VMware 2.2% 15/8/2031	35,942	0.01	USD 23,822	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	20,388	0.00
USD 220,000	VMware 4.65% 15/5/2027	197,097	0.04	USD 198,000	WinWater Mortgage Loan Trust 2014-3 3.978% 20/11/2044	162,285	0.03
USD 672,000	VMware 4.7% 15/5/2030	584,218	0.12	USD 462,103	WinWater Mortgage Loan Trust 2015-5 3.752% 20/8/2045	265,849	0.05
USD 100,000	Walt Disney 1.75% 30/8/2024	88,803	0.02	EUR 141,000	WMG Acquisition 2.25% 15/8/2031	113,408	0.02
USD 200,000	Walt Disney 2% 1/9/2029	156,422	0.03	USD 150,000	Workday 3.7% 1/4/2029	127,647	0.02
USD 50,000	Walt Disney 3.8% 22/3/2030	43,167	0.01	USD 750,000	Xerox 5% 15/8/2025	659,746	0.13
USD 172,633	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.18% 25/6/2047	128,577	0.03	USD 70,000	XHR 4.875% 1/6/2029	55,885	0.01
USD 632,074	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.228% 25/6/2047	448,780	0.09	USD 51,000	XHR 6.375% 15/8/2025	46,473	0.01
USD 90,000	Warnermedia 6.412% 15/3/2026	83,086	0.02	USD 340,000	Xylem 1.95% 30/1/2028	274,855	0.05
USD 81,031	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	51,319	0.01	USD 1,726,865	Yale Mortgage Loan Trust 2007-1 5.829% 25/6/2037	520,888	0.10
USD 32,166	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	22,562	0.00			218,468,665	43.11
USD 963,219	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA1 Trust 5.15% 25/12/2046	714,695	0.14		Uruguay		
USD 308,260	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 5.68% 25/4/2047	240,226	0.05	USD 165,092	Uruguay Government International Bond 5.75% 28/10/2034	163,465	0.03
USD 190,399	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.162% 25/10/2036	130,007	0.03		Total Bonds	418,788,301	82.63
USD 180,000	Waste Management 1.15% 15/3/2028	139,989	0.03		COMMERCIAL PAPER		
USD 75,000	Waste Management 2% 1/6/2029	58,572	0.01		France		
USD 235,000	Waste Management 4.875% 15/2/2034	211,343	0.04	USD 459,000	Societe Generale 0% 6/3/2024	410,552	0.08
USD 69,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	56,287	0.01		Germany		
EUR 450,000	Wells Fargo 1.741% 4/5/2030	390,998	0.08	USD 644,000	Bayer 0% 1/9/2023	593,398	0.12
GBP 200,000	Wells Fargo 3.473% 26/4/2028*	210,056	0.04		Switzerland		
USD 233,000	Wells Fargo 5.574% 25/7/2029	213,727	0.04	USD 335,000	UBS (London Branch) 0% 18/6/2024	294,510	0.06
				USD 335,000	UBS (London Branch) 0% 25/6/2024	294,177	0.06
						588,687	0.12

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (EUR)	% of Net Assets	Holding	Description	Market Value (EUR)	% of Net Assets	
United States				United States				
USD 613,000	3M 0% 7/9/2023	564,343	0.11	14,305	Latch (Wts 4/6/2026)	-	0.00	
USD 644,000	AT&T 0% 23/1/2024	579,881	0.11	7,864	Lessen Series C**	64,872	0.01	
USD 1,605,000	AT&T 0% 21/2/2024	1,438,146	0.28			64,872	0.01	
USD 255,000	General Motors 0% 23/1/2024	229,452	0.04	Total Common / Preferred Stocks (Shares) & Warrants			67,813	0.01
USD 256,000	General Motors 0% 25/1/2024	230,272	0.05	BONDS				
USD 2,553,000	HSBC USA 0% 20/11/2023	2,323,249	0.46	Cayman Islands				
USD 250,000	HSBC USA 0% 24/6/2024	218,903	0.04	USD 250,000	ALM VII 0% 15/10/2116**	-	0.00	
USD 670,000	HSBC USA 0% 1/7/2024	585,891	0.12	USD 1	Modern Land China 9% 30/12/2025	-	0.00	
USD 330,000	HSBC USA 0% 12/8/2024	286,321	0.06			-	0.00	
		6,456,458	1.27					
Total Commercial Paper		8,049,095	1.59	United States				
CERTIFICATES OF DEPOSIT				USD 579,016	Lessen 0% 5/1/2028**	500,327	0.10	
United States				Total Bonds				
USD 120,000	Mizuho Corporate Bank (New York Branch) 5.48% 4/1/2024	110,468	0.02	Total Other Transferable Securities				
Total Certificates of Deposit		110,468	0.02	Total Portfolio				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		435,281,489	85.89	Other Net Assets				
Other Transferable Securities				Total Net Assets (EUR)				
COMMON / PREFERRED STOCKS (SHARES) & WARRANTS				506,773,855				
Luxembourg				100.00				
5,883	ADLER**	2,941	0.00					

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
AUD	110,000	NZD	120,932	Deutsche Bank	20/9/2023	(583)
AUD	1,322,349	USD	872,095	JP Morgan	20/9/2023	(13,849)
AUD	596,198	USD	396,433	Morgan Stanley	20/9/2023	(9,226)
AUD	257,000	USD	174,294	Bank of America	20/9/2023	(7,114)
AUD	983,786	USD	657,278	BNP Paribas	20/9/2023	(18,100)
AUD	223,996	USD	150,000	HSBC Bank	20/9/2023	(4,441)
AUD	149,412	USD	100,000	Toronto-Dominion	20/9/2023	(2,911)
AUD	627,885	EUR	383,187	Citibank	21/9/2023	(8,391)
AUD	638,784	EUR	386,536	JP Morgan	20/9/2023	(5,230)
AUD	305,721	USD	200,000	Goldman Sachs	20/9/2023	(1,706)
AUD	422,596	EUR	254,486	HSBC Bank	20/9/2023	(2,228)
AUD	633,087	EUR	382,000	Citigroup	20/9/2023	(4,095)
AUD	152,758	USD	100,000	UBS	20/9/2023	(914)
AUD	76,468	USD	50,000	Citigroup	20/9/2023	(404)
AUD	409,000	USD	264,760	Citigroup	18/9/2023	283
AUD	695,000	CAD	605,533	HSBC Bank	18/9/2023	2,512
AUD	106,000	USD	68,432	Morgan Stanley	18/9/2023	246
AUD	528,000	USD	341,118	JP Morgan	18/9/2023	986
BRL	4,225,695	USD	853,801	Citigroup	14/9/2023	2,297
BRL	2,564,412	USD	521,100	Toronto-Dominion	20/9/2023	(1,801)
BRL	2,726,378	USD	554,000	Deutsche Bank	20/9/2023	(1,904)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
BRL	3,302,632	USD	688,000	Barclays	5/9/2023	(16,380)
BRL	344,975	USD	70,000	BNP Paribas	5/9/2023	8
BRL	623,490	USD	126,507	Citigroup	20/9/2023	(264)
BRL	344,792	USD	69,000	JP Morgan	5/9/2023	895
BRL	532,000	USD	108,722	Barclays	14/9/2023	(846)
BRL	803,827	USD	163,549	JP Morgan	20/9/2023	(756)
BRL	2,032,748	USD	414,000	HSBC Bank	3/10/2023	(3,092)
BRL	1,327,632	USD	272,000	Citigroup	3/10/2023	(3,500)
CAD	133,536	USD	100,000	Goldman Sachs	20/9/2023	(1,169)
CAD	469,244	USD	350,000	Royal Bank of Canada	20/9/2023	(2,819)
CAD	222,334	USD	168,422	Bank of America	20/9/2023	(3,718)
CAD	255,380	USD	193,500	Citigroup	20/9/2023	(4,313)
CAD	558,174	USD	422,500	BNP Paribas	20/9/2023	(9,034)
CAD	337,121	USD	250,000	HSBC Bank	20/9/2023	(688)
CAD	197,915	USD	150,000	Toronto-Dominion	20/9/2023	(3,380)
CAD	532,310	USD	400,000	JP Morgan	20/9/2023	(5,923)
CAD	66,805	USD	50,000	Morgan Stanley	20/9/2023	(560)
CAD	578,356	EUR	394,000	UBS	18/9/2023	(146)
CAD	9,426	USD	7,000	Deutsche Bank	18/9/2023	(29)
CAD	185,198	USD	136,000	JP Morgan	18/9/2023	851
CAD	188,000	JPY	20,237,818	JP Morgan	15/9/2023	254
CHF	89,254	USD	100,000	Deutsche Bank	20/9/2023	1,134
CHF	175,932	USD	200,000	Royal Bank of Canada	20/9/2023	(421)
CHF	88,222	USD	100,000	HSBC Bank	20/9/2023	57
CHF	88,655	USD	100,000	JP Morgan	20/9/2023	509
CHF	43,009	USD	50,000	BNP Paribas	20/9/2023	(1,122)
CHF	130,533	USD	150,000	Morgan Stanley	20/9/2023	(1,794)
CHF	43,527	USD	50,000	Toronto-Dominion	20/9/2023	(581)
CHF	217,842	USD	250,000	Goldman Sachs	20/9/2023	(2,691)
CLP	542,194,450	USD	623,000	Citigroup	15/9/2023	9,895
CLP	59,829,900	USD	69,000	BNP Paribas	15/9/2023	859
CLP	142,874,000	USD	164,791	BNP Paribas	14/9/2023	2,052
CLP	94,877,000	USD	109,634	Toronto-Dominion	14/9/2023	1,176
CLP	355,720,500	USD	411,000	Toronto-Dominion	15/9/2023	4,407
CLP	294,475,168	USD	342,000	JP Morgan	15/9/2023	2,023
CLP	94,877,000	USD	109,913	JP Morgan	14/9/2023	919
CLP	58,347,296	USD	69,000	Goldman Sachs	15/9/2023	(738)
CLP	58,431,720	USD	68,000	Barclays	15/9/2023	274
CNH	2,020,000	USD	285,925	Citigroup	14/9/2023	(7,491)
CNH	319,251	USD	44,753	Toronto-Dominion	20/9/2023	(769)
CNH	4,095,000	USD	568,449	JP Morgan	14/9/2023	(4,881)
CNH	1,357,540	USD	189,814	BNP Paribas	21/9/2023	(2,814)
CNH	1,148,324	USD	161,713	Credit Agricole	20/9/2023	(3,449)
CNH	229,238	USD	32,287	JP Morgan	20/9/2023	(693)
CNH	417,208	USD	57,038	BNP Paribas	20/9/2023	327
CNH	324,468	USD	44,362	Bank of America	20/9/2023	252
COP	2,592,420,496	USD	610,900	BNY Mellon	20/12/2023	2,649
COP	2,020,928,456	USD	474,842	BNY Mellon	14/9/2023	14,439
COP	1,587,812,000	USD	390,720	Bank of America	14/9/2023	(4,910)
COP	1,183,806,000	GBP	234,000	Citigroup	18/9/2023	(8,936)
COP	2,750,935,000	USD	636,349	Morgan Stanley	15/8/2024	(10,052)
COP	1,141,900,000	USD	260,173	BNP Paribas	17/5/2024	2,541
COP	3,131,221,500	USD	755,000	Citigroup	18/9/2023	3,676
COP	900,508,000	USD	217,464	Citigroup	14/9/2023	1,018
COP	1,128,332,000	USD	274,000	Bank of America	18/9/2023	(460)
COP	896,985,000	USD	215,777	Toronto-Dominion	29/9/2023	778
CZK	5,300,727	USD	240,010	Toronto-Dominion	14/9/2023	(959)
CZK	11,354,513	USD	530,536	UBS	14/9/2023	(17,181)
CZK	11,034,349	USD	506,456	Morgan Stanley	14/9/2023	(8,294)
CZK	2,606,146	USD	119,647	Morgan Stanley	6/9/2023	(1,953)
CZK	21,627,268	USD	978,000	Barclays	18/9/2023	(2,902)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
EUR	285,764	GBP	246,000	Toronto-Dominion	20/9/2023	(1,460)
EUR	3,091,166	GBP	2,658,633	Bank of America	20/9/2023	(13,003)
EUR	5,651,140	USD	6,260,161	JP Morgan	20/9/2023	(114,419)
EUR	1,254,254	JPY	192,114,000	Citigroup	20/9/2023	40,548
EUR	181,050	USD	199,114	Royal Bank of Canada	20/9/2023	(2,333)
EUR	388,554	AUD	621,000	Nomura	20/9/2023	17,863
EUR	57,277	GBP	49,000	Nomura	20/9/2023	65
EUR	321,388,498	USD	352,678,281	BNP Paribas	20/9/2023	(3,425,325)
EUR	33,062,291	GBP	28,331,438	JP Morgan	20/9/2023	(16,952)
EUR	41,896	GBP	36,000	UBS	20/9/2023	(137)
EUR	5,369,675	USD	5,902,687	HSBC Bank	20/9/2023	(66,652)
EUR	188,603	NOK	2,213,000	Bank of America	20/9/2023	(2,891)
EUR	129,987	SGD	191,000	HSBC Bank	20/9/2023	(246)
EUR	1,712,041	SEK	20,209,000	Bank of America	20/9/2023	4,584
EUR	201,160	HKD	1,729,000	HSBC Bank	20/9/2023	(2,033)
EUR	136,000	SEK	1,596,531	UBS	20/9/2023	1,109
EUR	1,705,900	USD	1,879,548	Citigroup	20/9/2023	(25,148)
EUR	257,000	SEK	3,009,667	Morgan Stanley	20/9/2023	2,714
EUR	1,150,000	USD	1,257,506	Deutsche Bank	20/9/2023	(8,154)
EUR	91,768	USD	100,000	Morgan Stanley	20/9/2023	(332)
EUR	68,408	GBP	59,000	BNP Paribas	20/9/2023	(479)
EUR	840,000	USD	912,181	Credit Agricole	20/9/2023	(112)
EUR	430,000	GBP	368,536	HSBC Bank	20/9/2023	(295)
EUR	25,958	NOK	300,000	Goldman Sachs	20/9/2023	(1)
EUR	191,059	SEK	2,249,513	Goldman Sachs	20/9/2023	998
EUR	17,899	NOK	200,000	Deutsche Bank	20/9/2023	593
EUR	194,000	USD	216,678	JP Morgan	21/9/2023	(5,549)
EUR	383,187	AUD	624,304	Citibank	21/9/2023	10,529
EUR	511,000	USD	567,724	Barclays	14/9/2023	(12,021)
EUR	247,000	GBP	212,011	Goldman Sachs	20/9/2023	(540)
EUR	191,027	SEK	2,229,278	JP Morgan	20/9/2023	2,675
EUR	386,536	AUD	635,996	Morgan Stanley	20/9/2023	6,894
EUR	300,988	USD	327,438	Goldman Sachs	20/9/2023	(580)
EUR	194,000	USD	213,418	HSBC Bank	21/9/2023	(2,547)
EUR	165,000	SEK	1,925,532	BNP Paribas	20/9/2023	2,312
EUR	20,278	HUF	8,000,000	Goldman Sachs	20/9/2023	(672)
EUR	559,771	USD	607,919	Toronto-Dominion	20/9/2023	(117)
EUR	85,402	USD	94,008	Bank of America	20/9/2023	(1,179)
EUR	769,983	USD	850,000	BNY Mellon	20/9/2023	(12,860)
EUR	182,371	USD	200,000	Barclays	20/9/2023	(1,827)
EUR	127,297	AUD	213,148	Deutsche Bank	20/9/2023	63
EUR	190,946	AUD	320,320	Citigroup	20/9/2023	(261)
EUR	1,295,918	USD	1,426,000	Westpac	20/9/2023	(17,416)
EUR	23,216	HUF	9,000,000	Deutsche Bank	20/9/2023	(353)
EUR	40,000	PLN	178,558	HSBC Bank	18/9/2023	104
EUR	502,000	USD	547,324	Citigroup	18/9/2023	(2,130)
EUR	318,243	AUD	538,015	Bank of America	20/9/2023	(2,912)
EUR	318,000	USD	343,436	JP Morgan	18/9/2023	1,666
GBP	1,300,956	USD	1,676,757	JP Morgan	20/9/2023	(25,308)
GBP	3,051,643	EUR	3,553,835	HSBC Bank	20/9/2023	9,205
GBP	109,481	USD	139,808	Deutsche Bank	20/9/2023	(934)
GBP	389,282	USD	499,877	HSBC Bank	20/9/2023	(5,865)
GBP	39,291	USD	50,000	Royal Bank of Canada	20/9/2023	(174)
GBP	585,952	EUR	677,000	Deutsche Bank	20/9/2023	7,146
GBP	435,148	USD	557,599	BNP Paribas	20/9/2023	(5,475)
GBP	90,444	USD	116,931	Morgan Stanley	20/9/2023	(2,091)
GBP	110,128	USD	140,928	Barclays	20/9/2023	(1,210)
GBP	180,000	USD	230,610	JP Morgan	13/9/2023	(2,233)
GBP	212,677	EUR	247,000	JP Morgan	20/9/2023	1,317
GBP	543,315	EUR	630,000	Bank of America	20/9/2023	4,364
GBP	39,254	USD	50,000	Goldman Sachs	20/9/2023	(217)

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
GBP	494,000	USD	625,102	JP Morgan	18/9/2023	1,066
HUF	250,490,113	USD	710,429	JP Morgan	14/9/2023	2,500
HUF	25,000,000	EUR	64,211	Deutsche Bank	20/9/2023	1,259
HUF	8,000,000	EUR	20,505	JP Morgan	20/9/2023	445
HUF	9,000,000	EUR	22,628	BNP Paribas	20/9/2023	941
HUF	99,244,003	USD	279,000	Deutsche Bank	18/9/2023	3,052
HUF	58,126,000	USD	164,621	Citigroup	14/9/2023	795
IDR	2,800,000,000	USD	187,567	Bank of America	20/9/2023	(3,461)
IDR	23,435,752,230	EUR	1,452,029	HSBC Bank	20/9/2023	(35,112)
IDR	8,505,085,000	USD	567,384	JP Morgan	14/9/2023	(8,298)
IDR	4,270,000,000	USD	283,796	Barclays	20/9/2023	(3,211)
IDR	7,494,550,000	USD	490,000	Barclays	18/9/2023	1,846
IDR	6,037,819,040	USD	393,651	Barclays	26/9/2023	2,462
IDR	9,958,637,815	USD	649,575	Citigroup	20/9/2023	3,842
IDR	5,503,133,496	USD	359,705	HSBC Bank	14/9/2023	1,462
INR	57,700,000	USD	695,779	Barclays	20/9/2023	1,078
INR	104,189,000	USD	1,257,777	Citigroup	14/9/2023	668
INR	66,847,761	USD	810,000	Citigroup	20/9/2023	(2,354)
INR	22,647,000	USD	274,210	BNP Paribas	14/9/2023	(605)
INR	33,922,990	USD	410,000	Citigroup	18/9/2023	(228)
JPY	18,930,613	USD	134,317	Deutsche Bank	20/9/2023	(4,107)
JPY	27,000,000	USD	189,371	Bank of America	20/9/2023	(3,833)
JPY	17,304,129	USD	123,730	Royal Bank of Canada	20/9/2023	(4,632)
JPY	32,426,181	USD	228,878	Goldman Sachs	20/9/2023	(5,938)
JPY	169,872,336	USD	1,219,848	Nomura	20/9/2023	(50,278)
JPY	27,459,723	USD	195,166	Toronto-Dominion	20/9/2023	(6,265)
JPY	266,672,969	USD	1,891,088	JP Morgan	20/9/2023	(56,934)
JPY	49,986,283	USD	351,376	BNP Paribas	20/9/2023	(7,820)
JPY	29,500,000	USD	206,729	HSBC Bank	20/9/2023	(4,025)
JPY	64,610,067	USD	469,688	Morgan Stanley	20/9/2023	(24,397)
JPY	17,449,359	USD	127,000	Citigroup	20/9/2023	(6,727)
JPY	14,251,940	USD	102,058	Citibank	20/9/2023	(3,956)
JPY	14,410,698	USD	100,000	Credit Agricole	20/9/2023	(1,058)
JPY	33,942,965	EUR	215,000	HSBC Bank	15/9/2023	(680)
JPY	40,217,840	USD	278,000	HSBC Bank	15/9/2023	(2,158)
JPY	20,187,791	CAD	188,000	JP Morgan	15/9/2023	(570)
JPY	20,000,878	USD	138,000	JP Morgan	15/9/2023	(840)
JPY	12,000,000	USD	82,499	Barclays	20/9/2023	(170)
KRW	32,191,750	USD	25,000	Morgan Stanley	20/9/2023	(590)
KRW	368,865,000	USD	282,793	Citigroup	14/9/2023	(3,402)
KRW	374,185,800	USD	282,000	Citigroup	18/9/2023	1,048
MXN	72,053,700	USD	4,121,629	Barclays	20/9/2023	158,290
MXN	13,241,851	USD	781,475	JP Morgan	20/9/2023	6,976
MXN	1,101,762	USD	63,012	BNP Paribas	20/9/2023	2,431
MXN	7,304,088	GBP	336,000	JP Morgan	18/9/2023	8,682
MXN	4,807,896	USD	280,000	JP Morgan	15/9/2023	6,208
MXN	15,064	USD	875	Morgan Stanley	14/9/2023	21
MXN	14,088,518	USD	830,000	Goldman Sachs	18/9/2023	9,019
MXN	2,159,130	USD	128,000	Toronto-Dominion	18/9/2023	646
MYR	1,015,949	USD	225,017	Barclays	14/9/2023	(5,440)
MYR	2,572,836	USD	562,000	Barclays	18/9/2023	(6,402)
NOK	2,903,007	USD	264,014	Deutsche Bank	14/9/2023	8,000
NOK	4,450,000	USD	423,938	Barclays	20/9/2023	(5,381)
NOK	3,035,591	USD	287,336	Toronto-Dominion	20/9/2023	(1,960)
NOK	5,324,212	USD	504,028	Goldman Sachs	20/9/2023	(3,496)
NOK	440,000	USD	41,263	Citigroup	20/9/2023	70
NOK	648,667	USD	60,506	HSBC Bank	20/9/2023	404
NOK	11,049,966	USD	1,062,468	JP Morgan	20/9/2023	(22,359)
NOK	2,648,229	USD	251,870	Morgan Stanley	20/9/2023	(2,817)
NOK	300,000	EUR	25,422	Bank of America	20/9/2023	537
NOK	5,510,590	USD	530,488	Deutsche Bank	20/9/2023	(11,737)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
NOK	200,000	EUR	17,070	Goldman Sachs	20/9/2023	237
NOK	230,000	USD	22,633	Bank of America	20/9/2023	(943)
NOK	1,581,963	USD	155,695	BNP Paribas	20/9/2023	(6,505)
NOK	1,288,674	USD	128,137	Barclays	21/9/2023	(6,499)
NOK	1,289,853	USD	127,351	HSBC Bank	21/9/2023	(5,673)
NOK	515,426	USD	50,000	Royal Bank of Canada	20/9/2023	(1,449)
NOK	2,930,869	USD	280,000	Deutsche Bank	15/9/2023	(4,308)
NOK	2,913,975	USD	274,000	Deutsche Bank	18/9/2023	(219)
NOK	1,454,087	USD	137,000	Goldman Sachs	18/9/2023	(360)
NOK	2,918,279	USD	274,000	JP Morgan	18/9/2023	154
NZD	244,278	USD	150,000	Deutsche Bank	20/9/2023	(4,338)
NZD	121,481	AUD	110,000	UBS	20/9/2023	883
NZD	256,800	USD	158,575	Bank of America	20/9/2023	(5,376)
NZD	585,791	USD	359,545	JP Morgan	20/9/2023	(10,253)
NZD	351,207	USD	212,488	BNP Paribas	20/9/2023	(3,316)
NZD	271,658	USD	168,376	Toronto-Dominion	20/9/2023	(6,265)
NZD	438,120	USD	268,588	Morgan Stanley	20/9/2023	(7,374)
NZD	40,000	USD	24,559	HSBC Bank	20/9/2023	(708)
NZD	164,596	USD	100,000	UBS	20/9/2023	(1,937)
NZD	251,396	USD	150,000	Royal Bank of Canada	20/9/2023	(439)
NZD	169,313	USD	100,000	Goldman Sachs	20/9/2023	647
PLN	1,660,000	USD	398,320	Bank of America	14/9/2023	4,108
PLN	858,970	USD	209,000	Citigroup	18/9/2023	(578)
SEK	4,245,590	USD	401,176	Deutsche Bank	20/9/2023	(10,771)
SEK	2,374,469	USD	224,177	Citigroup	20/9/2023	(5,846)
SEK	926,258	USD	86,967	Bank of America	20/9/2023	(1,836)
SEK	1,731,006	USD	161,743	JP Morgan	20/9/2023	(2,712)
SEK	3,083,359	USD	287,214	HSBC Bank	20/9/2023	(4,009)
SEK	5,368,172	USD	505,122	Morgan Stanley	20/9/2023	(11,658)
SEK	1,800,107	USD	169,409	BNP Paribas	20/9/2023	(3,933)
SEK	650,000	USD	61,234	Barclays	20/9/2023	(1,478)
SEK	1,606,806	EUR	136,000	Morgan Stanley	20/9/2023	(241)
SEK	2,615,974	USD	244,923	Toronto-Dominion	20/9/2023	(4,549)
SEK	3,441,014	EUR	293,500	JP Morgan	20/9/2023	(2,770)
SEK	3,117,124	USD	288,665	Goldman Sachs	20/9/2023	(2,492)
SEK	2,277,692	EUR	191,059	BNP Paribas	20/9/2023	1,383
SEK	1,477,814	EUR	128,500	UBS	20/9/2023	(3,640)
SEK	2,206,448	EUR	191,027	HSBC Bank	20/9/2023	(4,604)
SEK	535,302	USD	50,000	UBS	20/9/2023	(822)
SEK	535,950	USD	50,000	Royal Bank of Canada	20/9/2023	(767)
SEK	120,000	USD	11,276	Credit Agricole	20/9/2023	(247)
SEK	2,950,004	USD	272,000	UBS	18/9/2023	(1,290)
SGD	371,535	USD	276,709	JP Morgan	14/9/2023	(1,587)
THB	19,430,920	USD	562,563	HSBC Bank	14/9/2023	(6,560)
THB	19,510,000	USD	565,751	Citigroup	14/9/2023	(7,414)
THB	19,500,000	USD	562,567	Citigroup	20/9/2023	(4,438)
THB	28,883,278	USD	819,500	Goldman Sachs	18/9/2023	5,960
TWD	4,400,000	USD	141,588	Citigroup	20/9/2023	(3,134)
USD	684,656	CZK	15,107,274	Deutsche Bank	6/9/2023	3,107
USD	1,106,123	IDR	16,503,077,000	Citigroup	20/9/2023	20,960
USD	144,599	TWD	4,400,000	Barclays	20/9/2023	5,906
USD	681,309	IDR	10,141,822,751	UBS	14/9/2023	14,258
USD	565,463	CZK	12,538,999	Deutsche Bank	14/9/2023	164
USD	2,276,818	MXN	40,263,026	JP Morgan	14/9/2023	(115,026)
USD	835,442	ZAR	16,124,483	Goldman Sachs	14/9/2023	(20,216)
USD	1,076,222	COP	4,542,579,689	Citigroup	14/9/2023	(24,269)
USD	95,314	EUR	88,069	Toronto-Dominion	14/9/2023	(259)
USD	150,000	CAD	198,298	Deutsche Bank	20/9/2023	3,120
USD	1,268,115	GBP	986,487	JP Morgan	20/9/2023	16,120
USD	50,000	AUD	73,448	Deutsche Bank	20/9/2023	2,206
USD	150,000	GBP	118,453	Deutsche Bank	20/9/2023	(154)

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	1,755,886	IDR	26,194,487,000	Barclays	20/9/2023	33,447
USD	93,553	EUR	85,742	Citigroup	14/9/2023	445
USD	402,433	SEK	4,270,000	Bank of America	20/9/2023	9,866
USD	270,507	GBP	213,000	Bank of America	20/9/2023	440
USD	159,776	SEK	1,710,178	Deutsche Bank	20/9/2023	2,660
USD	300,000	NZD	495,258	Goldman Sachs	20/9/2023	5,005
USD	50,000	CHF	44,675	Royal Bank of Canada	20/9/2023	(617)
USD	100,000	JPY	14,208,144	Goldman Sachs	20/9/2023	2,337
USD	1,893,736	MXN	33,011,965	Citigroup	20/9/2023	(67,568)
USD	1,534,251	EUR	1,407,896	Royal Bank of Canada	20/9/2023	5,138
USD	1,133,159	CNH	8,060,200	Toronto-Dominion	20/9/2023	22,439
USD	250,000	AUD	382,730	Royal Bank of Canada	20/9/2023	1,787
USD	441,326	SEK	4,702,960	Morgan Stanley	20/9/2023	9,106
USD	75,554	GBP	59,140	Toronto-Dominion	20/9/2023	534
USD	271,026	SEK	2,896,527	Citigroup	20/9/2023	4,883
USD	4,195,128	EUR	3,819,098	Toronto-Dominion	20/9/2023	44,580
USD	48,718	NOK	520,000	Citigroup	20/9/2023	(128)
USD	2,510,953	MXN	43,395,046	Goldman Sachs	20/9/2023	(68,935)
USD	200,000	NOK	2,117,468	Royal Bank of Canada	20/9/2023	972
USD	626,285	CAD	835,041	Morgan Stanley	20/9/2023	8,188
USD	177,260	AUD	257,000	Nomura	20/9/2023	9,845
USD	320,935	NZD	515,000	Nomura	20/9/2023	13,472
USD	50,000	GBP	38,912	Nomura	20/9/2023	616
USD	100,000	AUD	145,036	Citigroup	20/9/2023	5,523
USD	3,140,678	EUR	2,877,555	HSBC Bank	20/9/2023	14,983
USD	96,130	AUD	140,000	Bank of America	20/9/2023	4,965
USD	993,266	AUD	1,506,090	JP Morgan	20/9/2023	15,766
USD	216,844	JPY	30,976,195	Bank of America	20/9/2023	4,016
USD	249,381	EUR	227,037	Deutsche Bank	22/9/2023	2,619
USD	200,000	CHF	176,692	Goldman Sachs	20/9/2023	(373)
USD	500,000	CAD	662,656	JP Morgan	20/9/2023	9,264
USD	3,971,470	EUR	3,589,509	JP Morgan	20/9/2023	68,183
USD	781,920	NOK	8,249,734	JP Morgan	20/9/2023	6,283
USD	162,255	NOK	1,720,389	HSBC Bank	20/9/2023	568
USD	274,442	JPY	39,254,420	HSBC Bank	20/9/2023	4,765
USD	1,982,934	BRL	9,561,234	Goldman Sachs	20/9/2023	43,601
USD	547,328	SEK	5,779,607	JP Morgan	20/9/2023	15,766
USD	358,000	CAD	472,133	HSBC Bank	20/9/2023	8,221
USD	614,164	NOK	6,338,979	Morgan Stanley	20/9/2023	17,121
USD	999,774	ZAR	19,065,650	Citigroup	14/9/2023	(12,901)
USD	182,259	SEK	1,866,030	Toronto-Dominion	20/9/2023	10,199
USD	1,126,781	IDR	16,873,541,611	Citigroup	26/9/2023	17,673
USD	896,915	JPY	127,560,111	JP Morgan	20/9/2023	20,173
USD	388,477	NOK	4,032,930	Deutsche Bank	20/9/2023	8,811
USD	28,234,668	EUR	25,619,178	Deutsche Bank	20/9/2023	384,721
USD	307,627	SEK	3,319,204	Goldman Sachs	20/9/2023	2,882
USD	50,000	NZD	81,647	Citigroup	20/9/2023	1,325
USD	120,277	JPY	16,890,830	Royal Bank of Canada	20/9/2023	4,065
USD	100,000	CAD	132,239	BNP Paribas	20/9/2023	2,051
USD	662,581	EUR	601,875	BNP Paribas	20/9/2023	8,357
USD	502,657	GBP	392,383	BNP Paribas	20/9/2023	4,803
USD	1,858,141	COP	8,084,306,855	Bank of America	20/12/2023	(51,270)
USD	173,205	NOK	1,773,661	Barclays	20/9/2023	6,042
USD	229,549	GBP	180,000	JP Morgan	13/9/2023	1,255
USD	275,220	SGD	371,535	Citigroup	14/9/2023	215
USD	1,156,759	INR	95,155,000	Barclays	14/9/2023	6,799
USD	95,421	NOK	1,007,388	Bank of America	20/9/2023	713
USD	357,809	EUR	328,120	UBS	20/9/2023	1,420
USD	322,336	NOK	3,326,851	Toronto-Dominion	20/9/2023	8,994
USD	50,000	NZD	81,644	Toronto-Dominion	20/9/2023	1,327
USD	90,284	JPY	12,801,571	Toronto-Dominion	20/9/2023	2,275

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	124,101	GBP	97,495	Morgan Stanley	20/9/2023	461
USD	200,000	NZD	325,375	JP Morgan	20/9/2023	5,965
USD	205,719	IDR	3,089,288,000	HSBC Bank	20/9/2023	2,689
USD	564,203	SGD	760,000	Morgan Stanley	20/9/2023	1,424
USD	139,631	INR	11,500,000	Goldman Sachs	20/9/2023	667
USD	50,000	AUD	74,808	Toronto-Dominion	20/9/2023	1,395
USD	102,192	GBP	80,000	Barclays	20/9/2023	711
USD	50,000	CHF	44,539	Toronto-Dominion	20/9/2023	(475)
USD	413,000	TWD	12,848,430	BNP Paribas	11/10/2023	8,440
USD	1,300,535	EUR	1,197,243	Barclays	20/9/2023	540
USD	469,000	JPY	66,662,383	Deutsche Bank	20/9/2023	10,797
USD	164,453	SEK	1,749,078	BNP Paribas	20/9/2023	3,682
USD	151,940	GBP	118,382	HSBC Bank	20/9/2023	1,716
USD	1,210,514	JPY	175,458,831	Citigroup	20/9/2023	6,388
USD	9,201	SEK	100,000	Westpac	20/9/2023	25
USD	431,199	JPY	60,399,255	BNP Paribas	20/9/2023	15,550
USD	192,449	NOK	1,992,635	Goldman Sachs	20/9/2023	4,820
USD	1,963,011	EUR	1,775,897	Citigroup	20/9/2023	32,533
USD	61,497	JPY	8,913,068	Morgan Stanley	20/9/2023	329
USD	111,242	SEK	1,186,699	UBS	20/9/2023	2,189
USD	250,000	CHF	217,914	JP Morgan	20/9/2023	2,616
USD	25,000	KRW	31,873,100	Morgan Stanley	20/9/2023	812
USD	50,885	JPY	7,030,000	Barclays	20/9/2023	2,452
USD	205,305	PHP	11,300,000	Citigroup	20/9/2023	5,352
USD	189,814	CNH	1,354,665	Citigroup	21/9/2023	3,178
USD	220,062	NZD	361,959	Morgan Stanley	20/9/2023	4,401
USD	150,000	CHF	130,483	Morgan Stanley	20/9/2023	1,847
USD	370,304	AUD	550,749	HSBC Bank	20/9/2023	12,291
USD	149,691	AUD	225,716	BNP Paribas	20/9/2023	3,128
USD	194,000	CNH	1,383,476	BNP Paribas	20/9/2023	3,392
USD	74,794	NZD	119,974	HSBC Bank	20/9/2023	3,166
USD	50,000	NZD	80,240	BNP Paribas	20/9/2023	2,096
USD	288,191	NOK	2,903,007	Barclays	14/9/2023	14,273
USD	1,153,580	MXN	19,781,013	HSBC Bank	20/9/2023	(23,136)
USD	942,027	CZK	20,690,003	Barclays	14/9/2023	8,545
USD	250,503	GBP	194,000	Citibank	20/9/2023	4,201
USD	332,861	HUF	116,545,000	Bank of America	14/9/2023	975
USD	1,134,070	BRL	5,545,906	BNY Mellon	14/9/2023	9,441
USD	19,654	SEK	210,000	Credit Agricole	20/9/2023	358
USD	128,137	NOK	1,279,774	Morgan Stanley	21/9/2023	7,269
USD	250,000	CAD	334,962	Goldman Sachs	20/9/2023	2,158
USD	32,965	EUR	30,000	Bank of America	20/9/2023	361
USD	98,740	NOK	1,029,062	BNP Paribas	20/9/2023	1,893
USD	1,125,194	IDR	17,110,390,260	Morgan Stanley	20/9/2023	1,806
USD	50,000	CAD	66,685	Toronto-Dominion	20/9/2023	641
USD	428,322	EUR	388,000	Citigroup	21/9/2023	6,461
USD	333,463	IDR	5,083,639,000	Citigroup	14/9/2023	(266)
USD	127,351	NOK	1,300,859	JP Morgan	21/9/2023	4,721
USD	50,000	GBP	39,376	UBS	20/9/2023	75
USD	150,000	AUD	228,350	Goldman Sachs	20/9/2023	1,841
USD	387,784	PLN	1,585,000	JP Morgan	14/9/2023	2,950
USD	438,898	MXN	7,609,000	Citigroup	14/9/2023	(13,797)
USD	50,000	CHF	43,581	UBS	20/9/2023	525
USD	273,174	BRL	1,335,000	Goldman Sachs	14/9/2023	2,441
USD	50,000	JPY	7,067,365	UBS	20/9/2023	1,401
USD	50,000	NOK	512,484	UBS	20/9/2023	1,704
USD	918,508	ZAR	17,329,335	Toronto-Dominion	7/11/2023	1,427
USD	295,365	EUR	268,733	UBS	7/11/2023	2,646
USD	542,611	MXN	9,263,418	Barclays	14/9/2023	(9,166)
USD	150,000	EUR	136,810	Morgan Stanley	20/9/2023	1,339
USD	63,012	MXN	1,089,984	BNP Paribas	20/9/2023	(1,784)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	134,036	COP	566,972,581	Citigroup	20/12/2023	(185)
USD	150,000	NZD	251,115	Royal Bank of Canada	20/9/2023	593
USD	37,773	CZK	837,864	UBS	6/9/2023	(11)
USD	70,000	COP	287,379,400	Barclays	18/9/2023	314
USD	50,000	CAD	67,131	Citigroup	20/9/2023	337
USD	100,000	GBP	78,484	Goldman Sachs	20/9/2023	462
USD	107,944	AUD	164,840	Morgan Stanley	20/9/2023	1,018
USD	489,000	COP	1,965,175,500	Citigroup	18/9/2023	11,655
USD	488,889	AUD	751,925	Barclays	20/9/2023	1,420
USD	200,000	CHF	174,789	Barclays	20/9/2023	1,614
USD	70,000	BRL	342,661	Credit Agricole	5/9/2023	425
USD	497,964	CNH	3,610,000	Citigroup	14/9/2023	1,392
USD	50,000	SEK	529,203	Barclays	20/9/2023	1,337
USD	452,975	BRL	2,208,387	Citigroup	20/9/2023	5,440
USD	32,000	CLP	27,305,600	Morgan Stanley	15/9/2023	78
USD	280,000	CLP	239,008,000	BNP Paribas	15/9/2023	586
USD	683,632	COP	2,750,935,000	Morgan Stanley	15/9/2023	14,882
USD	279,047	EUR	255,000	JP Morgan	14/9/2023	2,075
USD	277,840	CNH	2,020,000	Credit Agricole	14/9/2023	43
USD	232,000	JPY	33,563,089	HSBC Bank	15/9/2023	1,801
USD	287,000	CAD	386,454	Deutsche Bank	18/9/2023	1,180
USD	280,000	NOK	2,936,229	Deutsche Bank	15/9/2023	3,844
USD	50,000	CHF	43,805	Deutsche Bank	20/9/2023	291
USD	209,000	PLN	854,824	HSBC Bank	18/9/2023	1,504
USD	71,207	AUD	110,000	Citigroup	18/9/2023	(76)
USD	988,000	MXN	16,887,129	JP Morgan	18/9/2023	(17,142)
USD	418,000	CNH	3,036,026	Goldman Sachs	18/9/2023	364
USD	43,000	ZAR	823,848	Morgan Stanley	18/9/2023	(728)
USD	280,000	MXN	4,817,397	JP Morgan	15/9/2023	(6,731)
USD	414,000	JPY	60,270,066	JP Morgan	15/9/2023	831
USD	70,000	ZAR	1,346,905	Goldman Sachs	18/9/2023	(1,468)
USD	278,000	COP	1,150,275,040	BNP Paribas	18/9/2023	(754)
USD	278,000	MXN	4,800,226	Citigroup	18/9/2023	(7,492)
USD	256,993	EUR	236,386	Goldman Sachs	20/9/2023	301
USD	240,740	GBP	189,000	Citigroup	20/9/2023	1,047
USD	273,247	COP	1,141,900,000	BNP Paribas	17/10/2023	(1,045)
USD	207,521	AUD	320,000	JP Morgan	18/9/2023	124
USD	276,000	THB	9,775,920	BNP Paribas	18/9/2023	(3,280)
USD	165,702	THB	5,871,000	BNP Paribas	14/9/2023	(1,956)
USD	411,688	GBP	324,000	JP Morgan	18/9/2023	870
USD	406,768	AUD	634,000	Deutsche Bank	18/9/2023	(3,792)
USD	100,000	SEK	1,094,173	Royal Bank of Canada	20/9/2023	(348)
USD	50,000	SEK	546,278	HSBC Bank	20/9/2023	(105)
USD	206,000	ZAR	3,859,629	Barclays	18/9/2023	778
USD	69,000	BRL	341,251	JP Morgan	5/9/2023	(233)
USD	343,000	NOK	3,664,991	Goldman Sachs	18/9/2023	(1,216)
USD	48,718	CNH	354,362	JP Morgan	20/9/2023	(27)
USD	272,000	ZAR	5,044,606	Citigroup	18/9/2023	3,554
USD	136,000	CAD	184,187	JP Morgan	18/9/2023	(162)
USD	275,000	CLP	236,775,000	Toronto-Dominion	15/9/2023	(1,616)
USD	7,078,826	MXN	119,669,681	Barclays	28/9/2023	(38,731)
USD	546,000	MXN	9,213,697	Goldman Sachs	18/9/2023	(2,958)
USD	274,000	BRL	1,339,038	Citigroup	5/9/2023	2,082
USD	218,626	BRL	1,070,000	Citigroup	14/9/2023	1,660
USD	205,000	ZAR	3,821,185	UBS	18/9/2023	1,739
USD	68,000	ZAR	1,265,175	HSBC Bank	18/9/2023	691
USD	138,000	ZAR	2,574,725	JP Morgan	18/9/2023	1,052
USD	414,000	BRL	2,023,736	HSBC Bank	5/9/2023	3,050
USD	136,589	EUR	126,000	Goldman Sachs	18/9/2023	(190)
USD	112,096	NZD	188,387	Bank of America	20/9/2023	44
USD	125,291	EUR	115,000	Morgan Stanley	18/9/2023	403

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) EUR
USD	410,000	CNH	2,990,416	Citigroup	18/9/2023	(1,226)
USD	84,141	EUR	77,000	Barclays	18/9/2023	501
USD	68,000	NOK	717,158	Morgan Stanley	18/9/2023	575
USD	537,870	COP	2,205,967,727	BNY Mellon	14/9/2023	2,250
ZAR	9,687,579	USD	520,860	Barclays	20/9/2023	(5,540)
ZAR	5,120,000	USD	284,230	HSBC Bank	14/9/2023	(11,041)
ZAR	9,310,000	USD	493,231	Citigroup	14/9/2023	1,667
ZAR	5,518,152	EUR	264,000	Morgan Stanley	18/9/2023	6,166
ZAR	2,662,364	USD	139,000	Morgan Stanley	18/9/2023	2,317
ZAR	17,329,335	USD	901,627	Morgan Stanley	7/11/2023	14,083
ZAR	1,313,360	USD	69,000	Barclays	18/9/2023	747
ZAR	2,543,173	USD	136,000	BNP Paribas	18/9/2023	(755)
ZAR	5,089,284	USD	272,000	Bank of America	18/9/2023	(1,366)
ZAR	7,723,629	USD	411,000	UBS	18/9/2023	(421)
ZAR	3,818,366	USD	204,000	JP Morgan	18/9/2023	(956)
Net unrealised depreciation						(3,293,296)
CHF Hedged Share Class						
CHF	9,446	EUR	9,859	BNY Mellon	15/9/2023	6
EUR	105	CHF	101	BNY Mellon	15/9/2023	-
Net unrealised appreciation						6
GBP Hedged Share Class						
EUR	98,309	GBP	83,986	BNY Mellon	15/9/2023	227
GBP	14,092,414	EUR	16,342,492	BNY Mellon	15/9/2023	115,196
Net unrealised appreciation						115,423
JPY Hedged Share Class						
EUR	132,056	JPY	20,901,318	BNY Mellon	15/9/2023	83
JPY	1,909,852,697	EUR	12,220,059	BNY Mellon	15/9/2023	(160,833)
Net unrealised depreciation						(160,750)
SEK Hedged Share Class						
EUR	1,084,395	SEK	12,845,900	BNY Mellon	15/9/2023	(948)
SEK	1,461,521,891	EUR	124,679,830	BNY Mellon	15/9/2023	(1,196,620)
Net unrealised depreciation						(1,197,568)
USD Hedged Share Class						
EUR	82,074	USD	89,239	BNY Mellon	15/9/2023	(135)
USD	13,942,809	EUR	12,708,095	BNY Mellon	15/9/2023	136,300
Net unrealised appreciation						136,165
Total net unrealised depreciation (EUR underlying exposure - EUR 859,587,156)						(4,400,020)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
(40)	EUR	Euro BOBL	September 2023	4,641,200	(6,640)
(11)	EUR	Euro Bund	September 2023	1,463,000	(6,225)
(42)	EUR	Euro BUXL	September 2023	5,605,320	114,360
(67)	EUR	Euro Schatz	September 2023	7,041,365	(3,925)
(52)	EUR	Euro-BTP	September 2023	6,027,320	(23,687)
3	EUR	Euro-OAT	September 2023	383,130	(3,087)
(8)	JPY	Nikkei 225 Index	September 2023	823,736	(3,915)
7	JPY	TOPIX Index	September 2023	1,031,216	42,379
(19)	JPY	Japanese 10 Year Bond (OSE)	September 2023	17,607,667	77,505
26	AUD	Australian 10 Year Bond	September 2023	1,806,117	(2,939)
(16)	EUR	EURO STOXX 50 Index	September 2023	693,920	(809)
1	GBP	FTSE 100 Index	September 2023	87,607	(1,133)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure EUR	Unrealised appreciation/ (depreciation) EUR
11	USD	MSCI Emerging Markets Index	September 2023	499,486	(12,004)
(6)	USD	NASDAQ 100 E-Mini Index	September 2023	1,721,727	(58,356)
(24)	USD	Russell 2000 E-Mini Index	September 2023	2,119,407	(32,780)
1	USD	S&P 500 E-Mini Index	September 2023	209,031	2,072
20	GBP	3 Month SONIA	September 2023	5,544,642	(31,447)
1	KRW	Korean 10 Year Bond	September 2023	76,414	(774)
28	KRW	Korean 3 Year Bond	September 2023	2,022,054	(3,424)
15	USD	SGX FTSE China A50 Index	September 2023	174,907	55
(4)	EUR	3 Month EURIBOR	September 2023	961,900	(150)
(8)	EUR	EURO STOXX Banks Index	September 2023	45,060	(3,280)
(1)	USD	3 Month SOFR	December 2023	217,937	127
(95)	USD	US Long Bond (CBT)	December 2023	10,644,259	(119,466)
(389)	USD	US Treasury 10 Year Note (CBT)	December 2023	39,759,107	(296,875)
(402)	USD	US Ultra 10 Year Note	December 2023	42,975,182	(322,991)
(101)	USD	US Ultra Bond (CBT)	December 2023	12,052,538	(165,313)
(22)	GBP	Long Gilt	December 2023	2,450,439	(19,501)
(161)	USD	US Treasury 2 Year Note (CBT)	December 2023	30,223,804	(71,398)
388	USD	US Treasury 5 Year Note (CBT)	December 2023	38,195,678	145,582
89	USD	3 Month SOFR	March 2024	19,395,392	(73,461)
7	GBP	3 Month SONIA	March 2024	1,927,743	4,493
95	USD	3 Month SOFR	June 2024	20,744,538	(30,822)
85	USD	3 Month SOFR	September 2024	18,619,661	(11,323)
3	USD	3 Month SOFR	December 2024	659,688	299
(91)	USD	3 Month SOFR	March 2025	20,083,917	133,742
Total				318,536,109	(785,111)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 520,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(6,189)	(3,367)
CDS	USD 740,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(8,732)	(4,792)
CDS	EUR 340,000	Fund receives default protection on ENI; and pays Fixed 1%	Barclays	20/6/2028	(3,801)	(5,861)
CDS	EUR 112,000	Fund receives default protection on Solvay; and pays Fixed 1%	Barclays	20/6/2028	(1,422)	(1,392)
CDS	EUR 125,000	Fund receives default protection on UBS; and pays Fixed 1%	Barclays	20/6/2028	(7,716)	(1,291)
CDS	USD 30,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(991)	717
CDS	USD 55,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/6/2024	(1,406)	1,315
CDS	USD 25,000	Fund receives default protection on Staples; and pays Fixed 5%	Barclays	20/6/2024	(348)	924
CDS	USD (25,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(2,443)	1,802
CDS	USD (35,000)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(3,044)	2,523
CDS	USD (11,666)	Fund provides default protection on Sprint Communications; and receives Fixed 5%	Barclays	20/6/2025	(978)	841

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR (43,333)	Fund provides default protection on Altice France; and receives Fixed 5%	Barclays	20/12/2025	(3,565)	(4,497)
CDS	EUR (2,668)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	211	291
CDS	EUR (100,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Barclays	20/6/2027	8,814	10,901
CDS	USD 22,482	Fund receives default protection on General Electric; and pays Fixed 1%	Barclays	20/6/2027	(688)	(321)
CDS	EUR (12,502)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	334	(2,858)
CDS	EUR (42,613)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	1,138	(9,740)
CDS	EUR (9,851)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	263	(2,252)
CDS	EUR (35,141)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	938	(8,032)
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Barclays	20/12/2027	2,112	6,234
CDS	USD 1,146,750	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2028	(52,684)	46,472
CDS	USD 1,087,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/6/2028	(40,879)	26,919
CDS	USD 98,868	Fund receives default protection on Lincoln National; and pays Fixed 1%	Barclays	20/6/2028	(2,037)	4,345
CDS	USD 173,234	Fund receives default protection on Metlife; and pays Fixed 1%	Barclays	20/6/2028	(2,767)	(1,051)
CDS	USD 137,716	Fund receives default protection on Metlife; and pays Fixed 1%	Barclays	20/6/2028	(1,708)	(836)
CDS	USD 541,124	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/6/2028	(9,159)	(227)
CDS	USD 55,000	Fund receives default protection on Xerox; and pays Fixed 1%	BNP Paribas	20/6/2024	(848)	61
CDS	USD (102,273)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(8,005)	7,269
CDS	USD 80,000	Fund receives default protection on Borgwarner; and pays Fixed 1%	BNP Paribas	20/12/2027	(2,156)	(1,180)
CDS	EUR 90,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	BNP Paribas	20/12/2027	(2,586)	3,324
CDS	EUR (150,000)	Fund provides default protection on Intesa Sanpaolo; and receives Fixed 1%	BNP Paribas	20/6/2028	762	276
CDS	EUR 450,000	Fund receives default protection on HSBC; and pays Fixed 1%	BNP Paribas	20/6/2028	(766)	(4,637)
CDS	EUR 34,000	Fund receives default protection on Picard; and pays Fixed 5%	BNP Paribas	20/6/2028	(786)	(190)
CDS	EUR 100,000	Fund receives default protection on UBS; and pays Fixed 1%	BNP Paribas	20/6/2028	(4,990)	(1,033)
CDS	EUR 150,000	Fund receives default protection on Unicredit; and pays Fixed 1%	BNP Paribas	20/6/2028	(930)	1,818
CDS	EUR 100,000	Fund receives default protection on Standard Chartered; and pays Fixed 1%	BNP Paribas	20/12/2028	(192)	(684)
CDS	EUR (25,222)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	617	(5,765)
CDS	EUR (15,687)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	1,545	(660)
CDS	USD 1,683,694	Fund receives default protection on CDX.NA.IG.39.V1; and pays Fixed 1%	Bank of America	20/12/2027	(13,146)	(23,756)
CDS	USD 40,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/12/2027	3,892	12,469
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Bank of America	20/6/2028	227	6,592

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 114,848	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Citibank	20/6/2028	(1,126)	(663)
CDS	USD (280,000)	Fund provides default protection on AT&T; and receives Fixed 1%	Citibank	20/12/2023	(162)	406
CDS	EUR 182,000	Fund receives default protection on Edf; and pays Fixed 1%	Citibank	20/6/2025	(869)	(1,485)
CDS	USD 25,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/6/2025	(1,103)	2,497
CDS	EUR (12,365)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	423	(2,826)
CDS	EUR (10,197)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	349	(2,331)
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	951	3,117
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	1,764	6,234
CDS	USD 20,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Citibank	20/12/2027	431	6,234
CDS	USD 20,000	Fund receives default protection on Xerox; and pays Fixed 1%	Citibank	20/12/2027	(539)	1,315
CDS	USD 740,000	Fund receives default protection on CVS Health; and pays Fixed 1%	Citibank	20/6/2028	(3,229)	(13,027)
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Citibank	20/6/2028	(1,068)	(169)
CDS	EUR (20,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2026	1,001	1,873
CDS	EUR (80,000)	Fund provides default protection on Intrum Justitia; and receives Fixed 5%	Credit Suisse	20/12/2026	(18,455)	(12,705)
CDS	EUR (150,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	9,875	16,352
CDS	EUR (14,715)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	1,141	1,604
CDS	EUR (71,429)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	10,560	7,787
CDS	EUR (107,143)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	15,823	11,680
CDS	USD 700,000	Fund receives default protection on Caterpillar; and pays Fixed 1%	Deutsche Bank	20/6/2027	(5,166)	(17,020)
CDS	USD 270,270	Fund receives default protection on AT&T; and pays Fixed 1%	Deutsche Bank	20/6/2028	(2,914)	(291)
CDS	USD 337,838	Fund receives default protection on AT&T; and pays Fixed 1%	Deutsche Bank	20/6/2028	(2,896)	(364)
CDS	USD 191,892	Fund receives default protection on AT&T; and pays Fixed 1%	Deutsche Bank	20/6/2028	(944)	(207)
CDS	USD 98,868	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(1,501)	4,345
CDS	USD 98,868	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(1,759)	4,345
CDS	USD 98,867	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(1,694)	4,345
CDS	USD 98,868	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(1,704)	4,345
CDS	USD 98,867	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(1,538)	4,345
CDS	USD 98,867	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(1,426)	4,345
CDS	USD 98,867	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(1,083)	4,345
CDS	USD 98,867	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(1,031)	4,345

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD 98,867	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(785)	4,345
CDS	USD 98,867	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(908)	4,345
CDS	USD 98,867	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(887)	4,345
CDS	USD 98,868	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(839)	4,345
CDS	USD 73,557	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(485)	3,233
CDS	USD 57,424	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Deutsche Bank	20/6/2028	(584)	(331)
CDS	USD 57,425	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Deutsche Bank	20/6/2028	(585)	(331)
CDS	EUR 25,000	Fund receives default protection on Verisure Midholding; and pays Fixed 5%	Deutsche Bank	20/6/2028	(16)	(3)
CDS	USD 148,300	Fund receives default protection on Lincoln National; and pays Fixed 1%	Deutsche Bank	20/6/2028	(1,188)	6,517
CDS	USD 30,000	Fund receives default protection on Staples; and pays Fixed 5%	Goldman Sachs	20/6/2024	(20)	1,109
CDS	USD 50,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/6/2025	(4,774)	4,994
CDS	USD 100,000	Fund receives default protection on Southwest Airlines; and pays Fixed 1%	Goldman Sachs	20/6/2025	(2,681)	(772)
CDS	EUR (10,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2026	163	936
CDS	EUR (71,428)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Goldman Sachs	20/6/2027	10,294	7,787
CDS	EUR (35,567)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	3,236	(1,496)
CDS	EUR (27,000)	Fund provides default protection on United; and receives Fixed 5%	Goldman Sachs	20/12/2027	2,220	(1,136)
CDS	USD 175,000	Fund receives default protection on Simon Property; and pays Fixed 1%	Goldman Sachs	20/12/2027	(3,627)	(1,181)
CDS	EUR 90,000	Fund receives default protection on Unicredit; and pays Fixed 1%	Goldman Sachs	20/12/2027	(2,816)	3,014
CDS	EUR 84,000	Fund receives default protection on BNP Paribas; and pays Fixed 1%	Goldman Sachs	20/6/2028	(2,464)	500
CDS	USD 850,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2028	(7,543)	34,447
CDS	USD 740,000	Fund receives default protection on Comcast; and pays Fixed 1%	Goldman Sachs	20/6/2028	(4,151)	(14,541)
CDS	EUR 105,000	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/6/2028	(435)	887
CDS	EUR 70,000	Fund receives default protection on HSBC; and pays Fixed 1%	Goldman Sachs	20/6/2028	(195)	591
CDS	EUR 10,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	Goldman Sachs	20/6/2028	33	1,972
CDS	USD 143,454	Fund receives default protection on Metlife; and pays Fixed 1%	Goldman Sachs	20/6/2028	(1,709)	(870)
CDS	USD 57,381	Fund receives default protection on Metlife; and pays Fixed 1%	Goldman Sachs	20/6/2028	(736)	(348)
CDS	EUR 30,000	Fund receives default protection on Novafives; and pays Fixed 5%	Goldman Sachs	20/6/2028	130	1,048
CDS	USD 143,560	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Goldman Sachs	20/6/2028	(1,667)	(828)
CDS	EUR 150,000	Fund receives default protection on Intesa Sanpaolo; and pays Fixed 1%	Goldman Sachs	20/12/2028	(541)	3,267
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(7,166)	(8,874)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	USD (102,375)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Goldman Sachs	17/9/2058	(6,770)	(8,386)
CDS	USD (108,333)	Fund provides default protection on CMBX.NA.A.9; and receives Fixed 2%	Goldman Sachs	17/9/2058	(7,349)	(8,874)
CDS	USD (65,000)	Fund provides default protection on CMBX.NA.BBB-14; and receives Fixed 3%	Goldman Sachs	16/12/2072	(4,610)	(14,681)
CDS	USD 10,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	Goldman Sachs	20/12/2027	1,050	3,117
CDS	EUR 275,000	Fund receives default protection on ING; and pays Fixed 1%	Goldman Sachs	20/6/2028	(3,057)	2,304
CDS	USD 197,735	Fund receives default protection on Lincoln National; and pays Fixed 1%	Goldman Sachs	20/6/2028	(4,001)	8,690
CDS	USD 57,381	Fund receives default protection on Metlife; and pays Fixed 1%	Goldman Sachs	20/6/2028	(732)	(348)
CDS	USD 57,381	Fund receives default protection on Metlife; and pays Fixed 1%	Goldman Sachs	20/6/2028	(732)	(348)
CDS	USD 114,848	Fund receives default protection on Prudential Financial; and pays Fixed 1%	Goldman Sachs	20/6/2028	(1,252)	(663)
CDS	EUR 26,000	Fund receives default protection on Euro Garages; and pays Fixed 5%	HSBC Bank	20/6/2028	108	36
CDS	EUR (16,000)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2024	(193)	(2,124)
CDS	EUR (90,000)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/6/2025	(144)	(6,494)
CDS	EUR (80,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/6/2025	(5,957)	4,153
CDS	EUR (86,667)	Fund provides default protection on Altice France; and receives Fixed 5%	JP Morgan	20/12/2025	(6,997)	(8,995)
CDS	USD (50,000)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(4,331)	3,554
CDS	USD (61,363)	Fund provides default protection on CCO; and receives Fixed 5%	JP Morgan	20/12/2025	(4,968)	4,361
CDS	EUR (14,786)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,107	1,612
CDS	EUR (13,899)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,040	1,515
CDS	EUR (3,932)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	295	429
CDS	EUR (25,877)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	569	(5,915)
CDS	EUR (21,339)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	JP Morgan	20/12/2027	469	(4,878)
CDS	EUR (49,313)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	5,350	(2,074)
CDS	USD 45,000	Fund receives default protection on Pitney Bowes; and pays Fixed 1%	JP Morgan	20/12/2027	1,526	14,027
CDS	USD 80,000	Fund receives default protection on Simon Property; and pays Fixed 1%	JP Morgan	20/12/2027	(1,647)	(540)
CDS	EUR 79,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/12/2027	(1,942)	2,646
CDS	USD 40,000	Fund receives default protection on Xerox; and pays Fixed 1%	JP Morgan	20/12/2027	(1,097)	2,631
CDS	EUR (61,000)	Fund provides default protection on Loxam; and receives Fixed 5%	JP Morgan	20/6/2028	5,683	(1,824)
CDS	EUR 150,000	Fund receives default protection on Aegon; and pays Fixed 1%	JP Morgan	20/6/2028	(289)	(1,516)
CDS	EUR 44,000	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/6/2028	1,936	8,490
CDS	EUR 42,000	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/6/2028	1,848	8,104

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 90,000	Fund receives default protection on Altice France; and pays Fixed 5%	JP Morgan	20/6/2028	(490)	17,367
CDS	EUR 100,000	Fund receives default protection on Barclays; and pays Fixed 1%	JP Morgan	20/6/2028	109	3,065
CDS	EUR 75,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(6,304)	5,054
CDS	EUR 300,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(15,152)	7,100
CDS	EUR 175,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(4,168)	4,141
CDS	EUR 59,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(1,405)	1,396
CDS	EUR 66,000	Fund receives default protection on Deutsche Bank; and pays Fixed 1%	JP Morgan	20/6/2028	(1,765)	1,562
CDS	EUR 138,000	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(900)	189
CDS	EUR 30,500	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(88)	42
CDS	EUR 30,500	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(200)	42
CDS	EUR 30,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	JP Morgan	20/6/2028	(361)	5,915
CDS	USD 98,868	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(2,059)	4,345
CDS	USD 98,868	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(2,022)	4,345
CDS	USD 98,868	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(1,992)	4,345
CDS	USD 49,434	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(904)	2,173
CDS	USD 49,434	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(581)	2,173
CDS	USD 29,660	Fund receives default protection on Lincoln National; and pays Fixed 1%	JP Morgan	20/6/2028	(276)	1,303
CDS	EUR 200,000	Fund receives default protection on Lloyds Banking; and pays Fixed 1%	JP Morgan	20/6/2028	409	3,862
CDS	USD 57,381	Fund receives default protection on Metlife; and pays Fixed 1%	JP Morgan	20/6/2028	(916)	(348)
CDS	USD 85,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	297	3,649
CDS	USD 115,000	Fund receives default protection on Paramount Global; and pays Fixed 1%	JP Morgan	20/6/2028	401	4,937
CDS	USD 143,561	Fund receives default protection on Prudential Financial; and pays Fixed 1%	JP Morgan	20/6/2028	(1,972)	(828)
CDS	EUR 100,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(6,073)	(1,033)
CDS	EUR 62,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(3,694)	(640)
CDS	EUR 63,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(3,631)	(651)
CDS	EUR 600,000	Fund receives default protection on UBS; and pays Fixed 1%	JP Morgan	20/6/2028	(25,162)	(6,197)
CDS	EUR 100,000	Fund receives default protection on Unicredit; and pays Fixed 1%	JP Morgan	20/6/2028	(4,739)	4,267
CDS	EUR (30,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(1,601)	1,610
CDS	EUR 150,000	Fund receives default protection on Commerzbank; and pays Fixed 1%	JP Morgan	20/6/2028	(2,640)	8,526
CDS	USD 86,072	Fund receives default protection on Metlife; and pays Fixed 1%	JP Morgan	20/6/2028	(1,198)	(522)

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
CDS	EUR 500,000	Fund receives default protection on Solvay; and pays Fixed 1%	JP Morgan	20/6/2028	(4,936)	(6,216)
CDS	USD 30,000	Fund receives default protection on Staples; and pays Fixed 5%	Morgan Stanley	20/12/2023	165	266
CDS	USD 22,482	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(688)	(321)
CDS	USD 30,036	Fund receives default protection on General Electric; and pays Fixed 1%	Morgan Stanley	20/6/2027	(888)	(429)
CDS	EUR 89,362	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(1,391)	(1,516)
CDS	EUR 55,319	Fund receives default protection on Naturgy Energy; and pays Fixed 1%	Morgan Stanley	20/6/2027	(862)	(938)
CDS	EUR (18,762)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	412	(4,289)
CDS	EUR (15,472)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	340	(3,537)
CDS	USD 428,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2028	(4,960)	17,345
CDS	EUR 20,000	Fund receives default protection on Novafives; and pays Fixed 5%	Morgan Stanley	20/6/2028	433	698
CDS	EUR 150,000	Fund receives default protection on Solvay; and pays Fixed 1%	Morgan Stanley	20/6/2028	(1,097)	(1,865)
CDS	USD (216,667)	Fund provides default protection on CMBX.NA.9.A; and receives Fixed 2%	Morgan Stanley	17/9/2058	(14,736)	(17,749)
CDS	USD (41,000)	Fund provides default protection on CMBX.NA.9.BBB; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,797)	(8,022)
CDS	USD 65,000	Fund receives default protection on Ford Motor; and pays Fixed 5%	Morgan Stanley	20/6/2028	(2,596)	(5,468)
CDS	USD (61,364)	Fund provides default protection on CCO; and receives Fixed 5%	BNP Paribas	20/12/2025	(4,810)	4,361
CDS	USD 138,334	Fund receives default protection on Prudential Financial; and pays Fixed 1%	BNP Paribas	20/6/2028	(1,347)	(798)
CDS	USD 490,000	Fund receives default protection on CDX.NA.HY.35; and pays Fixed 5%	Bank of America	20/12/2025	(3,938)	(18,844)
CDS	USD (3,616,768)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Bank of America	20/6/2028	44,354	98,635
CDS	USD 15,437,198	Fund receives default protection on CDX.NA.IG.40; and pays Fixed 1%	Bank of America	20/6/2028	(51,397)	(224,703)
CDS	EUR 1,190,000	Fund receives default protection on ITRAXX.EUR.39.V1; and pays Fixed 1%	Bank of America	20/6/2028	(4,926)	(15,611)
CDS	EUR (225,274)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Barclays	20/12/2027	3,950	11,079
CDS	USD 572,414	Fund receives default protection on CDX.NA.HY.39.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(11,407)	(17,499)
CDS	EUR 1,709,000	Fund receives default protection on ITRAXX.FINSR.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(35,347)	(14,868)
CDS	EUR 825,235	Fund receives default protection on ITRAXX.FINSUB.39.V1; and pays Fixed 1%	Goldman Sachs	20/6/2028	(34,808)	16,568
CDS	EUR 3,082,650	Fund receives default protection on ITRAXX.XO.39.V1; and pays Fixed 5%	Goldman Sachs	20/6/2028	(39,347)	(127,320)
IFS	EUR 230,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	BNP Paribas	15/5/2033	2,250	2,319
IFS	EUR 545,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	Bank of America	15/6/2028	462	463
IFS	EUR 355,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	Bank of America	15/7/2028	1,399	1,399
IFS	EUR 455,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	Bank of America	15/6/2033	(343)	(343)
IFS	EUR 450,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	Bank of America	15/7/2033	(1,757)	(1,757)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IFS	EUR 126,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Bank of America	15/5/2038	(569)	(569)
IFS	EUR 235,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Bank of America	15/5/2043	(2,479)	(2,326)
IFS	EUR 420,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.693%	Goldman Sachs	15/8/2032	(8,854)	(8,854)
IRS	BRL 10,624,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(4,926)	(4,926)
IRS	BRL 689,162	Fund receives Fixed 11.5625%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	3,393	3,393
IRS	BRL 1,107,452	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	6,799	6,799
IRS	BRL 8,515,000	Fund receives Fixed 10.3164%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	3,734	3,734
IRS	USD 4,648,140	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2%	BNP Paribas	17/2/2025	187,116	187,116
IRS	GBP 2,300,000	Fund receives Fixed 5.4%; and pays Floating GBP SONIA 1 Day	BNP Paribas	23/8/2025	3,480	3,396
IRS	BRL 1,315,492	Fund receives Fixed 11.27%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	4,908	4,908
IRS	BRL 3,816,683	Fund receives Fixed 10.0325%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(6,262)	(6,262)
IRS	BRL 28,971	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(33)	(33)
IRS	BRL 5,190,745	Fund receives Fixed 10.1225%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(5,892)	(5,892)
IRS	BRL 120,000	Fund receives Fixed 9.94%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(235)	(235)
IRS	EUR 530,000	Fund receives Fixed 2.78%; and pays Floating EUR ESTR 1 Day	BNP Paribas	1/8/2033	(465)	(240)
IRS	MXN 1,808,000	Fund receives Fixed 8.58%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	1/8/2033	(1,242)	(1,242)
IRS	EUR 270,000	Fund receives Fixed 3%; and pays Floating EUR ESTR 1 Day	BNP Paribas	17/8/2033	2,402	2,235
IRS	USD 55,093,779	Fund receives Fixed 4.4005%; and pays Floating USD SOFR 1 Day	Bank of America	13/2/2024	(269,832)	(269,832)
IRS	USD 27,546,890	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.7505%	Bank of America	13/2/2024	206,866	206,866
IRS	MXN 30,414,742	Fund receives Fixed 4.68%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	27/2/2024	(54,900)	(54,900)
IRS	MXN 30,316,629	Fund receives Fixed 4.855%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	1/3/2024	(54,138)	(54,138)
IRS	USD 5,184,641	Fund receives Fixed 1.1285%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2024	(106,143)	(106,143)
IRS	USD 40,577,070	Fund receives Fixed 1.12925%; and pays Floating USD SOFR 1 Day	Bank of America	8/3/2024	(834,844)	(834,844)
IRS	USD 3,526,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	8/3/2024	31,765	32,340
IRS	USD 27,044,000	Fund receives Fixed 4.505%; and pays Floating USD SOFR 1 Day	Bank of America	9/3/2024	(138,856)	(138,856)
IRS	USD 33,837,275	Fund receives Fixed 1.079%; and pays Floating USD SOFR 1 Day	Bank of America	18/3/2024	(740,263)	(740,263)
IRS	USD 1,908,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.61%	Bank of America	19/3/2024	18,289	18,443
IRS	GBP 37,687,528	Fund receives Fixed 3.22%; and pays Floating GBP SONIA 1 Day	Bank of America	3/4/2024	(631,541)	(631,541)
IRS	GBP 18,843,264	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 2.47%	Bank of America	3/4/2024	408,122	408,122
IRS	EUR 39,929,513	Fund receives Fixed 1.75%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/5/2024	(578,590)	(578,590)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	EUR 19,965,256	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1%	Bank of America	4/5/2024	387,358	387,358
IRS	USD 8,001,100	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	28/6/2024	111,418	112,680
IRS	KRW 2,547,620,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	3/7/2024	853	853
IRS	USD 28,760,000	Fund receives Fixed 4.4605%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(220,995)	(220,995)
IRS	USD 14,155,950	Fund receives Fixed 5.3715%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(9,994)	(9,994)
IRS	USD 14,155,950	Fund receives Fixed 5.3745%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(9,668)	(9,668)
IRS	USD 7,327,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.55%	Bank of America	13/7/2024	106,967	108,263
IRS	USD 15,667,000	Fund receives Fixed 3.123%; and pays Floating USD SOFR 1 Day	Bank of America	16/7/2024	(283,737)	(283,737)
IRS	USD 11,022,100	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.57%	Bank of America	16/7/2024	161,524	161,379
IRS	USD 10,965,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	20/7/2024	163,165	163,780
IRS	USD 14,411,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	23/7/2024	214,814	215,557
IRS	USD 10,559,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	12/8/2024	165,782	164,826
IRS	USD 6,854,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.56%	Bank of America	13/8/2024	107,926	107,235
IRS	USD 19,537,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.53%	Bank of America	27/8/2024	315,767	319,158
IRS	GBP 7,522,257	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(124,710)	(124,710)
IRS	COP 3,527,030,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 11.895%	Bank of America	19/10/2024	(2,456)	(2,456)
IRS	USD 29,504,412	Fund receives Fixed 4.592%; and pays Floating USD SOFR 1 Day	Bank of America	14/12/2024	(130,701)	(130,725)
IRS	NZD 2,580,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR 3 Month	Bank of America	20/12/2024	(11,806)	(11,806)
IRS	AUD 2,235,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	Bank of America	20/12/2024	2,448	2,448
IRS	BRL 5,266,650	Fund receives Fixed 11.865%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	11,707	11,707
IRS	BRL 407,661	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	2,410	2,410
IRS	BRL 8,489,371	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	50,917	50,917
IRS	BRL 8,470,928	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	55,807	55,807
IRS	JPY 50,580,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(764)	(764)
IRS	JPY 396,100,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(6,179)	(6,179)
IRS	MXN 15,010,297	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	4/2/2025	(8,237)	(8,237)
IRS	MXN 56,394,688	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	5/2/2025	(26,727)	(26,727)
IRS	MXN 27,172,839	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	5/2/2025	(12,477)	(12,477)
IRS	MXN 62,529,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	7/2/2025	(27,150)	(27,150)
IRS	AUD 2,150,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	7,212	7,212

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	NZD 2,390,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR 3 Month	Bank of America	10/2/2025	(11,151)	(11,151)
IRS	USD 16,522,808	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(537,675)	(537,675)
IRS	USD 16,522,808	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(516,466)	(516,466)
IRS	USD 27,333,743	Fund receives Fixed 4.031%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2025	(391,716)	(391,716)
IRS	ZAR 39,903,000	Fund receives Fixed 7.2%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/3/2025	(11,853)	(11,853)
IRS	CZK 88,400,000	Fund receives Floating CZK-PRIBOR-PRBO 3 Month; and pays Fixed 4.615%	Bank of America	19/6/2025	(14,129)	(14,129)
IRS	USD 3,829,440	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.7915%	Bank of America	4/8/2025	3,636	3,636
IRS	GBP 7,140,000	Fund receives Fixed 5.28523%; and pays Floating GBP SONIA 1 Day	Bank of America	7/8/2025	2,799	(459)
IRS	GBP 7,130,000	Fund receives Fixed 5.34%; and pays Floating GBP SONIA 1 Day	Bank of America	7/8/2025	3,467	3,654
IRS	EUR 15,970,000	Fund receives Floating EUR ESTR 1 Day; and pays Fixed 3.12083%	Bank of America	9/8/2025	(874)	(4,334)
IRS	USD 15,403,371	Fund receives Fixed 4.104%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2025	(191,148)	(191,148)
IRS	USD 874,000	Fund receives Fixed 4.053%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(11,566)	(11,566)
IRS	GBP 760,000	Fund receives Fixed 5.795%; and pays Floating GBP SONIA 1 Day	Bank of America	17/8/2025	4,468	4,468
IRS	USD 420,000	Fund receives Fixed 4.1115%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(5,117)	(5,117)
IRS	USD 437,000	Fund receives Fixed 4.1527%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(5,013)	(5,013)
IRS	USD 420,000	Fund receives Fixed 4.1005%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(5,194)	(5,194)
IRS	USD 437,000	Fund receives Fixed 4.1327%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(5,162)	(5,162)
IRS	USD 840,000	Fund receives Fixed 4.181%; and pays Floating USD SOFR 1 Day	Bank of America	28/8/2025	(9,198)	(9,198)
IRS	JPY 339,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.1045%	Bank of America	20/9/2025	1,771	1,772
IRS	USD 28,784,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.891%	Bank of America	5/12/2025	446,370	446,370
IRS	USD 3,810,000	Fund receives Fixed 3.8085%; and pays Floating USD SOFR 1 Day	Bank of America	19/12/2025	(65,020)	(65,020)
IRS	GBP 630,000	Fund receives Fixed 3.6%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(7,667)	(7,697)
IRS	GBP 330,000	Fund receives Fixed 3.75343%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(4,242)	(3,513)
IRS	GBP 3,170,000	Fund receives Fixed 3.568%; and pays Floating GBP SONIA 1 Day	Bank of America	31/3/2026	(39,161)	(39,161)
IRS	GBP 320,000	Fund receives Fixed 3.7%; and pays Floating GBP SONIA 1 Day	Bank of America	31/3/2026	(3,521)	(3,521)
IRS	GBP 12,540,000	Fund receives Fixed 3.46%; and pays Floating GBP SONIA 1 Day	Bank of America	7/4/2026	(167,931)	(167,554)
IRS	USD 7,396,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.15%	Bank of America	27/5/2026	227,375	234,398
IRS	JPY 449,130,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	4,813	4,813
IRS	JPY 101,330,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	918	918
IRS	JPY 101,310,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	740	740

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	JPY 101,330,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	718	718
IRS	JPY 303,930,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	2,038	2,038
IRS	JPY 155,024,700	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	1,030	1,030
IRS	JPY 148,945,300	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	682	682
IRS	KRW 1,974,725,950	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(17,999)	(17,999)
IRS	KRW 1,459,580,050	Fund receives Fixed 3.19%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(13,232)	(13,232)
IRS	KRW 769,383,054	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(4,852)	(4,852)
IRS	KRW 873,374,498	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(4,716)	(4,716)
IRS	KRW 769,498,473	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(4,095)	(4,095)
IRS	KRW 769,498,473	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(4,057)	(4,057)
IRS	KRW 873,374,497	Fund receives Fixed 3.384%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(4,579)	(4,579)
IRS	KRW 873,243,498	Fund receives Fixed 3.389%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(4,492)	(4,492)
IRS	BRL 2,568,000	Fund receives Fixed 10.04%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(4,549)	(4,549)
IRS	BRL 240,000	Fund receives Fixed 10.11%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(261)	(261)
IRS	BRL 5,410,121	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(6,220)	(6,220)
IRS	BRL 4,272,857	Fund receives Fixed 9.965%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(7,174)	(7,174)
IRS	BRL 1,150,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.1%	Bank of America	4/1/2027	778	778
IRS	USD 1,383,820	Fund receives Fixed 1.549%; and pays Floating USD SOFR 1 Day	Bank of America	7/3/2027	(112,665)	(112,665)
IRS	USD 2,969,000	Fund receives Fixed 3.468%; and pays Floating USD SOFR 1 Day	Bank of America	10/3/2027	(8,072)	(8,072)
IRS	GBP 1,520,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(16,024)	(14,026)
IRS	MXN 27,000,000	Fund receives Fixed 5.335%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	21/9/2027	(189,410)	(189,410)
IRS	USD 7,876,758	Fund receives Fixed 2.9095%; and pays Floating USD SOFR 1 Day	Bank of America	6/10/2027	(342,182)	(342,182)
IRS	MXN 8,262,000	Fund receives Fixed 5.275%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	2/11/2027	(59,873)	(59,873)
IRS	MXN 16,758,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	20/1/2028	(20,221)	(20,221)
IRS	GBP 1,560,000	Fund receives Fixed 3.2%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(13,907)	(13,472)
IRS	GBP 10,351,200	Fund receives Fixed 3.18%; and pays Floating GBP SONIA 1 Day	Bank of America	10/2/2028	(90,176)	(90,176)
IRS	MXN 9,542,000	Fund receives Fixed 8.35%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	28/4/2028	(12,443)	(12,443)
IRS	GBP 760,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.638%	Bank of America	26/5/2028	7,427	7,427
IRS	EUR 943,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	(310)	(309)
IRS	GBP 170,000	Fund receives Fixed 4.86823%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	371	518

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	GBP 160,000	Fund receives Fixed 4.8733%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	528	528
IRS	GBP 160,000	Fund receives Fixed 4.77918%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	518	(196)
IRS	GBP 170,000	Fund receives Fixed 4.9008%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	825	825
IRS	MXN 30,653,000	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	15/8/2028	14,240	14,240
IRS	CZK 21,298,000	Fund receives Fixed 4.321%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	3,515	3,515
IRS	PLN 2,643,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.7005%	Bank of America	20/9/2028	(30,910)	(30,910)
IRS	USD 6,760,600	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	14/10/2031	(387,617)	(436,712)
IRS	USD 7,700,600	Fund receives Fixed 2.86%; and pays Floating USD SOFR 1 Day	Bank of America	19/11/2031	(447,050)	(496,625)
IRS	USD 13,194,500	Fund receives Fixed 2.85%; and pays Floating USD SOFR 1 Day	Bank of America	28/1/2032	(777,054)	(872,784)
IRS	USD 1,057,383	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.3525%	Bank of America	8/4/2032	105,987	105,987
IRS	USD 7,167,463	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.58%	Bank of America	24/5/2032	614,370	615,712
IRS	EUR 823,004	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(14,449)	(14,449)
IRS	USD 4,093,581	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(231,120)	(231,120)
IRS	USD 3,397,474	Fund receives Fixed 2.868%; and pays Floating USD SOFR 1 Day	Bank of America	2/11/2032	(233,098)	(233,098)
IRS	USD 3,429,730	Fund receives Fixed 2.908%; and pays Floating USD SOFR 1 Day	Bank of America	4/11/2032	(225,779)	(225,779)
IRS	USD 5,626,573	Fund receives Fixed 2.8905%; and pays Floating USD SOFR 1 Day	Bank of America	15/11/2032	(378,191)	(378,191)
IRS	USD 3,711,580	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Bank of America	28/11/2032	(171,262)	(171,262)
IRS	AUD 500,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(5,169)	(5,169)
IRS	NZD 550,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	10,467	10,467
IRS	EUR 590,000	Fund receives Fixed 2.962%; and pays Floating EUR EURIBOR 6 Month	Bank of America	31/3/2033	(4,311)	(4,240)
IRS	CHF 380,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.912%	Bank of America	31/3/2033	(7,061)	(6,713)
IRS	GBP 120,000	Fund receives Fixed 3.4329%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(1,642)	(1,642)
IRS	GBP 160,000	Fund receives Fixed 3.6589%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(676)	(676)
IRS	MXN 3,646,000	Fund receives Fixed 8.5%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	28/7/2033	(3,569)	(3,569)
IRS	USD 3,736,279	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Bank of America	9/8/2033	(20,530)	(20,530)
IRS	USD 1,827,903	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	82,461	82,461
IRS	EUR 310,000	Fund receives Fixed 2.85708%; and pays Floating EUR ESTR 1 Day	Bank of America	28/8/2033	795	732
IRS	USD 596,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.93%	Bank of America	26/11/2041	61,598	60,460
IRS	EUR 40,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.668%	Bank of America	4/2/2048	1,288	1,288
IRS	EUR 320,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.8133%	Bank of America	15/8/2048	1,507	1,507

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	USD 1,471,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.81%	Bank of America	28/1/2051	202,839	180,500
IRS	USD 2,058,400	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	1/2/2051	283,026	255,725
IRS	USD 1,164,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	4/2/2051	160,239	144,717
IRS	USD 1,194,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	5/2/2051	164,365	148,443
IRS	USD 1,815,700	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	27/5/2051	323,719	225,144
IRS	USD 301,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	28/5/2051	53,825	37,435
IRS	USD 571,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8%	Bank of America	7/6/2051	102,006	70,903
IRS	USD 2,767,500	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.79%	Bank of America	21/1/2052	499,857	346,580
IRS	JPY 1,328,710	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.88%	Bank of America	23/5/2052	1,072	1,072
IRS	JPY 1,094,847	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.85%	Bank of America	26/5/2052	934	934
IRS	JPY 1,096,153	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.7915%	Bank of America	27/5/2052	1,033	1,033
IRS	JPY 3,513,900	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.99%	Bank of America	26/7/2052	2,261	2,261
IRS	EUR 20,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.761%	Bank of America	4/10/2052	(80)	(80)
IRS	EUR 70,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	6,375	6,375
IRS	CHF 150,000	Fund receives Fixed 1.8565%; and pays Floating CHF SARON 1 Day	Bank of America	31/3/2053	5,234	4,871
IRS	EUR 170,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.508%	Bank of America	31/3/2053	7,397	7,343
IRS	BRL 19,816,632	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(621)	(621)
IRS	BRL 26,990,538	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(846)	(846)
IRS	COP 6,801,362,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 12.37%	Citibank	18/4/2024	1,208	1,208
IRS	BRL 2,330,202	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	14,542	14,542
IRS	BRL 5,011,000	Fund receives Fixed 11.745%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	28,845	28,845
IRS	BRL 352,677	Fund receives Fixed 11.76%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	2,060	2,060
IRS	BRL 5,081,760	Fund receives Fixed 11.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	30,695	30,695
IRS	BRL 4,060,130	Fund receives Fixed 10.1%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(5,147)	(5,147)
IRS	BRL 4,159,312	Fund receives Fixed 9.95%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(7,341)	(7,341)
IRS	COP 1,793,969,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.2%	Goldman Sachs	28/2/2025	146	146
IRS	USD 3,556,000	Fund receives Fixed 3.75736%; and pays Floating USD SOFR 1 Day	Goldman Sachs	15/12/2025	(64,328)	(64,328)
IRS	BRL 11,040,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	81	81
IRS	ZAR 17,031,344	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.22%	Goldman Sachs	20/9/2026	(7,032)	(7,032)
IRS	BRL 6,939,929	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(13,209)	(13,209)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
IRS	BRL 10,846,579	Fund receives Fixed 10.05%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(16,678)	(16,678)
IRS	BRL 533,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.105%	Goldman Sachs	4/1/2027	389	389
IRS	GBP 1,985,000	Fund receives Fixed 4.86%; and pays Floating GBP SONIA 1 Day	Goldman Sachs	20/6/2028	2,991	2,991
IRS	EUR 3,049,427	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 0.02%	Goldman Sachs	26/8/2031	648,785	648,785
IRS	USD 1,287,359	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.585%	Goldman Sachs	26/5/2032	110,218	110,218
IRS	USD 3,492,420	Fund receives Fixed 3.4665%; and pays Floating USD SOFR 1 Day	Goldman Sachs	4/10/2032	(92,152)	(92,152)
IRS	USD 1,613,221	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Goldman Sachs	5/10/2032	(48,376)	(48,376)
IRS	EUR 2,252,000	Fund receives Fixed 2.34%; and pays Floating EUR ESTR 1 Day	Goldman Sachs	19/1/2033	(36,872)	(36,872)
IRS	USD 4,282,636	Fund receives Fixed 3.136%; and pays Floating USD SOFR 1 Day	Goldman Sachs	12/5/2033	(61,267)	(61,267)
IRS	ZAR 8,698,012	Fund receives Fixed 9.895%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	16,421	16,421
IRS	ZAR 4,349,006	Fund receives Fixed 9.896%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	8,225	8,225
IRS	ZAR 4,349,006	Fund receives Fixed 9.9175%; and pays Floating ZAR JIBAR 3 Month	Goldman Sachs	20/9/2033	8,527	8,527
IRS	BRL 4,429,571	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	27,027	27,027
IRS	BRL 368,218	Fund receives Fixed 11.775%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	2,178	2,178
IRS	BRL 4,149,734	Fund receives Fixed 10.025%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(5,538)	(5,538)
IRS	BRL 230,000	Fund receives Fixed 10.425%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	1	1
IRS	BRL 16,743,089	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	79,293	79,294
IRS	GBP 60,000	Fund receives Fixed 5.628%; and pays Floating GBP SONIA 1 Day	Morgan Stanley	19/8/2025	217	227
IRS	GBP 1,560,000	Fund receives Fixed 5.65%; and pays Floating GBP SONIA 1 Day	Morgan Stanley	22/8/2025	6,341	6,341
IRS	BRL 647,540	Fund receives Fixed 11.83%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	4,008	4,008
IRS	GBP 2,460,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.75%	Morgan Stanley	26/8/2026	(3,954)	(3,689)
IRS	BRL 4,154,200	Fund receives Fixed 9.99%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(6,379)	(6,379)
IRS	EUR 1,260,000	Fund receives Fixed 3.0313%; and pays Floating EUR ESTR 1 Day	Morgan Stanley	23/8/2033	11,936	11,936
IRS	USD 1,480,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8642%	Morgan Stanley	23/8/2033	(15,665)	(15,665)
IRS	EUR 850,000	Fund receives Fixed 2.87515%; and pays Floating EUR ESTR 1 Day	Morgan Stanley	25/8/2033	2,751	2,661
IRS	USD 980,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.71334%	Morgan Stanley	25/8/2033	(5,957)	(5,264)
IRS	USD 360,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.828%	Morgan Stanley	26/8/2035	(6,626)	(6,564)
TRS	USD (426)	Fund receives USD SOFR 1 Day - 100bps; and pays Western Alliance + 0bps	Citibank	6/9/2023	942	(19,770)
TRS	USD 120	Fund receives S5INDU Performance Shell + 0bps; and pays USD SOFR 1 Day + 38bps	Citibank	20/9/2023	2,856	2,856
TRS	USD 605,263	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2023	(4,345)	(4,876)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
TRS	USD 6,046	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 75bps	JP Morgan	20/9/2023	(28,625)	(28,625)
TRS	USD 1,928,164	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2023	21,118	16,623
TRS	USD 950,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2023	(1,220)	(2,032)
TRS	USD 1,365,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/9/2023	14,918	11,768
TRS	USD 400,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	Morgan Stanley	20/9/2023	591	1,400
TRS	USD 828,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2023	9,556	7,541
TRS	USD 328,000	Fund receives USD SOFR 1 Day + 0bps; and pays Markit iBoxx US Dollar Liquid High + 0bps	BNP Paribas	20/9/2023	(2,910)	(2,153)
Total (EUR underlying exposure - EUR 924,715,529)					(3,910,638)	(4,097,597)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
775,000	Call	OTC USD/JPY	Bank of America	USD 145	1/9/2023	(187)	6,003
40,000	Put	OTC EUR/USD	Bank of America	EUR 1.017	12/9/2023	(1,568)	-
645,894	Put	OTC USD/CNH	Bank of America	USD 7.1	22/9/2023	(5,340)	134
562,000	Put	OTC USD/BRL	Bank of America	USD 4.65	27/9/2023	(1,249)	124
510,000	Put	OTC EUR/BRL	Bank of America	EUR 5.4	6/10/2023	367	9,884
633,600	Call	OTC USD/CNH	Bank of America	USD 7.35	16/10/2023	(560)	660
379,522	Call	OTC AUD/USD	Bank of America	AUD 0.67	9/11/2023	(460)	607
820,000	Put	OTC USD/INR	Bank of America	USD 82.6	15/11/2023	(673)	523
650,000	Put	OTC USD/INR	Bank of America	USD 82.6	15/11/2023	(785)	415
370,000	Call	OTC USD/JPY	Bank of America	USD 150	1/5/2024	644	2,611
961,026	Call	OTC USD/NOK	Barclays	USD 10.7	22/9/2023	5,281	9,494
704,000	Put	OTC USD/CNH	Barclays	USD 7.1	28/9/2023	(4,968)	297
558,000	Put	OTC USD/MXN	Barclays	USD 17.2	6/10/2023	6,697	14,158
506,000	Put	OTC EUR/USD	Barclays	EUR 1.08	16/10/2023	516	3,527
430,000	Call	OTC EUR/USD	Barclays	EUR 1.125	20/12/2023	(2,092)	1,803
41,000	Put	OTC USD/JPY	Citibank	USD 125	7/9/2023	(6,583)	-
130,000	Put	OTC USD/CNH	Citibank	USD 7.1	25/9/2023	(1,171)	186
70,000	Put	OTC CNH/USD	Citibank	USD 7.22	26/1/2024	3,091	10,929
502,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.105	11/9/2023	(4,540)	184
1,013,870	Put	OTC USD/BRL	Goldman Sachs	USD 4.8	19/9/2023	(4,340)	2,026
2,230,000	Call	OTC USD/HKD	Goldman Sachs	USD 7.81	8/11/2023	1,846	4,914
64,000	Put	OTC PLN/EUR	HSBC Bank	EUR 4.66	1/11/2023	6,616	14,008
3,500,000	Call	OTC USD/HKD	HSBC Bank	USD 7.82	10/11/2023	870	4,649
52,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.05	16/11/2023	42	6,334
15,354,129	Call	OTC USD/CNH	HSBC Bank	USD 8.5	21/8/2024	(16,864)	3,909
5,528,518	Put	OTC EUR/USD	JP Morgan	EUR 1.099	25/9/2023	38,825	80,953
1,900,153	Call	OTC AUD/USD	JP Morgan	AUD 0.7	2/10/2023	(1,022)	73

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
630,000	Call	OTC EUR/USD	JP Morgan	EUR 1.133	12/10/2023	(4,052)	206
1,500,000	Put	OTC USD/CNH	JP Morgan	USD 6.9	18/10/2023	(6,357)	63
962,107	Call	OTC USD/JPY	JP Morgan	USD 143	31/10/2023	10,517	19,859
1,267,337	Put	OTC USD/CAD	JP Morgan	USD 1.3	8/11/2023	(1,604)	667
4,640,155	Put	OTC USD/MXN	Morgan Stanley	USD 16.6	12/9/2023	(12,430)	9,191
90,000	Put	OTC USD/EUR	Morgan Stanley	EUR 1.06	27/9/2023	6,864	17,619
108,400	Put	OTC USD/EUR	Morgan Stanley	EUR 1.06	20/10/2023	17,283	33,922
3,084,300	Call	OTC USD/HKD	Morgan Stanley	USD 7.81	13/11/2023	1,409	6,600
320,342	Put	OTC USD/NOK	UBS	USD 9.8	22/9/2023	(1,751)	24
44	Put	EURO STOXX 50 Index	Bank of America	EUR 4,000	20/10/2023	(633)	907
90	Put	EURO STOXX 50 Index	Bank of America	EUR 4,100	20/10/2023	(998)	2,791
159,000	Call	TOPIX Banks Index	BNP Paribas	JPY 239.439	10/11/2023	1,314	10,822
69	Put	EURO STOXX 50 Index	BNP Paribas	EUR 4,125	17/11/2023	1,012	2,547
54	Call	S&P 500 Index	Citibank	USD 4,100	15/9/2023	(4,591)	7
37,194,986	Put	CMS Energy	Goldman Sachs	USD 0.07	27/9/2023	(60,234)	127
233	Put	NXP Semiconductors	Goldman Sachs	EUR 715	20/10/2023	(1,435)	-
264,894	Call	TOPIX Banks Index	Goldman Sachs	JPY 239.3	10/11/2023	1,804	18,143
106,106	Call	TOPIX Banks Index	JP Morgan	JPY 239.43	10/11/2023	1,681	7,225
157	Call	NASDAQ 100 Index	UBS	USD 15,700	15/9/2023	(6,069)	20,030
4	Call	NVIDIA	Exchange Traded	USD 500	1/9/2023	(1,686)	1,668
9	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 449	1/9/2023	1,195	3,347
9	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 449	1/9/2023	(1,215)	460
7	Put	Spirax-Sarco Engineering	Exchange Traded	USD 4,400	1/9/2023	(25,507)	242
15	Put	Air Transport Services	Exchange Traded	USD 15	15/9/2023	(370)	173
7	Put	Air Transport Services	Exchange Traded	USD 12.5	15/9/2023	(345)	129
15	Put	Ally Financial	Exchange Traded	USD 25	15/9/2023	(501)	173
64	Put	Ally Financial	Exchange Traded	USD 20	15/9/2023	(10,227)	177
48	Call	Barclays	Exchange Traded	GBP 1.6	15/9/2023	(1,882)	140
48	Call	Delta Air Lines	Exchange Traded	USD 50	15/9/2023	(5,869)	111
2	Call	Eli Lilly	Exchange Traded	USD 480	15/9/2023	10,248	12,959
3	Call	First Solar	Exchange Traded	USD 220	15/9/2023	(2,209)	209
63	Call	Ford Motor	Exchange Traded	USD 16	15/9/2023	(2,954)	58
19	Call	General Motors	Exchange Traded	USD 40	15/9/2023	(2,652)	44
7	Call	Microsoft	Exchange Traded	USD 360	15/9/2023	(6,532)	165
8	Call	Microsoft	Exchange Traded	USD 355	15/9/2023	(8,484)	299
8	Put	NVIDIA	Exchange Traded	USD 375	15/9/2023	(3,508)	100
6	Put	RingCentral	Exchange Traded	USD 25	15/9/2023	(171)	55
10	Call	Sabre	Exchange Traded	USD 5	15/9/2023	85	272
9	Put	Seagate Technology	Exchange Traded	USD 57.5	15/9/2023	(355)	25
7	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 350	15/9/2023	(910)	29
53	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	15/9/2023	(33,831)	2,125
35	Put	Stellantis	Exchange Traded	USD 16	15/9/2023	(247)	242
15	Put	Stellantis	Exchange Traded	USD 17	15/9/2023	(244)	104
27	Call	Uber Technologies	Exchange Traded	USD 50	15/9/2023	(4,763)	635
12	Call	UniCredit	Exchange Traded	EUR 23	15/9/2023	(2,226)	2,115
6	Call	United Rentals	Exchange Traded	USD 460	15/9/2023	1,276	13,411
14	Call	Valero Energy	Exchange Traded	USD 140	15/9/2023	(3,630)	394
6	Put	Viasat	Exchange Traded	USD 25	15/9/2023	(324)	97
3	Put	Viasat	Exchange Traded	USD 22.5	15/9/2023	(57)	28
8	Call	Vinci	Exchange Traded	EUR 110	15/9/2023	(1,576)	64

Sustainable Fixed Income Global Opportunities Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
15	Call	S&P 500 Index	Exchange Traded	USD 25	20/9/2023	(753)	187
62	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 445	22/9/2023	(2,457)	15,744
4	Put	US Treasury 10 Year Note	Exchange Traded	USD 108.5	22/9/2023	(904)	374
2	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 461	29/9/2023	(964)	411
35	Put	3 Month SOFR	Exchange Traded	USD 94.875	13/10/2023	19,160	26,413
53	Put	SOFR 3 Month Index	Exchange Traded	USD 95	13/10/2023	40,912	54,346
88	Put	SOFR 3 Month Index	Exchange Traded	USD 95.625	13/10/2023	129,515	213,928
10	Put	Ally Financial	Exchange Traded	USD 23	20/10/2023	(237)	253
11	Call	Apple	Exchange Traded	USD 180	20/10/2023	7,887	11,812
5	Call	Apple	Exchange Traded	USD 185	20/10/2023	2,311	3,698
31	Call	Micron Technology	Exchange Traded	USD 70	20/10/2023	6,646	11,858
40	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 435	20/10/2023	(14,536)	11,411
62	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 463	20/10/2023	2,454	21,572
15	Put	Stellantis	Exchange Traded	USD 16	20/10/2023	(207)	207
16	Call	Amazon.com	Exchange Traded	USD 150	17/11/2023	382	6,304
1	Call	Broadcom	Exchange Traded	USD 900	17/11/2023	2,104	5,871
94	Call	Kenvue	Exchange Traded	USD 25	17/11/2023	(1,712)	4,982
6	Call	Lennar	Exchange Traded	USD 135	17/11/2023	(2,648)	816
15	Call	T-Mobile US	Exchange Traded	USD 140	17/11/2023	497	6,809
23	Put	3 Month SOFR	Exchange Traded	USD 94	15/12/2023	(1,021)	596
30	Put	Ford Motor	Exchange Traded	USD 10	15/12/2023	51	512
10	Put	Stellantis	Exchange Traded	USD 14	15/12/2023	(130)	138
10	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 500	15/12/2023	(1,340)	1,650
10	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 600	15/12/2023	(2,265)	8,700
25	Call	Sabre	Exchange Traded	USD 6	19/1/2024	797	1,290
15	Call	Sabre	Exchange Traded	USD 7	19/1/2024	204	518
Total (EUR underlying exposure - EUR 50,501,952)						28,398	779,605

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(775,000)	Call	OTC USD/JPY	Bank of America	USD 145	1/9/2023	(3,247)	(6,003)
(775,073)	Put	OTC USD/CNH	Bank of America	USD 6.95	22/9/2023	2,063	(1)
(510,000)	Call	OTC EUR/BRL	Bank of America	EUR 5.7	6/10/2023	3,566	(1,288)
(510,000)	Put	OTC EUR/BRL	Bank of America	EUR 5.2	6/10/2023	561	(2,322)
(960,000)	Put	OTC USD/CNH	Bank of America	USD 7.27	6/10/2023	459	(6,063)
(320,342)	Put	OTC USD/NOK	Barclays	USD 9.8	22/9/2023	3,065	(24)
(704,000)	Call	OTC USD/CNH	Barclays	USD 7.25	28/9/2023	(2,163)	(4,259)
(704,000)	Put	OTC USD/CNH	Barclays	USD 6.95	28/9/2023	1,406	(6)
(420,000)	Call	OTC USD/MXN	Barclays	USD 18.3	6/10/2023	2,473	(215)
(558,000)	Put	OTC USD/MXN	Barclays	USD 16.7	6/10/2023	(1,838)	(4,210)
(506,000)	Call	OTC EUR/USD	Barclays	EUR 1.115	16/10/2023	1,062	(926)
(752,000)	Call	OTC EUR/USD	Deutsche Bank	EUR 1.12	11/9/2023	3,207	(13)
(3,530,000)	Put	OTC EUR/USD	Deutsche Bank	EUR 1.06	27/9/2023	4,009	(3,934)
(253,467)	Call	OTC USD/BRL	Goldman Sachs	USD 5.05	19/9/2023	1,798	(946)
(1,901,006)	Put	OTC USD/BRL	Goldman Sachs	USD 4.68	19/9/2023	3,315	(468)
(3,500,000)	Call	OTC USD/HKD	HSBC Bank	USD 7.85	10/11/2023	274	(530)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
(374,784)	Call	OTC USD/JPY	JP Morgan	USD 146.5	11/9/2023	534	(1,541)
(374,784)	Put	OTC USD/JPY	JP Morgan	USD 146.5	11/9/2023	(712)	(2,787)
(5,528,518)	Put	OTC EUR/USD	JP Morgan	EUR 1.079	25/9/2023	(8,858)	(25,112)
(1,500,000)	Put	OTC USD/CNH	JP Morgan	USD 6.775	18/10/2023	2,536	(3)
(1,611,894)	Call	OTC USD/JPY	JP Morgan	USD 146.5	31/10/2023	(7,780)	(14,650)
(317,584)	Call	OTC USD/JPY	JP Morgan	USD 143	31/10/2023	(2,142)	(6,555)
(430,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.125	20/12/2023	4,629	(1,803)
(4,640,155)	Put	OTC USD/MXN	Morgan Stanley	USD 16.2	12/9/2023	5,844	(178)
(1,548,600)	Call	OTC EUR/USD	Morgan Stanley	EUR 1.11	20/10/2023	1,013	(2,898)
(961,026)	Call	OTC USD/NOK	UBS	USD 10.7	22/9/2023	(4,123)	(9,494)
(159,000)	Call	TOPIX Banks Index	BNP Paribas	JPY 262.243	10/11/2023	1,189	(3,358)
(37,194,986)	Call	CMS Energy	Goldman Sachs	USD 0.57	27/9/2023	17,717	-
(37,194,986)	Call	CMS Energy	Goldman Sachs	USD 0.68	27/9/2023	26,003	(8,489)
(264,894)	Call	TOPIX Banks Index	Goldman Sachs	JPY 262.09	10/11/2023	1,975	(5,643)
(106,106)	Call	TOPIX Banks Index	JP Morgan	JPY 262.232	10/11/2023	(9)	(2,242)
(8)	Put	S&P 500 Index	Exchange Traded	USD 4,300	1/9/2023	12,251	(111)
(48)	Call	Delta Air Lines	Exchange Traded	USD 55	15/9/2023	1,438	(44)
(3)	Put	First Solar	Exchange Traded	USD 190	15/9/2023	(1,364)	(2,226)
(63)	Put	Ford Motor	Exchange Traded	USD 13	15/9/2023	(3,825)	(5,139)
(19)	Put	General Motors	Exchange Traded	USD 35	15/9/2023	(1,487)	(2,995)
(12)	Call	Microsoft	Exchange Traded	USD 380	15/9/2023	5,244	(61)
(7)	Put	Microsoft	Exchange Traded	USD 320	15/9/2023	1,779	(1,407)
(53)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	15/9/2023	13,867	(611)
(27)	Put	Uber Technologies	Exchange Traded	USD 42.5	15/9/2023	2,571	(336)
(12)	Put	UniCredit	Exchange Traded	EUR 20	15/9/2023	2,138	(237)
(8)	Put	Vinci	Exchange Traded	EUR 100	15/9/2023	617	(328)
(15)	Call	S&P 500 Index	Exchange Traded	USD 40	20/9/2023	231	(55)
(33)	Put	US Treasury 5 Year Note	Exchange Traded	USD 106.5	22/9/2023	11,403	(11,644)
(35)	Put	3 Month SOFR	Exchange Traded	USD 95.125	13/10/2023	(31,266)	(45,567)
(53)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	13/10/2023	(59,201)	(83,656)
(88)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.375	13/10/2023	(109,775)	(163,741)
(16)	Put	Apple	Exchange Traded	USD 160	20/10/2023	2,183	(641)
(31)	Put	Micron Technology	Exchange Traded	USD 52.5	20/10/2023	1,949	(586)
(2)	Put	S&P 500 Index	Exchange Traded	USD 4,250	20/10/2023	1,951	(3,263)
(6)	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	27/10/2023	3,248	(2,765)
(16)	Put	Amazon.com	Exchange Traded	USD 115	17/11/2023	1,011	(2,205)
(1)	Put	Broadcom	Exchange Traded	USD 760	17/11/2023	1,091	(857)
(94)	Put	Kenvue	Exchange Traded	USD 20	17/11/2023	414	(1,516)
(6)	Put	Lennar	Exchange Traded	USD 115	17/11/2023	(1,035)	(2,461)
(15)	Put	T-Mobile US	Exchange Traded	USD 115	17/11/2023	(420)	(1,804)
(31)	Put	US Treasury 5 Year Note	Exchange Traded	USD 105.5	24/11/2023	5,707	(13,617)
(10)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	(13,937)	(38,278)
(20)	Put	STOXX Europe 600 Automobiles & Parts Index	Exchange Traded	EUR 550	15/12/2023	3,920	(7,250)
Total (EUR underlying exposure - EUR 43,220,229)						(91,471)	(509,362)

Sustainable Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD 15,463,738	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 8/3/2024; and pays Floating USD SOFR annually from 8/9/2024	Morgan Stanley	6/9/2023	(104,498)	22,308
USD 7,803,464	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed semi-annually from 14/3/2024; and pays Floating USD SOFR annually from 14/9/2024	Citibank	12/9/2023	(46,014)	1,036
USD 2,346,146	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 15/3/2024; and pays Floating USD SOFR annually from 15/9/2024	Citibank	13/9/2023	(16,072)	235
USD 400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	Goldman Sachs	20/9/2023	(811)	622
USD 400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	BNP Paribas	20/9/2023	(1,147)	298
USD 400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2028; and pays 5% Fixed	Goldman Sachs	20/9/2023	(1,781)	225
USD 400,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Barclays	20/9/2023	(1,067)	420
EUR 8,890,000	Fund purchases a put option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.EUR.39.V1 quarterly from 20/6/2028; and pays 1% Fixed	Morgan Stanley	20/9/2023	(9,051)	5,506
USD 2,216,171	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.81% Fixed semi-annually from 25/3/2024; and pays Floating USD SOFR annually from 25/9/2024	Morgan Stanley	21/9/2023	(38,394)	2
USD 949,414	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.8% Fixed semi-annually from 26/3/2024; and pays Floating USD SOFR annually from 26/9/2024	Morgan Stanley	22/9/2023	(21,811)	1
USD 4,222,056	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.75% Fixed annually from 23/4/2024; and pays Floating USD SOFR annually from 23/10/2024	Goldman Sachs	19/10/2023	(16,194)	690
USD 3,265,742	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.05% Fixed semi-annually from 26/4/2024; and pays Floating USD SOFR annually from 26/10/2024	Citibank	24/10/2023	(59,735)	1,652
USD 3,265,742	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 4.55% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	(81,036)	3,326
USD 3,265,742	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.9% Fixed semi-annually from 1/5/2024; and pays Floating USD SOFR annually from 1/11/2024	JP Morgan	30/10/2023	(58,927)	1,100
USD 3,265,742	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 1/11/2024; and pays 4.4% Fixed semi-annually from 1/5/2024	JP Morgan	30/10/2023	(60,953)	6,774
USD 1,555,733	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/11/2024; and pays 3.65% Fixed semi-annually from 3/5/2024	Citibank	1/11/2023	7,955	26,601
USD 1,308,046	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(19,234)	902
USD 1,308,046	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.82% Fixed semi-annually from 9/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Goldman Sachs	7/11/2023	(14,373)	446
USD 1,023,750	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	(39,257)	1,649
JPY 95,545,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	4,247	9,197

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
JPY 59,237,900	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	2,625	5,702
JPY 36,307,100	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	1,617	3,495
USD 16,822,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 24/7/2024; and pays Floating USD SOFR annually from 24/1/2025	Citibank	22/1/2024	(18,492)	19,105
USD 16,822,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed semi-annually from 26/7/2024; and pays Floating USD SOFR annually from 26/1/2025	Citibank	24/1/2024	(15,059)	21,434
USD 62,168,821	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed semi-annually from 14/8/2024; and pays Floating USD SOFR annually from 14/2/2025	Citibank	12/2/2024	(48,426)	87,991
EUR 8,950,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/10/2024; and pays 3.37% Fixed annually from 29/7/2025	Citibank	25/7/2024	(3,365)	34,672
EUR 7,980,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 9/8/2025; and pays Floating EUR EURIBOR semi-annually from 9/11/2024	JP Morgan	7/8/2024	(1,702)	22,238
EUR 7,920,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 29/8/2025; and pays Floating EUR EURIBOR semi-annually from 29/11/2024	JP Morgan	27/8/2024	(2,250)	23,886
USD 529,100	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.235% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR annually from 17/6/2027	Barclays	15/6/2026	(5,574)	17,857
USD 529,100	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/6/2027; and pays 3.235% Fixed semi-annually from 17/12/2026	Barclays	15/6/2026	7,604	31,036
USD 624,500	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/7/2027; and pays 3.211% Fixed semi-annually from 22/1/2027	Barclays	20/7/2026	10,115	37,467
USD 624,500	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.211% Fixed semi-annually from 22/1/2027; and pays Floating USD SOFR annually from 22/7/2027	Barclays	20/7/2026	(6,474)	20,878
USD 1,199,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/7/2027; and pays 3.225% Fixed semi-annually from 22/1/2027	Barclays	20/7/2026	18,826	71,300
USD 1,199,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.225% Fixed semi-annually from 22/1/2027; and pays Floating USD SOFR annually from 22/7/2027	Barclays	20/7/2026	(11,885)	40,589
USD 1,069,200	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.582% Fixed semi-annually from 5/2/2027; and pays Floating USD SOFR annually from 5/8/2027	Barclays	3/8/2026	(1,305)	49,125
USD 1,069,200	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/8/2027; and pays 3.582% Fixed semi-annually from 5/2/2027	Barclays	3/8/2026	231	50,662
USD 4,133,865	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/8/2027; and pays 3.63% Fixed semi-annually from 13/2/2027	Barclays	11/8/2026	(6,840)	190,270
USD 4,133,865	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.63% Fixed semi-annually from 13/2/2027; and pays Floating USD SOFR annually from 13/8/2027	Barclays	11/8/2026	557	197,667
Total (EUR underlying exposure - EUR 61,880,200)				(657,950)	1,008,364

Sustainable Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (840,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.39% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	JP Morgan	5/9/2023	(3,997)	(6,117)
USD (840,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.605% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Barclays	5/9/2023	(808)	(3,062)
USD (23,195,607)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 8/9/2024; and pays 3.6% Fixed semi-annually from 8/3/2024	Morgan Stanley	6/9/2023	74,111	(88)
USD (7,803,464)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/9/2024; and pays 3.3% Fixed semi-annually from 14/3/2024	Citibank	12/9/2023	18,694	(14)
USD (2,346,146)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/9/2024; and pays 3.1% Fixed semi-annually from 15/3/2024	Citibank	13/9/2023	3,982	-
USD (400,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Goldman Sachs	20/9/2023	208	(77)
USD (400,000)	Fund writes a put option to enter into a Credit Default Swap. If exercised Fund receives Floating CDX.NA.HY.40.V1 quarterly from 20/6/2023; and pays 5% Fixed	Barclays	20/9/2023	102	(101)
EUR (640,000)	Fund writes a call option to enter into a Credit Default Swap. If exercised Fund receives Floating ITRAXX.XO.39.V1 quarterly from 20/6/2028; and pays 5% Fixed	Morgan Stanley	20/9/2023	(3,045)	(13,168)
USD (3,756,513)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.93% Fixed semi-annually from 4/4/2024; and pays Floating USD SOFR annually from 4/10/2024	Goldman Sachs	2/10/2023	1,198	(23,920)
USD (5,089,745)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Goldman Sachs	13/10/2023	(89,786)	(137,396)
USD (22,055,561)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Citibank	13/10/2023	(146,854)	(189,212)
USD (11,668,536)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed semi-annually from 18/4/2024; and pays Floating USD SOFR annually from 18/10/2024	Goldman Sachs	16/10/2023	(105,997)	(136,307)
USD (10,181,475)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 19/4/2024; and pays Floating USD SOFR annually from 19/10/2024	Citibank	17/10/2023	(58,066)	(87,400)
USD (2,111,028)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.3% Fixed annually from 23/4/2024; and pays Floating USD SOFR annually from 23/10/2024	Goldman Sachs	19/10/2023	(3,330)	(10,135)
USD (4,222,056)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 23/10/2024; and pays 2.45% Fixed annually from 23/4/2024	Goldman Sachs	19/10/2023	10,400	(192)
USD (13,062,968)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/10/2024; and pays 3.09% Fixed semi-annually from 26/4/2024	Citibank	24/10/2023	59,619	(417)
USD (7,888,880)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed semi-annually from 30/4/2024; and pays Floating USD SOFR annually from 31/10/2024	Goldman Sachs	27/10/2023	13,466	(18,065)
USD (7,778,663)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Citibank	1/11/2023	5,082	(9,081)
USD (1,555,733)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Goldman Sachs	1/11/2023	11,049	(7,899)
USD (31,223,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.8% Fixed semi-annually from 10/5/2024; and pays Floating USD SOFR annually from 10/11/2024	Goldman Sachs	8/11/2023	(14,442)	(75,254)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (23,537,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.85% Fixed semi-annually from 14/5/2024; and pays Floating USD SOFR annually from 14/11/2024	JP Morgan	10/11/2023	(16,278)	(48,262)
USD (4,095,001)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	1,939	(11,580)
USD (10,237,501)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	34,107	(543)
USD (6,410,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(43,597)	(81,955)
USD (1,272,083)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 15/6/2024; and pays Floating USD SOFR annually from 15/12/2024	JP Morgan	13/12/2023	(6,384)	(14,635)
USD (1,272,083)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/6/2024; and pays 2.9% Fixed semi-annually from 15/12/2024	JP Morgan	13/12/2023	8,697	(1,027)
USD (1,821,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	30,654	(483)
USD (1,821,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(12,250)	(45,611)
JPY (95,545,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 24/12/2024; and pays Floating JPY TONAR annually from 24/12/2024	Morgan Stanley	20/12/2023	(1,518)	(4,268)
JPY (59,237,900)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(937)	(2,646)
JPY (36,307,100)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(578)	(1,622)
USD (3,949,131)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 9/7/2024; and pays Floating USD SOFR annually from 9/1/2025	Citibank	5/1/2024	8,048	(14,576)
USD (6,410,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	30,959	(2,715)
USD (16,822,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/1/2025; and pays 3.8% Fixed semi-annually from 24/7/2024	Citibank	22/1/2024	9,530	(6,356)
USD (16,822,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/1/2025; and pays 3.85% Fixed semi-annually from 26/7/2024	Citibank	24/1/2024	7,046	(7,218)
USD (62,168,821)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2025; and pays 3.75% Fixed semi-annually from 14/8/2024	Citibank	12/2/2024	16,921	(33,890)
USD (10,944,848)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 1/10/2024; and pays Floating USD SOFR annually from 1/4/2025	JP Morgan	27/3/2024	(65,537)	(170,179)
USD (10,130,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.495% Fixed semi-annually from 29/1/2025; and pays Floating USD SOFR annually from 29/7/2025	JP Morgan	25/7/2024	(326)	(38,291)
EUR (7,980,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 9/11/2024; and pays 2% Fixed annually from 9/8/2024	JP Morgan	7/8/2024	812	(7,248)
USD (230,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/8/2025; and pays 3.7% Fixed semi-annually from 16/2/2025	Nomura	14/8/2024	201	(7,466)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Fixed Income Global Opportunities Fund continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) EUR	Market Value EUR
USD (230,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.7% Fixed semi-annually from 16/2/2025; and pays Floating USD SOFR annually from 16/8/2025	Nomura	14/8/2024	939	(6,728)
EUR (7,920,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/11/2024; and pays 2% Fixed annually from 29/8/2025	JP Morgan	27/8/2024	(781)	(8,067)
USD (2,414,744)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/9/2026; and pays 3.585% Fixed semi-annually from 3/3/2026	Bank of America	29/8/2025	(279)	(99,774)
USD (2,414,744)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.585% Fixed semi-annually from 3/3/2026; and pays Floating USD SOFR annually from 3/9/2026	Bank of America	29/8/2025	(738)	(100,233)
EUR (20,358,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed annually from 28/7/2028; and pays Floating EUR EURIBOR 6 Month semi-annually from 28/1/2028	Goldman Sachs	26/7/2027	(121,267)	(451,066)
EUR (12,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.08% Fixed annually from 27/9/2028; and pays Floating EUR EURIBOR annually from 27/3/2028	Citibank	23/9/2027	86,155	(188,645)
Total (EUR underlying exposure - EUR 106,194,922)				(262,876)	(2,072,989)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation/ (depreciation) EUR
Bermuda			
(134,500)	Luye Pharma	HSBC Bank	5,374
			5,374
Cayman Islands			
(10,100)	iQIYI	HSBC Bank	8,611
			8,611
Japan			
(3,800)	Tokyu	HSBC Bank	(1,378)
			(1,378)
South Korea			
200	SK Hynix	HSBC Bank	6
			6
Total (EUR underlying exposure - EUR 153,301)			12,613

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value EUR	% of Net Assets
TBA			
United States			
USD 12,502,600	Fannie Mae or Freddie Mac 3% TBA	9,931,117	1.96
USD 41,466,094	Fannie Mae or Freddie Mac 3.5% TBA	34,145,561	6.74
USD (3,500,000)	Fannie Mae or Freddie Mac 2.5% TBA	(2,675,879)	(0.53)
USD (898,300)	Fannie Mae or Freddie Mac 4% TBA	(764,224)	(0.15)
USD (6,150,733)	Fannie Mae or Freddie Mac 4.5% TBA	(5,376,423)	(1.06)
USD 20,111,336	Fannie Mae or Freddie Mac 5.5% TBA	18,312,389	3.62
USD 1,843,000	Fannie Mae or Freddie Mac 6.5% TBA	1,725,002	0.34
USD (6,730,680)	Fannie Mae or Freddie Mac 5% TBA	(6,016,736)	(1.19)
Total TBA		49,280,807	9.73
(EUR underlying exposure - EUR 78,947,330)			

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Allocation Fund⁽²⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				4,300	Sysmex	228,041	0.24
				21,300	Toyota Motor	366,525	0.38
						2,953,929	3.08
COMMON STOCKS (SHARES)				Jersey			
				5,352	Aptiv	545,208	0.57
				Netherlands			
Bermuda				141	Adyen	119,185	0.13
4,768	Bunge	546,842	0.57	3,559	Akzo Nobel	290,912	0.30
Canada				1,675	ASML	1,115,630	1.16
9,743	Cameco	362,537	0.38	73,960	ING Groep	1,061,930	1.11
14,084	Enbridge	498,457	0.52			2,587,657	2.70
				South Korea			
				3,155	SK Hynix	290,735	0.30
				Spain			
China				13,297	Cellnex Telecom	512,718	0.53
11,500	BYD	360,412	0.38	Switzerland			
Curacao				6,069	Alcon	509,868	0.53
3,972	Schlumberger	233,713	0.24	310	Lonza	172,548	0.18
Finland				9,620	Nestle	1,162,622	1.21
10,606	Neste	388,704	0.40	2,833	TE Connectivity	376,534	0.39
France						2,221,572	2.31
2,255	Accor	81,275	0.09	Taiwan			
8,854	BNP Paribas	576,847	0.60	5,903	Taiwan Semiconductor Manufacturing	554,115	0.58
11,467	Cie de Saint-Gobain	746,837	0.78	United Kingdom			
4,291	Danone	252,793	0.26	5,655	AstraZeneca	770,907	0.80
3,002	EssilorLuxottica	572,842	0.60	60,561	Barclays	114,096	0.12
840	Kering	454,264	0.47	9,984	Compass	254,613	0.27
616	LVMH Moet Hennessy Louis Vuitton	530,651	0.55	74,945	Lloyds Banking	40,429	0.04
1,651	Sanofi	178,247	0.19	11,250	RELX	368,221	0.38
2,982	Schneider Electric	515,967	0.54	16,813	Unilever	868,824	0.91
1,922	Vinci	216,117	0.22			2,417,090	2.52
				United States			
				8,644	Abbott Laboratories	902,434	0.94
Germany				2,930	Advanced Micro Devices	314,682	0.33
6,162	Mercedes-Benz	454,007	0.47	1,682	Air Products and Chemicals	497,451	0.52
10,941	SAP	1,542,913	1.61	892	Albemarle	177,374	0.18
4,561	Siemens	689,515	0.72	12,002	Alphabet	1,654,236	1.72
				5,979	Amazon.com	823,667	0.86
Hong Kong				4,229	American Tower	771,919	0.81
66,600	AIA	604,607	0.63	6,745	Apple	1,268,465	1.32
Ireland				4,360	Applied Materials	662,502	0.69
1,822	Trane Technologies	375,551	0.39	11,112	Archer-Daniels-Midland	892,627	0.93
Israel				12,911	Boston Scientific	703,133	0.73
1,459	Nice	288,721	0.30	8,644	Carrier Global	498,845	0.52
Italy				2,609	CF Industries	200,606	0.21
74,144	Intesa Sanpaolo	200,381	0.21	1,109	Costco Wholesale	603,407	0.63
8,585	UniCredit	211,946	0.22	906	Deere	375,093	0.39
				10,306	Delta Air Lines	442,643	0.46
				1,869	Dexcom	192,526	0.20
Japan				6,168	Edwards Lifesciences	478,452	0.50
26,200	FANUC	744,474	0.78	2,527	Eli Lilly	1,387,323	1.45
12,600	Honda Motor	405,445	0.42	31	First Solar	5,846	0.01
2,300	Hoya	254,227	0.27				
17,700	Japan Airlines	363,434	0.38				
1,100	Keyence	455,489	0.47				
4,800	Komatsu	136,294	0.14				

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Allocation Fund⁽²⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
822	Ford Motor	9,987	0.01	USD 51,000	AbbVie 2.6% 21/11/2024	49,177	0.05
8,673	Fortive	686,728	0.72	USD 99,000	AbbVie 4.25% 21/11/2049	83,558	0.09
3,029	Freeport-McMoRan	122,069	0.13	EUR 100,000	American Tower 0.45% 15/1/2027	95,359	0.10
4,147	Hilton Worldwide	622,548	0.65	USD 53,000	American Tower 2.9% 15/1/2030	45,201	0.05
290	Home Depot	96,239	0.10	USD 20,000	American Tower 5.25% 15/7/2028	19,687	0.02
1,468	Humana	692,529	0.72	USD 92,000	Amgen 2.77% 1/9/2053	55,135	0.06
2,125	Ingersoll Rand	148,538	0.15	USD 137,000	Amgen 5.15% 2/3/2028	136,762	0.14
474	Intuit	256,448	0.27	USD 158,000	Bank of America 2.456% 22/10/2025	151,876	0.16
2,165	Intuitive Surgical	693,146	0.72	USD 49,000	Becton Dickinson 4.693% 13/2/2028	48,084	0.05
2,299	JPMorgan Chase	339,815	0.35	USD 66,000	Broadcom 3.419% 15/4/2033	54,764	0.06
278	Lennar	33,057	0.04	USD 74,000	Crown Castle 5% 11/1/2028	72,620	0.08
431	Lowe's	99,557	0.10	USD 100,000	CVS Health 3.25% 15/8/2029	89,293	0.09
2,781	LPL Financial	650,114	0.68	USD 14,000	Dell International / EMC 4% 15/7/2024	13,793	0.01
6,558	Marsh & McLennan	1,288,778	1.34	USD 44,000	Ecolab 2.7% 15/12/2051	27,914	0.03
3,548	Mastercard	1,470,575	1.53	USD 32,000	Elevance Health 4.55% 15/5/2052	27,584	0.03
7,565	Merck	831,469	0.87	USD 49,000	Elevance Health 4.9% 8/2/2026	48,328	0.05
3,515	Micron Technology	246,964	0.26	USD 50,000	Equinix 1% 15/9/2025	45,602	0.05
7,850	Microsoft	2,583,121	2.69	EUR 100,000	General Mills 0.125% 15/11/2025	100,167	0.10
200	Morgan Stanley	17,070	0.02	USD 46,000	General Mills 4.2% 17/4/2028	44,089	0.05
9,568	NextEra Energy	646,127	0.67	USD 65,000	General Motors Financial 5.4% 6/4/2026	64,233	0.07
2,150	NVIDIA	1,068,958	1.12	USD 67,000	Gilead Sciences 4.15% 1/3/2047	56,147	0.06
1,792	Progressive	240,433	0.25	USD 48,000	Goldman Sachs 1.093% 9/12/2026	43,061	0.04
1,425	Rockwell Automation	444,885	0.46	USD 83,000	Healthpeak 3% 15/1/2030	71,876	0.07
4,409	Salesforce	999,256	1.04	USD 86,000	Home Depot 2.75% 15/9/2051	55,597	0.06
7,246	Sempra	516,785	0.54	USD 162,000	JPMorgan Chase 0.768% 9/8/2025	153,963	0.16
443	ServiceNow	262,557	0.27	USD 33,000	Keurig Dr Pepper 4.5% 15/4/2052	28,078	0.03
3,852	Tesla	990,850	1.03	USD 47,000	Kraft Heinz Foods 3.75% 1/4/2030	43,079	0.05
1,594	Thermo Fisher Scientific	895,748	0.94	USD 96,000	Kraft Heinz Foods 4.25% 1/3/2031	89,967	0.09
1,462	Tractor Supply	318,701	0.33	USD 29,000	Lowe's 5.75% 1/7/2053	28,738	0.03
1,159	Uber Technologies	54,218	0.06	USD 51,000	Morgan Stanley 4.21% 20/4/2028	48,755	0.05
2,219	United Parcel Service	381,846	0.40	USD 65,000	Pfizer 4% 15/3/2049	55,973	0.06
1,801	UnitedHealth	882,490	0.92	USD 90,000	PNC Financial Services 4.758% 26/1/2027	88,305	0.09
1,584	Visa	391,201	0.41	USD 58,000	Prologis 4.625% 15/1/2033	55,671	0.06
432	Vulcan Materials	94,176	0.10	USD 62,000	Public Service Electric and Gas 5.125% 15/3/2053	60,629	0.06
6,191	Walt Disney	522,582	0.55	USD 70,000	Republic Services 1.75% 15/2/2032	54,127	0.05
1,090	Zoetis	210,381	0.22	USD 81,000	Republic Services 3.05% 1/3/2050	55,309	0.06
		32,663,177	34.06	USD 75,000	Southern California Edison 3.65% 1/6/2051	53,654	0.06
		55,630,347	57.99	USD 3,000,000	United States Treasury Bill 0% 5/9/2023	2,998,258	3.13
				USD 2,950,000	United States Treasury Bill 0% 12/9/2023	2,945,278	3.07
				USD 1,000,000	United States Treasury Bill 0% 14/9/2023	998,109	1.04
				USD 1,550,000	United States Treasury Bill 0% 19/9/2023	1,545,915	1.61
BONDS							
	Canada						
USD 51,000	Rogers Communications 3.8% 15/3/2032	43,513	0.05				
	Germany						
EUR 850,000	Bundesrepublik Deutschland Bundesanleihe 2.3% 15/2/2033	910,229	0.95				
	Italy						
EUR 720,000	Italy Buoni Poliennali Del Tesoro 4.4% 1/5/2033	805,646	0.84				
	United Kingdom						
GBP 820,000	United Kingdom Gilt 3.25% 31/1/2033	950,239	0.99				
	United States						
EUR 100,000	AbbVie 1.375% 17/5/2024	106,471	0.11				

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Allocation Fund⁽²⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,000,000	United States Treasury Bill 0% 21/9/2023	997,070	1.04	USD 24,000	VMware 1.4% 15/8/2026	21,252	0.02
USD 1,000,000	United States Treasury Bill 0% 28/9/2023	996,035	1.04	USD 23,000	Welltower 4% 1/6/2025	22,289	0.02
USD 1,750,000	United States Treasury Bill 0% 5/10/2023	1,741,262	1.82			22,943,372	23.92
USD 1,000,000	United States Treasury Bill 0% 10/10/2023	994,285	1.04	Total Bonds		25,652,999	26.75
USD 1,000,000	United States Treasury Bill 0% 12/10/2023	993,961	1.04	COMMERCIAL PAPER			
USD 1,550,000	United States Treasury Bill 0% 17/10/2023	1,539,538	1.60	United Kingdom			
USD 1,000,000	United States Treasury Bill 0% 24/10/2023	992,234	1.03	USD 1,500,000	Lloyds Bank 0% 5/9/2023	1,498,670	1.56
USD 975,000	United States Treasury Note/Bond 3.875% 31/12/2027	956,071	1.00	United States			
USD 878,300	United States Treasury Note/Bond 4% 15/11/2052	848,040	0.88	USD 266,000	AT&T 0% 21/2/2024	258,593	0.27
USD 920,000	United States Treasury Note/Bond 4.125% 15/11/2032	919,102	0.96	USD 1,500,000	AT&T 0% 23/2/2024	1,457,734	1.52
USD 1,025,000	United States Treasury Note/Bond 4.25% 31/12/2024	1,012,047	1.05			1,716,327	1.79
				Total Commercial Paper		3,214,997	3.35
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						84,498,343	88.09
				Total Portfolio		84,498,343	88.09
				Other Net Assets		11,422,850	11.91
				Total Net Assets (USD)		95,921,193	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	1,718,340	USD	1,162,933	JP Morgan	20/9/2023	(49,220)
AUD	490,381	USD	337,439	RBS	20/9/2023	(19,607)
BRL	3,690,879	USD	738,486	Barclays	20/9/2023	8,702
BRL	1,219,877	USD	249,785	Morgan Stanley	20/9/2023	(2,831)
CAD	2,644,005	USD	1,979,345	Royal Bank of Canada	20/9/2023	(24,478)
CAD	304,541	USD	230,281	RBS	20/9/2023	(5,116)
CHF	335,330	USD	372,447	Royal Bank of Canada	20/9/2023	7,886
CNH	1,674,204	USD	236,876	Royal Bank of Canada	20/9/2023	(6,566)
CNH	1,674,204	USD	236,653	State Street	20/9/2023	(6,342)
CNH	9,492,461	USD	1,333,910	Bank of America	20/9/2023	(28,087)
CNH	1,992,119	USD	281,127	Barclays	20/9/2023	(7,083)
CNH	1,037,985	USD	143,632	JP Morgan	20/9/2023	(842)
CNH	1,734,621	USD	240,462	RBS	20/9/2023	(1,840)
CNY	7,552,214	USD	1,070,001	BNP Paribas	20/9/2023	(27,878)
EUR	1,550,221	USD	1,700,461	Barclays	20/9/2023	(17,252)
EUR	262,484	USD	290,476	JP Morgan	20/9/2023	(5,475)
GBP	452,686	USD	574,312	Standard Chartered Bank	20/9/2023	(422)
IDR	8,320,190,123	USD	556,330	Citigroup	20/9/2023	(10,141)
INR	36,654,398	USD	442,801	Citigroup	20/9/2023	(58)
INR	27,537,556	USD	334,763	State Street	20/9/2023	(2,141)
INR	7,813,300	USD	94,170	JP Morgan	20/9/2023	206
JPY	947,633,902	USD	6,887,571	Royal Bank of Canada	20/9/2023	(387,180)
JPY	27,561,261	USD	196,190	JP Morgan	20/9/2023	(7,131)
KRW	677,530,921	USD	525,055	JP Morgan	20/9/2023	(12,375)
KRW	452,521,175	USD	356,813	Standard Chartered Bank	20/9/2023	(14,395)
MXN	16,504,796	USD	936,071	Goldman Sachs	20/9/2023	47,408
MXN	1,732,861	USD	98,886	Morgan Stanley	20/9/2023	4,371
USD	610,946	EUR	557,652	JP Morgan	20/9/2023	5,455
USD	694,308	JPY	96,227,306	Morgan Stanley	20/9/2023	34,227
USD	337,918	GBP	264,891	State Street	20/9/2023	2,104

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Allocation Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	481,665	JPY	68,648,568	RBS	20/9/2023	10,763
USD	341,766	EUR	306,021	BNP Paribas	20/9/2023	9,492
USD	243,393	MXN	4,167,629	JP Morgan	20/9/2023	(4,946)
USD	393,664	BRL	1,891,664	Goldman Sachs	20/9/2023	10,712
USD	199,472	MXN	3,420,446	HSBC Bank	20/9/2023	(4,344)
USD	246,177	EUR	222,405	Morgan Stanley	20/9/2023	4,693
USD	196,620	IDR	2,989,924,280	Morgan Stanley	20/9/2023	343
USD	350,000	JPY	50,977,885	Royal Bank of Canada	20/9/2023	312
USD	328,308	JPY	47,754,565	Barclays	20/9/2023	731
ZAR	1,674,994	USD	89,286	Morgan Stanley	20/9/2023	(269)
Net unrealised depreciation						(498,614)
EUR Hedged Share Class						
EUR	29,092	USD	31,917	BNY Mellon	15/9/2023	(337)
USD	999	EUR	915	BNY Mellon	15/9/2023	6
Net unrealised depreciation						(331)
SEK Hedged Share Class						
SEK	56,258	USD	5,263	BNY Mellon	15/9/2023	(103)
USD	190	SEK	2,081	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(103)
Total net unrealised depreciation (USD underlying exposure - USD 25,494,491)						(499,048)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
12	EUR	Euro BOBL	September 2023	1,510,634	(1,432)
23	EUR	Euro Bund	September 2023	3,318,848	(35,684)
3	EUR	Euro-OAT	September 2023	415,675	(3,678)
3	JPY	Nikkei 225 Index	September 2023	670,384	5,542
4	EUR	EURO STOXX 50 Index	September 2023	188,216	(412)
(6)	USD	S&P 500 E-Mini Index	September 2023	1,360,725	(15,271)
(8)	USD	US Long Bond (CBT)	December 2023	972,500	(9,250)
7	USD	US Treasury 10 Year Note (CBT)	December 2023	776,234	5,393
(2)	USD	US Ultra 10 Year Note	December 2023	231,969	(1,745)
10	GBP	Long Gilt	December 2023	1,208,451	10,141
1	USD	US Treasury 2 Year Note (CBT)	December 2023	203,672	289
148	USD	US Treasury 5 Year Note (CBT)	December 2023	15,807,094	42,477
Total				26,664,402	(3,630)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 14,426,515	Fund receives Fixed 9.775%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(8,877)	(8,877)
IRS	MXN 7,213,257	Fund receives Fixed 9.785%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(4,381)	(4,381)
IRS	MXN 7,213,257	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	4/2/2025	(4,295)	(4,295)
IRS	BRL 1,202,000	Fund receives Fixed 10.3164%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	572	572
IRS	MXN 9,000,000	Fund receives Fixed 8.2%; and pays Floating MXN MXIBTIIE 1 Month	Barclays	5/1/2028	(16,092)	(16,092)

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Allocation Fund⁽²⁾ continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	MXN 4,328,000	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIE 1 Month	Barclays	15/8/2028	2,181	2,181
IRS	BRL 662,528	Fund receives Fixed 10.0325%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(1,179)	(1,179)
IRS	BRL 5,030	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(6)	(6)
IRS	BRL 901,048	Fund receives Fixed 10.1225%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(1,110)	(1,110)
IRS	BRL 939,129	Fund receives Fixed 10.12%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(1,172)	(1,172)
IRS	BRL 3,000,000	Fund receives Fixed 12.43%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	40,690	40,690
IRS	BRL 603,226	Fund receives Fixed 9.965%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(1,099)	(1,099)
IRS	BRL 1,149,233	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	7,781	7,781
IRS	BRL 704,787	Fund receives Fixed 10.1%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(969)	(969)
IRS	BRL 587,198	Fund receives Fixed 9.95%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(1,125)	(1,125)
IRS	BRL 1,882,831	Fund receives Fixed 10.05%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(3,141)	(3,141)
IRS	BRL 2,185,722	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	14,222	14,222
IRS	BRL 2,184,621	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	14,462	14,462
IRS	BRL 585,845	Fund receives Fixed 10.025%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(848)	(848)
IRS	BRL 586,475	Fund receives Fixed 9.99%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(977)	(977)
Total (USD underlying exposure - USD 5,999,528)					34,637	34,637

IRS: Interest Rate Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
241,000	Put	OTC USD/INR	Citibank	USD 82	9/10/2023	(200)	302
2,626,553	Call	OTC USD/CNH	HSBC Bank	USD 8.5	21/8/2024	(3,143)	725
954,288	Put	OTC EUR/USD	JP Morgan	EUR 1.099	25/9/2023	7,138	15,160
18,600	Put	OTC USD/EUR	Morgan Stanley	EUR 1.06	20/10/2023	3,219	6,315
530,300	Call	OTC USD/HKD	Morgan Stanley	USD 7.81	13/11/2023	252	1,231
43	Call	NASDAQ 100 Index	UBS	USD 15,700	15/9/2023	(1,939)	5,952
3	Call	Advanced Micro Devices	Exchange Traded	USD 115	15/9/2023	(1,680)	306
5	Call	Advanced Micro Devices	Exchange Traded	USD 130	15/9/2023	(4,769)	43
2	Call	Albemarle	Exchange Traded	USD 220	15/9/2023	(1,184)	90
10	Call	Alphabet	Exchange Traded	USD 125	15/9/2023	9,073	13,200
11	Call	Alphabet	Exchange Traded	USD 130	15/9/2023	5,389	9,322
8	Call	Amazon.com	Exchange Traded	USD 135	15/9/2023	(1,010)	3,700
9	Call	Amazon.com	Exchange Traded	USD 145	15/9/2023	(3,102)	563
12	Call	Apple	Exchange Traded	USD 195	15/9/2023	(5,469)	942
6	Call	Apple	Exchange Traded	USD 200	15/9/2023	(2,416)	165
13	Call	Apple	Exchange Traded	USD 205	15/9/2023	(3,454)	150

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Allocation Fund⁽²⁾ continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
4	Call	Applied Materials	Exchange Traded	USD 140	15/9/2023	2,838	5,040
9	Call	Archer-Daniels-Midland	Exchange Traded	USD 82.5	15/9/2023	(1,190)	360
5	Call	Edwards Lifesciences	Exchange Traded	USD 85	15/9/2023	(1,353)	50
2	Call	Eli Lilly	Exchange Traded	USD 460	15/9/2023	14,921	17,990
2	Call	Humana	Exchange Traded	USD 450	15/9/2023	3,148	5,020
1	Call	Humana	Exchange Traded	USD 460	15/9/2023	162	1,595
16	Call	JPMorgan Chase	Exchange Traded	USD 160	15/9/2023	(3,059)	56
4	Call	Microsoft	Exchange Traded	USD 360	15/9/2023	(4,153)	102
7	Call	Microsoft	Exchange Traded	USD 355	15/9/2023	(8,267)	284
9	Call	Microsoft	Exchange Traded	USD 365	15/9/2023	(9,098)	158
8	Call	NVIDIA	Exchange Traded	USD 430	15/9/2023	35,202	55,180
1	Call	NVIDIA	Exchange Traded	USD 480	15/9/2023	109	2,682
1	Call	NVIDIA	Exchange Traded	USD 485	15/9/2023	(675)	2,360
5	Call	NVIDIA	Exchange Traded	USD 500	15/9/2023	(5,063)	7,737
3	Call	NVIDIA	Exchange Traded	USD 470	15/9/2023	2,468	10,170
1	Call	Salesforce	Exchange Traded	USD 230	15/9/2023	(866)	323
1	Call	Salesforce	Exchange Traded	USD 240	15/9/2023	(764)	81
1	Call	Tesla	Exchange Traded	USD 275	15/9/2023	(923)	348
1	Call	Tesla	Exchange Traded	USD 280	15/9/2023	(1,515)	258
3	Call	Tesla	Exchange Traded	USD 290	15/9/2023	(5,269)	423
7	Call	UniCredit	Exchange Traded	EUR 23	15/9/2023	(1,503)	1,339
5	Call	Vinci	Exchange Traded	EUR 110	15/9/2023	(1,107)	43
3	Call	Walt Disney	Exchange Traded	USD 90	15/9/2023	(827)	47
16	Call	Alphabet	Exchange Traded	USD 135	20/10/2023	2,845	11,600
13	Call	Amazon.com	Exchange Traded	USD 145	20/10/2023	(4,048)	3,776
7	Call	Apple	Exchange Traded	USD 180	20/10/2023	5,440	8,155
3	Call	Apple	Exchange Traded	USD 185	20/10/2023	1,505	2,407
5	Call	Bunge	Exchange Traded	USD 105	20/10/2023	3,664	5,900
19	Call	Micron Technology	Exchange Traded	USD 70	20/10/2023	4,412	7,885
3	Call	Rockwell Automation	Exchange Traded	USD 320	20/10/2023	(149)	2,430
18	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 463	20/10/2023	721	6,795
16	Call	Uber Technologies	Exchange Traded	USD 50	20/10/2023	(1,363)	1,952
2	Call	UnitedHealth	Exchange Traded	USD 530	20/10/2023	(2,123)	511
9	Call	Amazon.com	Exchange Traded	USD 150	17/11/2023	237	3,847
1	Call	Broadcom	Exchange Traded	USD 900	17/11/2023	2,285	6,370
3	Call	Humana	Exchange Traded	USD 520	17/11/2023	(3,757)	1,500
56	Call	Kenvue	Exchange Traded	USD 25	17/11/2023	(1,105)	3,220
4	Call	Lennar	Exchange Traded	USD 135	17/11/2023	(1,995)	590
9	Call	T-Mobile US	Exchange Traded	USD 140	17/11/2023	325	4,432
3	Call	NVIDIA	Exchange Traded	USD 440	15/12/2023	12,953	25,710
Total (USD underlying exposure - USD 3,820,723)						29,768	266,892

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(954,288)	Put	OTC EUR/USD	JP Morgan	EUR 1.079	25/9/2023	(1,607)	(4,703)
(265,700)	Call	OTC EUR/USD	Morgan Stanley	EUR 1.11	20/10/2023	188	(539)
(4)	Put	Albemarle	Exchange Traded	USD 180	15/9/2023	1,160	(220)

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Allocation Fund⁽²⁾ continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(20)	Call	Alphabet	Exchange Traded	USD 135	15/9/2023	(5,895)	(8,900)
(16)	Call	Alphabet	Exchange Traded	USD 140	15/9/2023	(613)	(2,688)
(18)	Call	Amazon.com	Exchange Traded	USD 150	15/9/2023	2,939	(351)
(13)	Call	Amazon.com	Exchange Traded	USD 160	15/9/2023	1,575	(46)
(10)	Put	Apple	Exchange Traded	USD 175	15/9/2023	823	(305)
(6)	Call	Applied Materials	Exchange Traded	USD 150	15/9/2023	(1,431)	(2,835)
(3)	Call	CF Industries	Exchange Traded	USD 90	15/9/2023	441	(30)
(2)	Call	Eli Lilly	Exchange Traded	USD 500	15/9/2023	(9,459)	(10,125)
(1)	Call	Humana	Exchange Traded	USD 490	15/9/2023	361	(188)
(16)	Call	JPMorgan Chase	Exchange Traded	USD 170	15/9/2023	581	(24)
(5)	Call	Micron Technology	Exchange Traded	USD 80	15/9/2023	519	(28)
(7)	Call	Microsoft	Exchange Traded	USD 380	15/9/2023	3,386	(39)
(4)	Put	Microsoft	Exchange Traded	USD 300	15/9/2023	1,205	(126)
(4)	Put	Microsoft	Exchange Traded	USD 320	15/9/2023	1,152	(872)
(1)	Call	NVIDIA	Exchange Traded	USD 550	15/9/2023	707	(255)
(1)	Call	NVIDIA	Exchange Traded	USD 560	15/9/2023	961	(172)
(3)	Call	NVIDIA	Exchange Traded	USD 600	15/9/2023	2,329	(119)
(4)	Call	NVIDIA	Exchange Traded	USD 540	15/9/2023	2,787	(1,520)
(6)	Put	NVIDIA	Exchange Traded	USD 400	15/9/2023	7,567	(168)
(2)	Call	Salesforce	Exchange Traded	USD 250	15/9/2023	855	(42)
(2)	Call	Tesla	Exchange Traded	USD 305	15/9/2023	1,009	(121)
(5)	Put	Tesla	Exchange Traded	USD 220	15/9/2023	1,556	(333)
(7)	Put	UniCredit	Exchange Traded	EUR 20	15/9/2023	1,405	(150)
(5)	Put	Vinci	Exchange Traded	EUR 100	15/9/2023	441	(222)
(5)	Call	Walt Disney	Exchange Traded	USD 95	15/9/2023	697	(28)
(16)	Call	Alphabet	Exchange Traded	USD 145	20/10/2023	(756)	(4,048)
(16)	Put	Alphabet	Exchange Traded	USD 115	20/10/2023	1,476	(568)
(13)	Call	Amazon.com	Exchange Traded	USD 160	20/10/2023	1,706	(578)
(13)	Put	Amazon.com	Exchange Traded	USD 120	20/10/2023	999	(988)
(10)	Put	Apple	Exchange Traded	USD 160	20/10/2023	1,494	(435)
(5)	Call	Bunge	Exchange Traded	USD 120	20/10/2023	(506)	(875)
(19)	Put	Micron Technology	Exchange Traded	USD 52.5	20/10/2023	1,300	(389)
(3)	Call	Rockwell Automation	Exchange Traded	USD 350	20/10/2023	166	(360)
(3)	Put	Rockwell Automation	Exchange Traded	USD 270	20/10/2023	412	(352)
(16)	Call	Uber Technologies	Exchange Traded	USD 57.5	20/10/2023	564	(264)
(16)	Put	Uber Technologies	Exchange Traded	USD 37.5	20/10/2023	356	(296)
(2)	Call	UnitedHealth	Exchange Traded	USD 560	20/10/2023	778	(108)
(2)	Put	UnitedHealth	Exchange Traded	USD 450	20/10/2023	(89)	(745)
(9)	Put	Amazon.com	Exchange Traded	USD 115	17/11/2023	615	(1,345)
(1)	Put	Broadcom	Exchange Traded	USD 760	17/11/2023	1,183	(930)
(3)	Call	Humana	Exchange Traded	USD 560	17/11/2023	1,418	(375)
(3)	Put	Humana	Exchange Traded	USD 440	17/11/2023	(562)	(2,385)
(56)	Put	Kenvue	Exchange Traded	USD 20	17/11/2023	267	(980)
(4)	Put	Lennar	Exchange Traded	USD 115	17/11/2023	(716)	(1,780)
(6)	Call	NextEra Energy	Exchange Traded	USD 82.5	17/11/2023	293	(60)
(6)	Put	NextEra Energy	Exchange Traded	USD 65	17/11/2023	(154)	(885)
(9)	Put	T-Mobile US	Exchange Traded	USD 115	17/11/2023	(274)	(1,174)
(3)	Call	NVIDIA	Exchange Traded	USD 530	15/12/2023	(6,382)	(11,895)
(3)	Put	NVIDIA	Exchange Traded	USD 310	15/12/2023	2,809	(514)
Total (USD underlying exposure - USD 1,392,294)						22,036	(67,478)

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Allocation Fund⁽²⁾ continued

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 1,350,491	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.65% Fixed semi-annually from 14/3/2024; and pays Floating USD SOFR annually from 14/9/2024	Citibank	12/9/2023	(8,840)	195
USD 404,973	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 15/3/2024; and pays Floating USD SOFR annually from 15/9/2024	Citibank	13/9/2023	(3,107)	44
USD 271,854	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/11/2024; and pays 3.65% Fixed semi-annually from 3/5/2024	Citibank	1/11/2023	1,464	5,043
Total (USD underlying exposure - USD 182,865)				(10,483)	5,282

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (1,350,491)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/9/2024; and pays 3.3% Fixed semi-annually from 14/3/2024	Citibank	12/9/2023	3,590	(3)
USD (404,973)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/9/2024; and pays 3.1% Fixed semi-annually from 15/3/2024	Citibank	13/9/2023	769	-
USD (1,374,825)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed semi-annually from 30/4/2024; and pays Floating USD SOFR annually from 31/10/2024	Goldman Sachs	27/10/2023	2,633	(3,416)
USD (1,359,268)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Citibank	1/11/2023	997	(1,722)
USD (271,854)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Goldman Sachs	1/11/2023	2,118	(1,497)
USD (5,411,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.8% Fixed semi-annually from 10/5/2024; and pays Floating USD SOFR annually from 10/11/2024	Goldman Sachs	8/11/2023	(2,624)	(14,149)
USD (4,045,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.85% Fixed semi-annually from 14/5/2024; and pays Floating USD SOFR annually from 14/11/2024	JP Morgan	10/11/2023	(2,931)	(8,999)
Total (USD underlying exposure - USD 3,552,811)				4,552	(29,786)

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 971,333	Fannie Mae or Freddie Mac 3.5% TBA	867,795	0.90
USD 1,138,828	Fannie Mae or Freddie Mac 4.5% TBA	1,080,021	1.13
USD 3,551,000	Fannie Mae or Freddie Mac 5% TBA	3,443,979	3.59
Total TBA			
(USD underlying exposure - USD 5,391,796)		5,391,795	5.62

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Bond Income Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				100	Uber Technologies	4,678	0.01
				98	United Airlines	4,890	0.00
						100,353	0.09
				Total Common Stocks (Shares)		183,212	0.17
FUNDS				BONDS			
Ireland				Australia			
1,250	iShares JP Morgan EM Local Government Bond UCITS ETF [~]	55,638	0.05	USD 83,000	FMG Resources August 2006 6.125% 15/4/2032	77,285	0.07
Total Funds							
				Austria			
COMMON STOCKS (SHARES)				USD 200,000	Klabn Austria 3.2% 12/1/2031	160,296	0.14
Canada				USD 81,000	Suzano Austria 3.125% 15/1/2032	63,896	0.05
575	Enbridge	20,352	0.02			224,192	0.19
				Bahrain			
Curacao				USD 210,000	Bahrain Government International Bond 6.75% 20/9/2029	210,044	0.19
17	Schlumberger	1,000	0.00	Brazil			
France				BRL 558,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	112,422	0.10
50	BNP Paribas	3,258	0.01	BRL 1,430,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	288,543	0.26
Germany						400,965	0.36
42	Mercedes-Benz	3,094	0.00	British Virgin Islands			
Netherlands				EUR 100,000	Global Switch 2.25% 31/5/2027	100,994	0.09
3	ASML	1,996	0.00	Canada			
5	NXP Semiconductors	1,031	0.00	USD 13,000	Masonite International 5.375% 1/2/2028	12,277	0.01
				USD 75,000	Mattamy 5.25% 15/12/2027	70,604	0.06
				USD 100,000	Nutrien 4.9% 27/3/2028	97,683	0.09
				USD 650,000	Rogers Communications 3.8% 15/3/2032	554,569	0.50
						735,133	0.66
				Cayman Islands			
Taiwan				USD 250,000	AGL CLO 11 11.93% 15/4/2034	245,285	0.22
15	Taiwan Semiconductor Manufacturing	1,408	0.00	USD 250,000	AGL CLO 3 8.87% 15/1/2033	247,202	0.22
United Kingdom				USD 250,000	AGL CLO 7 8.67% 15/7/2034	243,995	0.22
3,397	Barclays	6,400	0.01	USD 275,000	AGL CLO 9 9.288% 20/1/2034	272,477	0.25
1,149	BP	7,144	0.01	USD 250,000	AIMCO CLO Series 2017-A 8.738% 20/4/2034	239,862	0.22
599	Rio Tinto	37,176	0.03	USD 350,000	Apidos CLO XXXII 9.088% 20/1/2033	345,810	0.31
				USD 500,000	Bain Capital Credit CLO 2021-3 8.707% 24/7/2034	477,721	0.43
				USD 250,000	Bardot CLO 8.607% 22/10/2032	244,870	0.22
United States				USD 250,000	CarVal CLO I 8.46% 16/7/2031	243,726	0.22
48	Activision Blizzard	4,416	0.01	USD 700,000	CIFC Funding 2014-II-R 8.407% 24/4/2030	693,097	0.62
14	Advanced Micro Devices	1,504	0.00	USD 800,000	CIFC Funding 2017-I 7.295% 23/4/2029	797,688	0.72
10	Alphabet	1,378	0.00	USD 233,919	CIFC Funding 2017-IV 6.557% 24/10/2030	232,569	0.21
16	Applied Materials	2,431	0.00	USD 300,000	CIFC Funding 2017-V 8.42% 16/11/2030	293,977	0.26
4,144	Astra Space	1,096	0.00	USD 491,000	CIFC Funding 2018-I 6.572% 18/4/2031	489,404	0.44
4	Broadcom	3,647	0.00	USD 250,000	CIFC Funding 2018-V 8.57% 15/1/2032	247,169	0.22
7	Constellation Brands	1,822	0.00				
164	Delta Air Lines	7,044	0.01				
5	Eli Lilly	2,745	0.00				
8	First Solar	1,509	0.00				
331	Ford Motor	4,022	0.00				
118	General Motors	3,958	0.00				
112	Hilton Worldwide	16,813	0.02				
5	KLA	2,508	0.00				
23	Lennar	2,735	0.00				
51	M/I Homes	4,981	0.01				
31	Meritage Homes	4,286	0.00				
13	Microchip Technology	1,072	0.00				
58	Micron Technology	4,075	0.01				
22	NVIDIA	10,938	0.01				
25	Rockwell Automation	7,805	0.01				

[~]Investment in connected party fund, see further information in Note 10.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	Generate CLO 2 9.188% 20/10/2029	497,799	0.45				
USD 250,000	Gilbert Park CLO 8.52% 15/10/2030	240,851	0.22	USD 200,000	Cote d'Ivoire (Ivory Coast) Ivory Coast Government International Bond 6.375% 3/3/2028	189,558	0.17
USD 250,000	Goldentree Loan Management US CLO 5 7.138% 20/10/2032	249,321	0.22		Czech Republic		
USD 500,000	GoldenTree Loan Opportunities IX 11.291% 29/10/2029	485,139	0.44	CZK 2,550,000	Czech Republic Government Bond 2.75% 23/7/2029	105,247	0.09
USD 250,000	Goldentree Loan Management US CLO 1 10.938% 20/10/2034	235,381	0.21	CZK 2,350,000	Czech Republic Government Bond 5% 30/9/2030	110,129	0.10
USD 200,000	Grupo Aval 4.375% 4/2/2030	158,400	0.14			215,376	0.19
USD 500,000	Madison Park Funding XIII 7.082% 19/4/2030	498,622	0.45		Denmark		
USD 250,000	Madison Park Funding XXX 10.52% 15/4/2029	236,881	0.21	GBP 200,000	Danske Bank 4.625% 13/4/2027	243,452	0.22
USD 200,000	MAF Global 6.375% 20/3/2026	194,663	0.17		Dominican Republic		
USD 200,000	MAF Sukuk 4.638% 14/5/2029	194,878	0.18	USD 200,000	Aeropuertos Dominicanos Siglo XXI 6.75% 30/3/2029	195,618	0.18
USD 250,000	Marble Point CLO XVII 9.338% 20/4/2033	238,375	0.21	USD 200,000	Dominican Republic International Bond 4.5% 30/1/2030	174,892	0.16
USD 250,000	Palmer Square CLO 2020-3 7.226% 15/11/2031	247,978	0.22	USD 150,000	Dominican Republic International Bond 4.875% 23/9/2032	127,251	0.11
USD 250,000	Pikes Peak CLO 1 6.787% 24/7/2031	248,421	0.22	USD 200,000	Dominican Republic International Bond 5.95% 25/1/2027	195,797	0.18
USD 241,914	Rockford Tower CLO 2018-1 6.741% 20/5/2031	241,128	0.22	USD 162,000	Dominican Republic International Bond 6.875% 29/1/2026	163,311	0.15
USD 250,000	Rockford Tower CLO 2018-1 8.641% 20/5/2031	241,243	0.22	USD 150,000	Dominican Republic International Bond 7.05% 3/2/2031	149,045	0.13
USD 500,000	RR 19 12.07% 15/10/2035	502,418	0.45			1,005,914	0.91
USD 224,946	RR 3 6.66% 15/1/2030	224,558	0.20	USD 200,000	Egypt Egypt Government International Bond 8.5% 31/1/2047	106,609	0.10
USD 80,781	Venture XXVI CLO 6.688% 20/1/2029	80,530	0.07		France		
		10,331,438	9.28	EUR 100,000	Altice France 2.125% 15/2/2025	100,629	0.09
	Chile			EUR 250,000	AXA 3.375% 6/7/2047	257,354	0.23
USD 200,000	Chile Government International Bond 3.1% 7/5/2041	145,495	0.13	GBP 200,000	BNP Paribas 1.875% 14/12/2027	212,006	0.19
USD 200,000	Chile Government International Bond 4.34% 7/3/2042*	172,006	0.16	USD 200,000	BNP Paribas 4.625% 12/1/2027	166,295	0.15
USD 200,000	Empresa Nacional del Petroleo 3.75% 5/8/2026	188,147	0.17	USD 800,000	BPCE 5.975% 18/1/2027	795,730	0.71
		505,648	0.46	USD 250,000	BPCE 5.975% 18/1/2027	248,666	0.22
	Colombia			EUR 100,000	Crown European 3.375% 15/5/2025	106,560	0.10
USD 261,000	Colombia Government International Bond 3.125% 15/4/2031	201,296	0.18	EUR 200,000	Electricite de France 3.375% 15/6/2030	169,035	0.15
USD 250,000	Colombia Government International Bond 3.875% 25/4/2027	230,715	0.21	EUR 100,000	Forvia 2.75% 15/2/2027	99,056	0.09
USD 300,000	Colombia Government International Bond 4.5% 28/1/2026	289,527	0.26	EUR 100,000	Goldstory 5.375% 1/3/2026*	104,889	0.10
USD 200,000	Colombia Government International Bond 8% 20/4/2033*	206,752	0.19	EUR 100,000	iliad 5.375% 14/6/2027	107,684	0.10
COP 134,900,000	Colombian TES 5.75% 3/11/2027	28,280	0.02	EUR 100,000	iliad 5.625% 15/2/2030	105,673	0.09
COP 489,500,000	Colombian TES 6.25% 26/11/2025	111,537	0.10	EUR 100,000	Loxam 3.75% 15/7/2026	102,225	0.09
USD 96,000	Ecopetrol 5.375% 26/6/2026	92,915	0.08	EUR 100,000	RCI Banque 2.625% 18/2/2030	102,120	0.09
USD 113,000	Ecopetrol 5.875% 28/5/2045*	79,032	0.07	USD 250,000	Societe Generale 6.447% 12/1/2027	251,100	0.23
USD 172,000	Ecopetrol 8.875% 13/1/2033	174,150	0.16	EUR 200,000	Teleperformance 0.25% 26/11/2027*	180,010	0.16
USD 275,000	Promigas / Gases del Pacifico 3.75% 16/10/2029	231,962	0.21	EUR 400,000	TotalEnergies 1.625% 25/10/2027	364,216	0.33
		1,646,166	1.48	EUR 33,000	Vallourec 8.5% 30/6/2026	35,799	0.03
				EUR 120	Worldline 0% 30/7/2025	14,219	0.01
						3,523,266	3.16
					Germany		
				USD 200,000	Allianz 3.2% 30/10/2027*	152,144	0.14
				EUR 500,000	Bayer 5.375% 25/3/2082	507,564	0.46
				USD 150,000	Deutsche Bank 1.686% 19/3/2026	136,205	0.12
				GBP 200,000	Deutsche Bank 2.625% 16/12/2024	240,134	0.21

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 450,000	Deutsche Bank 6.119% 14/7/2026	447,130	0.40	USD 161,000	Energian Israel Finance 8.5% 30/9/2033*	163,214	0.15
USD 150,000	Deutsche Bank 7.146% 13/7/2027	152,179	0.14			343,418	0.31
EUR 100,000	Deutsche Lufthansa 2.875% 16/5/2027*	100,040	0.09		Italy		
EUR 100,000	HT Troplast 9.375% 15/7/2028	108,886	0.10	EUR 500,000	AutoFlorence 3 4.592% 25/12/2046	544,412	0.49
EUR 386,338	Retail Automotive CP Germany 2021 UG 4.332% 21/7/2034	420,106	0.38	EUR 100,000	AutoFlorence 3 6.992% 25/12/2046	108,844	0.10
EUR 100,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	104,642	0.09	EUR 100,000	Azzurra Aeroporti 2.125% 30/5/2024	105,727	0.09
EUR 100,000	Tele Columbus 3.875% 2/5/2025	69,616	0.06	EUR 150,000	Banco BPM 6% 14/6/2028	163,802	0.15
EUR 100,000	thyssenkrupp 2.875% 22/2/2024	107,516	0.10	EUR 100,000	doValue 3.375% 31/7/2026	92,949	0.08
EUR 100,000	TK Elevator Midco 4.375% 15/7/2027*	99,071	0.09	EUR 200,000	Enel 6.625% 16/4/2031*	221,817	0.20
EUR 100,000	ZF Finance 3.75% 21/9/2028	98,671	0.09	EUR 100,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	108,465	0.10
EUR 700,000	ZF Finance 5.75% 3/8/2026	764,770	0.68	EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	95,688	0.09
		3,508,674	3.15	GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	106,426	0.09
	Guatemala			EUR 100,000	Nexi 0% 24/2/2028	84,884	0.08
USD 200,000	Guatemala Government Bond 4.65% 7/10/2041	157,620	0.14	EUR 200,000	Telecom Italia 6.875% 15/2/2028	219,427	0.19
USD 200,000	Guatemala Government Bond 5.25% 10/8/2029*	190,556	0.17			1,852,441	1.66
		348,176	0.31		Japan		
	Hungary			USD 200,000	Mizuho Financial 3.261% 22/5/2030	175,688	0.16
USD 200,000	Hungary Government International Bond 5.25% 16/6/2029	195,784	0.18	EUR 100,000	SoftBank 3.875% 6/7/2032	85,000	0.08
USD 28,000	Hungary Government International Bond 5.375% 25/3/2024	27,952	0.02	USD 200,000	Sumitomo Mitsui Financial 2.472% 14/1/2029	171,321	0.15
		223,736	0.20	USD 205,000	Takeda Pharmaceutical 2.05% 31/3/2030	168,581	0.15
	Indonesia					600,590	0.54
USD 200,000	Freeport Indonesia 4.763% 14/4/2027	192,980	0.17		Jersey		
USD 200,000	Indonesia Government International Bond 6.75% 15/1/2044*	229,332	0.21	USD 202,000	Aptiv 3.1% 1/12/2051	123,293	0.11
IDR 2,255,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	157,169	0.14	USD 130,000	Aptiv / Aptiv 3.25% 1/3/2032	110,265	0.10
IDR 1,679,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	125,283	0.11	GBP 100,000	Galaxy Bidco 6.5% 31/7/2026	116,763	0.11
USD 200,000	Pertamina Persero 3.65% 30/7/2029	183,218	0.17	GBP 5,000	HSBC Bank Capital Funding Sterling 1 5.844% 5/11/2031	6,344	0.01
USD 200,000	Perusahaan Penerbit SBSN Indonesia III 4.4% 6/6/2027	195,744	0.18			356,665	0.33
		1,083,726	0.98		Luxembourg		
	Ireland			USD 258,000	Altice Financing 5% 15/1/2028	210,214	0.19
GBP 100,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	100,093	0.09	USD 432,000	Altice Financing 5.75% 15/8/2029	342,759	0.31
USD 250,000	Bank of Ireland 6.253% 16/9/2026	249,602	0.22	GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	112,022	0.10
EUR 250,000	CIFC European Funding CLO III 7.263% 15/1/2034	257,976	0.23	EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031	111,270	0.10
GBP 400,000	Last Mile Logistics CMBS 2023-1 UK 7.486% 17/8/2033	507,123	0.46	USD 200,000	EIG Pearl 3.545% 31/8/2036*	166,637	0.15
GBP 212,000	Last Mile Logistics CMBS 2023-1 UK 8.636% 17/8/2033	268,809	0.24	EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025	84,068	0.08
		1,383,603	1.24	USD 193,250	MC Brazil Downstream Trading 7.25% 30/6/2031	125,504	0.11
	Isle of Man			USD 180,000	Millicom International Cellular 5.125% 15/1/2028*	162,112	0.15
USD 200,000	AngloGold Ashanti 3.75% 1/10/2030	166,360	0.15	USD 200,000	Nexa Resources 5.375% 4/5/2027	187,087	0.17
	Israel			EUR 100,000	SES 2.875% 27/5/2026	94,624	0.08
USD 200,000	Bank Leumi Le-Israel 3.275% 29/1/2031	180,204	0.16			1,596,297	1.44
					Mauritius		
				USD 200,000	HTA 7% 18/12/2025	189,804	0.17
				USD 250,000	India Green Energy 5.375% 29/4/2024*	246,250	0.22
						436,054	0.39

* All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Mexico				EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	96,131	0.09
USD 200,000	Banco Mercantil del Norte 5.875% 24/1/2027	176,610	0.16	USD 216,000	Ziggo 4.875% 15/1/2030	181,710	0.16
USD 200,000	BBVA Bancomer 5.125% 18/1/2033	173,121	0.16	USD 213,000	Ziggo Bond 6% 15/1/2027	198,384	0.18
USD 275,000	Braskem Idesa SAPI 6.99% 20/2/2032*	164,130	0.15			6,324,351	5.68
MXN 4,278,800	Mexican Bonos 7.5% 26/5/2033	226,074	0.20	Oman			
MXN 4,688,900	Mexican Bonos 7.75% 29/5/2031	255,077	0.23	USD 285,000	Oman Government International Bond 6.5% 8/3/2047	268,261	0.24
MXN 59,196,300	Mexico Cetes 0% 25/7/2024	320,779	0.29	USD 200,000	Oman Government International Bond 6.75% 17/1/2048	193,407	0.17
MXN 19,283,400	Mexico Cetes 0% 3/10/2024	102,475	0.09			461,668	0.41
USD 200,000	Mexico Government International Bond 2.659% 24/5/2031	165,614	0.15	Panama			
USD 400,000	Mexico Government International Bond 3.75% 11/1/2028	379,490	0.34	USD 281,000	Panama Government International Bond 3.16% 23/1/2030	244,544	0.22
USD 200,000	Trust Fibra Uno 5.25% 30/1/2026	193,393	0.17	USD 435,000	Panama Government International Bond 6.853% 28/3/2054*	443,178	0.40
		2,156,763	1.94			687,722	0.62
Netherlands				Paraguay			
EUR 100,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	98,519	0.09	USD 200,000	Paraguay Government International Bond 5.6% 13/3/2048	171,876	0.15
USD 200,000	ABN AMRO Bank 2.47% 13/12/2029	168,629	0.15	Peru			
USD 200,000	Braskem Netherlands Finance 8.5% 23/1/2081	200,211	0.18	USD 200,000	Financiera de Desarrollo 4.75% 15/7/2025	196,153	0.18
GBP 400,000	Enel Finance International 5.625% 14/8/2024	505,804	0.45	USD 200,000	Peruvian Government International Bond 1.862% 1/12/2032	151,020	0.14
EUR 100,000	Iberdrola International 1.825% 9/8/2029	85,005	0.08	USD 228,000	Peruvian Government International Bond 2.783% 23/1/2031	193,571	0.17
USD 200,000	ING Groep 3.875% 16/5/2027	149,030	0.13	USD 60,000	Peruvian Government International Bond 3% 15/1/2034*	48,738	0.04
USD 200,000	ING Groep 4.625% 6/1/2026	195,201	0.18	USD 200,000	SAN Miguel Industrias Pet SA / NG PET R&P Latin America 3.5% 2/8/2028	170,023	0.15
EUR 100,000	Koninklijke KPN 2% 8/11/2024	103,536	0.09			759,505	0.68
USD 250,000	MEGlobal 2.625% 28/4/2028*	220,794	0.20	Philippines			
USD 200,000	MEGlobal 4.25% 3/11/2026	192,096	0.17	USD 200,000	Philippine Government International Bond 2.95% 5/5/2045	138,514	0.12
USD 95,000	NXP / NXP Funding / NXP USA 2.65% 15/2/2032	76,100	0.07	Poland			
USD 147,000	NXP / NXP Funding / NXP USA 3.25% 30/11/2051	95,122	0.08	EUR 115,000	Republic of Poland Government International Bond 4.25% 14/2/2043	121,963	0.11
USD 400,000	NXP / NXP Funding / NXP USA 5% 15/1/2033	380,204	0.34	USD 70,000	Republic of Poland Government International Bond 5.75% 16/11/2032*	72,860	0.06
EUR 90,000	OCI 3.625% 15/10/2025	94,951	0.08			194,823	0.17
EUR 100,000	OI European 2.875% 15/2/2025	106,141	0.10	Portugal			
EUR 100,000	Phoenix PIB Dutch Finance 2.375% 5/8/2025	103,639	0.09	EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	107,627	0.10
EUR 560,000	Repsol International Finance 4.247% 11/9/2028*	553,040	0.50	Puerto Rico			
EUR 500,000	Telefonica Europe 6.135% 3/2/2030	530,913	0.48	USD 24,655	Commonwealth of Puerto Rico 0% 1/11/2043	12,728	0.01
EUR 650,000	TenneT 2.995% 1/3/2024	696,928	0.63	USD 116,517	Commonwealth of Puerto Rico 0% 1/11/2051	37,431	0.04
EUR 350,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	348,075	0.31	USD 276,338	Commonwealth of Puerto Rico 0% 1/11/2051	115,026	0.10
EUR 190,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	211,607	0.19			165,185	0.15
EUR 240,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	273,160	0.25	Romania			
USD 216,000	Trivium Packaging Finance 5.5% 15/8/2026	204,146	0.18	EUR 296,000	Romanian Government International Bond 2.124% 16/7/2031*	244,655	0.22
USD 313,000	VZ Secured Financing 5% 15/1/2032	255,275	0.23				

*All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 155,000	Romanian Government International Bond 2.5% 8/2/2030	140,787	0.12	EUR 100,000	Intrum 4.875% 15/8/2025	94,115	0.08
EUR 34,000	Romanian Government International Bond 2.875% 11/3/2029	32,557	0.03	USD 295,000	Swedbank 3.356% 4/4/2025	284,249	0.26
USD 292,000	Romanian Government International Bond 5.25% 25/11/2027	286,969	0.26			425,467	0.38
		704,968	0.63		Switzerland		
	Saudi Arabia			GBP 300,000	UBS 2.125% 12/9/2025	364,127	0.33
USD 257,000	Saudi Government International Bond 3.25% 17/11/2051	170,115	0.15	USD 200,000	UBS 3.875% 2/6/2026	164,696	0.15
USD 300,000	Saudi Government International Bond 4.5% 17/4/2030	292,804	0.27	USD 550,000	UBS 5.711% 12/1/2027	547,626	0.49
		462,919	0.42			1,076,449	0.97
	Senegal				Thailand		
USD 200,000	Senegal Government International Bond 6.25% 23/5/2033	164,062	0.15	USD 200,000	Bangkok Bank 5% 23/9/2025	189,400	0.17
	Singapore				United Arab Emirates		
USD 178,250	Continuum Energy Levanter 4.5% 9/2/2027	166,441	0.15	USD 220,000	DP World/United Arab Emirates 6.85% 2/7/2037	236,340	0.21
USD 101,000	Pfizer Investment Enterprises 5.3% 19/5/2053	101,209	0.09		United Kingdom		
		267,650	0.24	USD 58,134	Avianca Midco 2 9% 1/12/2028	50,923	0.04
	South Africa			GBP 300,000	Barclays 6.375% 15/12/2025	337,987	0.30
ZAR 1,020,027	Republic of South Africa Government Bond 8% 31/1/2030	48,711	0.04	GBP 100,000	Bellis Acquisition 3.25% 16/2/2026	108,986	0.10
ZAR 225,888	Republic of South Africa Government Bond 8.25% 31/3/2032 [*]	10,215	0.01	GBP 100,000	Bellis Acquisition 4.5% 16/2/2026	111,330	0.10
ZAR 664,653	Republic of South Africa Government Bond 8.75% 31/1/2044	25,745	0.02	EUR 300,000	BP Capital Markets 3.625% 22/3/2029	286,914	0.26
ZAR 2,967,951	Republic of South Africa Government Bond 9% 31/1/2040	121,020	0.11	GBP 209,000	Brants Bridge 2023-1 5.952% 14/6/2066	264,258	0.24
ZAR 3,162,568	Republic of South Africa Government Bond 10.5% 21/12/2026	176,112	0.16	GBP 100,000	British Telecommunications 8.375% 20/12/2083	126,964	0.12
USD 200,000	Republic of South Africa Government International Bond 5% 12/10/2046	133,048	0.12	GBP 100,000	Constellation Automotive Financing 4.875% 15/7/2027	101,655	0.09
USD 200,000	Republic of South Africa Government International Bond 5.875% 20/4/2032	177,478	0.16	EUR 190,000	DS Smith 4.5% 27/7/2030	204,874	0.18
		692,329	0.62	GBP 100,000	Heathrow Finance 3.875% 1/3/2027	109,412	0.10
	Spain			GBP 100,000	Hermitage 2023 7.646% 21/9/2033	126,886	0.11
EUR 100,000	Banco de Sabadell 2.625% 24/3/2026	104,581	0.09	USD 600,000	HSBC 7.336% 3/11/2026	617,180	0.55
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	107,852	0.10	EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	98,944	0.09
EUR 300,000	Banco Santander 3.625% 27/9/2026	321,658	0.29	USD 200,000	NatWest 7.472% 10/11/2026	205,810	0.19
EUR 200,000	Banco Santander 3.625% 21/3/2029	141,650	0.13	GBP 271,000	Newday Partnership Master Issuer 7.986% 15/7/2031	345,251	0.31
GBP 500,000	CaixaBank 1.5% 3/12/2026	561,653	0.50	GBP 282,000	Oat Hill NO 3 6.885% 29/5/2046	349,330	0.31
EUR 100,000	Cellnex Finance 1% 15/9/2027	94,491	0.08	GBP 145,000	Oat Hill NO 3 7.685% 29/5/2046	178,559	0.16
EUR 100,000	Cellnex Finance 2% 15/2/2033	85,440	0.08	GBP 391,000	Permanent Master Issuer 5.652% 15/7/2073	496,619	0.45
EUR 100,000	Cellnex Telecom 0.75% 20/11/2031	83,451	0.08	GBP 100,000	Polaris 2023-1 9.547% 23/2/2061	126,423	0.11
GBP 300,000	Iberdrola Finanzas 7.375% 29/1/2024	382,410	0.34	USD 140,000	Royalty Pharma 2.2% 2/9/2030	111,753	0.10
		1,883,186	1.69	GBP 300,000	Santander UK 7.098% 16/11/2027 [*]	381,342	0.34
	Sweden			USD 400,000	Standard Chartered 7.767% 16/11/2028	424,522	0.38
EUR 100,000	Heimstaden Bostad 2.625% 1/2/2027	47,103	0.04	GBP 500,000	Tower Bridge Funding 2023-2 6.108% 20/3/2065	634,223	0.57
				USD 276,000	Vmed O2 UK Financing I 4.25% 31/1/2031 [*]	225,955	0.20
				USD 290,000	Vmed O2 UK Financing I 4.75% 15/7/2031	241,603	0.22
				EUR 104,000	Vodafone 2.625% 27/8/2080	103,119	0.09
						6,370,822	5.71
					United States		
				USD 55,000	AbbVie 3.75% 14/11/2023	54,777	0.05
				USD 160,000	AbbVie 4.875% 14/11/2048	147,970	0.13
				USD 144,000	Acadia Healthcare 5% 15/4/2029	133,009	0.12

^{*}All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 24,000	Acadia Healthcare 5.5% 1/7/2028	22,703	0.02	USD 500,000	Broadcom 4.15% 15/4/2032	447,972	0.40
USD 90,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	78,044	0.07	USD 125,000	Broadcom 4.3% 15/11/2032	113,072	0.10
USD 67,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	63,437	0.06	USD 400,000	BWAY 2013-1515 Mortgage Trust 4.058% 10/3/2033	339,153	0.31
USD 222,000	Alexandria Real Estate Equities 2% 18/5/2032	168,354	0.15	USD 184,000	Calpine 4.5% 15/2/2028	170,819	0.15
USD 29,000	Allegiant Travel 7.25% 15/8/2027	28,414	0.03	USD 41,000	Calpine 5.125% 15/3/2028	37,494	0.03
USD 232,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	221,116	0.20	EUR 100,000	Catalent Pharma Solutions 2.375% 1/3/2028	90,870	0.08
USD 225,000	American Tower 2.7% 15/4/2031	184,071	0.17	USD 202,000	CCO / CCO Capital 5% 1/2/2028	186,330	0.17
USD 250,000	American Tower 4.05% 15/3/2032	223,045	0.20	USD 197,000	CCO / CCO Capital 5.125% 1/5/2027	185,842	0.17
USD 175,000	American Water Capital 4.45% 1/6/2032	166,102	0.15	USD 81,000	CCO / CCO Capital 5.375% 1/6/2029	74,042	0.07
USD 122,000	Amgen 2.77% 1/9/2053	73,114	0.07	USD 73,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	72,520	0.07
USD 85,000	Amgen 3% 15/1/2052	55,484	0.05	USD 300,000	CenterPoint Energy Houston Electric 4.95% 1/4/2033	295,197	0.27
USD 175,000	Amgen 5.15% 2/3/2028	174,696	0.16	USD 38,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	37,845	0.03
USD 250,000	Anheuser-Busch InBev Worldwide 8.2% 15/1/2039	318,931	0.29	USD 93,000	Century Communities 3.875% 15/8/2029	80,205	0.07
EUR 100,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028*	90,116	0.08	USD 244,000	Century Communities 6.75% 1/6/2027	243,352	0.22
USD 65,000	Ashford Hospitality Trust 2018-ASHF 8.583% 15/4/2035	63,223	0.06	USD 13,000	Charles River Laboratories International 4.25% 1/5/2028	11,931	0.01
USD 163,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	140,563	0.13	USD 93,000	Citigroup 2.014% 25/1/2026	87,976	0.08
USD 250,000	AT&T 4.3% 15/12/2042	202,664	0.18	USD 200,000	Citigroup 4.412% 31/3/2031	185,678	0.17
USD 250,000	AvalonBay Communities 2.05% 15/1/2032	200,510	0.18	USD 215,000	Citigroup 6.27% 17/11/2033	224,129	0.20
USD 8,000	Bank of America 1.922% 24/10/2031	6,271	0.01	USD 656,642	Citigroup Mortgage Loan Trust 2007-AHL2 5.629% 25/5/2037	425,148	0.38
USD 535,000	Bank of America 2.572% 20/10/2032	428,775	0.38	USD 210,000	City of Boston MA 5% 1/11/2037	237,765	0.21
USD 113,000	Bank of America 5.202% 25/4/2029	111,295	0.10	USD 11,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	10,900	0.01
USD 355,000	Bank of New York Mellon 4.289% 13/6/2033	326,657	0.29	USD 332,000	Cloud Software 6.5% 31/3/2029	296,961	0.27
USD 570,000	BankAmerica Manufactured Housing Contract Trust 7.07% 10/2/2022***	143,001	0.13	USD 175,000	Comcast 4.65% 15/2/2033	171,115	0.15
USD 340,103	Bayview Commercial Asset Trust 2005-3 6.129% 25/11/2035	310,358	0.28	USD 163,924	COMM 2015-CCRE25 Mortgage Trust 3.505% 10/8/2048	158,125	0.14
USD 270,647	Bayview Commercial Asset Trust 2006-3 5.769% 25/10/2036	251,944	0.23	USD 120,000	Commercial Metals 4.125% 15/1/2030	106,330	0.10
USD 369,377	Bayview Commercial Asset Trust 2006-SP2 5.849% 25/11/2037	345,989	0.31	USD 75,000	Commercial Metals 4.375% 15/3/2032	64,280	0.06
USD 319,964	Bayview Commercial Asset Trust 2007-1 5.834% 25/3/2037	287,937	0.26	USD 389,000	Covanta 4.875% 1/12/2029	334,919	0.30
USD 279,777	Bayview Financial Revolving Asset Trust 2005-A 6.435% 28/2/2040	245,151	0.22	USD 8,000	Crown Castle 2.5% 15/7/2031	6,458	0.01
USD 277,524	BCAP 2012-RR3 Trust 4.667% 26/12/2037	230,830	0.21	USD 263,000	Crown Castle 2.9% 15/3/2027	241,270	0.22
USD 652,324	BCAP Trust 2007-AA4 4.244% 25/6/2047	297,765	0.27	USD 145,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.708% 15/11/2048	116,803	0.11
USD 180,000	Becton Dickinson 4.298% 22/8/2032	168,335	0.15	USD 140,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.864% 15/8/2051	111,521	0.10
EUR 100,000	Belden 3.375% 15/7/2027	101,388	0.09	USD 200,000	CSC 5.375% 1/2/2028	163,890	0.15
USD 8,000	Broadcom 2.45% 15/2/2031	6,453	0.01	USD 182,000	CVS Health 2.7% 21/8/2040	122,399	0.11
				USD 175,000	CVS Health 5.25% 21/2/2033	171,484	0.15
				USD 79,000	Dana 5.375% 15/11/2027	74,835	0.07
				USD 85,000	Dana 5.625% 15/6/2028	80,092	0.07
				USD 8,000	Dave & Buster's 7.625% 1/11/2025	8,064	0.01
				USD 12,000	Dell International / EMC 3.45% 15/12/2051	7,877	0.01

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 500,000	Dell International / EMC 6.2% 15/7/2030	514,657	0.46	USD 87,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 4.875% 1/7/2031	73,421	0.07
USD 19,000	Dell International / EMC 8.35% 15/7/2046	23,319	0.02	USD 56,000	Hilton Grand Vacations Borrower Escrow / Hilton Grand Vacations Borrower Esc 5% 1/6/2029	49,726	0.04
USD 156,000	Dominion Energy 2.25% 15/8/2031	124,387	0.11	USD 224,000	Howard Hughes 5.375% 1/8/2028	202,289	0.18
USD 160,000	DTE Electric 3.25% 1/4/2051	112,079	0.10	USD 350,000	HP 2.65% 17/6/2031	283,563	0.25
USD 21,000	Elanco Animal Health 6.65% 28/8/2028	20,764	0.02	USD 119,000	iHeartCommunications 4.75% 15/1/2028	91,875	0.08
USD 250,000	Elevance Health 6.1% 15/10/2052	266,154	0.24	USD 164,000	iHeartCommunications 5.25% 15/8/2027	130,294	0.12
EUR 100,000	Encore Capital 4.875% 15/10/2025*	103,764	0.09	USD 192,179	iHeartCommunications 6.375% 1/5/2026	167,720	0.15
USD 360,000	Equinix 1.55% 15/3/2028	303,879	0.27	USD 130,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	121,036	0.11
USD 1,443,761	Fannie Mae Pool 4% 1/5/2050	1,348,763	1.21	USD 454,845	IndyMac INDX Mortgage Loan Trust 2007-FLX5 5.669% 25/8/2037	400,085	0.36
USD 152,000	Five Point Operating / Five Point Capital 7.875% 15/11/2025*	142,599	0.13	USD 12,000	International Business Machines 2.95% 15/5/2050	7,728	0.01
USD 135,000	Ford Motor 3.25% 12/2/2032	105,586	0.09	USD 102,000	Iron Mountain 5% 15/7/2028	94,337	0.08
USD 99,000	Ford Motor 6.1% 19/8/2032	94,490	0.08	USD 177,000	Iron Mountain 5.25% 15/3/2028	166,597	0.15
GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	121,235	0.11	USD 155,887	JP Morgan Mortgage Trust 2017-5 3.47% 26/10/2048	152,937	0.14
EUR 300,000	Ford Motor Credit 4.867% 3/8/2027	321,249	0.29	USD 75,000	JPMBB Commercial Mortgage Trust 2015-C33 4.29% 15/12/2048	56,687	0.05
USD 200,000	Ford Motor Credit 5.584% 18/3/2024	199,038	0.18	USD 505,000	JPMorgan Chase 1.47% 22/9/2027	446,275	0.40
EUR 100,000	Ford Motor Credit 6.125% 15/5/2028	111,410	0.10	USD 8,000	JPMorgan Chase 1.764% 19/11/2031	6,263	0.01
USD 75,000	Forestar 3.85% 15/5/2026	69,599	0.06	USD 175,000	JPMorgan Chase 4.912% 25/7/2033	168,350	0.15
USD 81,000	Forestar 5% 1/3/2028	75,006	0.07	USD 136,000	KB Home 4.8% 15/11/2029	123,253	0.11
USD 2,670,896	Freddie Mac Multifamily Structured Pass Through Certificates 0.941% 25/5/2029	91,952	0.08	USD 773,000	Kilroy Realty 2.5% 15/11/2032	543,934	0.49
USD 43,000	Freedom Mortgage 8.25% 15/4/2025	42,366	0.04	USD 245,000	Kraft Heinz Foods 3.75% 1/4/2030	224,562	0.20
USD 125,000	FREMF 2018-KW05 Trust 3.786% 25/4/2028	105,195	0.10	USD 14,000	Lamar Media 3.75% 15/2/2028	12,751	0.01
USD 20,935,758	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	77,459	0.07	EUR 100,000	Liberty Mutual 3.625% 23/5/2059	103,562	0.09
USD 115,000	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	115,575	0.10	USD 136,076	Long Beach Mortgage Loan Trust 2006-1 6.029% 25/2/2036	111,028	0.10
USD 186,000	General Motors 5.4% 15/10/2029	179,589	0.16	USD 12,000	Lowe's 3% 15/10/2050	7,629	0.01
GBP 500,000	General Motors Financial 2.25% 6/9/2024	609,092	0.55	USD 125,000	Lowe's 4.25% 1/4/2052	99,069	0.09
USD 200,000	General Motors Financial 2.35% 8/1/2031	155,460	0.14	USD 300,000	LYB International Finance III 3.375% 1/10/2040	215,578	0.19
USD 170,000	General Motors Financial 6.05% 10/10/2025	170,127	0.15	USD 250,000	MAD Mortgage Trust 2017-330M 4.108% 15/8/2034	212,188	0.19
USD 330,000	Global Payments 2.9% 15/5/2030	278,995	0.25	USD 58,000	Marriott Ownership Resorts 4.5% 15/6/2029	49,064	0.04
USD 200,000	Goldman Sachs 1.431% 9/3/2027	179,299	0.16	USD 190,000	Marriott Ownership Resorts 4.75% 15/1/2028	170,753	0.15
USD 220,000	Goldman Sachs 1.542% 10/9/2027	194,162	0.17	USD 35,000	Marsh & McLennan 2.375% 15/12/2031	28,500	0.03
USD 8,000	Goldman Sachs 2.383% 21/7/2032	6,325	0.01	USD 334,246	Mastr Resecuritization Trust 2008-1 6% 27/9/2037	289,326	0.26
USD 345,000	Goldman Sachs 2.615% 22/4/2032	279,436	0.25	USD 82,000	Mauser Packaging Solutions 7.875% 15/8/2026	80,658	0.07
USD 20,000	Goldman Sachs 2.908% 21/7/2042	13,840	0.01	USD 265,000	Medline Borrower 3.875% 1/4/2029	230,939	0.21
GBP 200,000	Goldman Sachs 7.25% 10/4/2028	263,784	0.24	USD 9,000	Moody's 3.1% 29/11/2061	5,715	0.01
USD 679,000	GSAMP Trust 2007-HSBC1 8.804% 25/2/2047	610,617	0.55	USD 8,000	Morgan Stanley 1.794% 13/2/2032	6,159	0.01
USD 200,000	HCA 2.375% 15/7/2031	157,893	0.14	EUR 200,000	Morgan Stanley 2.103% 8/5/2026*	208,950	0.19
USD 265,000	HCA 3.5% 1/9/2030	231,599	0.21	USD 68,000	Morgan Stanley 2.475% 21/1/2028	61,334	0.05
USD 49,000	HCA 5.375% 1/2/2025	48,678	0.04				
USD 225,000	HCA 5.875% 1/2/2029	226,177	0.20				
USD 108,000	Healthpeak 2.125% 1/12/2028	92,214	0.08				
USD 285,000	Healthpeak 5.25% 15/12/2032	275,221	0.25				

*All or a portion of this security represents a security on loan.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 175,000	Morgan Stanley 2.699% 22/1/2031	147,314	0.13	USD 200,000	QUALCOMM 6% 20/5/2053	215,777	0.19
USD 245,000	Morgan Stanley 3.62% 17/4/2025	241,240	0.22	USD 413,222	RALI Series 2006-QO5 Trust 5.809% 25/5/2046	382,961	0.34
USD 145,000	Morgan Stanley 6.342% 18/10/2033	152,154	0.14	USD 249,645	Ready Capital Mortgage Financing 2022-FL10 7.867% 25/10/2039	249,819	0.22
USD 25,000	Morgan Stanley Capital I 2017- HR2 2.73% 15/12/2050	15,219	0.01	USD 21,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	19,498	0.02
USD 76,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	60,270	0.05	USD 93,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	82,747	0.07
USD 140,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	120,850	0.11	USD 138,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.625% 1/3/2029	117,740	0.11
USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	72,514	0.07	USD 19,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	15,412	0.01
USD 170,000	Morgan Stanley Capital I Trust 2018-SUN 8.23% 15/7/2035	167,121	0.15	USD 500,000	RR 1 7.17% 15/7/2035	494,405	0.44
USD 412,251	Mosaic Solar Loan Trust 2018-2-GS 5.97% 22/2/2044	344,925	0.31	USD 125,000	Ryder System 2.9% 1/12/2026	115,088	0.10
USD 400,000	Motorola Solutions 2.3% 15/11/2030	318,920	0.29	USD 200,000	Sasol Financing USA 6.5% 27/9/2028*	181,551	0.16
USD 173,636	MSCG Trust 2018-SELF 7.508% 15/10/2037	169,981	0.15	USD 435,016	Seasoned Credit Risk Transfer Trust Series 2018-3 1.151% 25/8/2057	68,356	0.06
USD 148,272	Multi Security Asset Trust Commercial Mortgage-Backed Pass-Through 4.78% 28/11/2035	99,620	0.09	USD 79,000	Sempra 3.7% 1/4/2029	72,086	0.06
USD 57,000	Nationstar Mortgage 5.5% 15/8/2028	51,863	0.05	USD 250,000	Sherwin-Williams 2.9% 15/3/2052	157,418	0.14
USD 3,000	Nationstar Mortgage 6% 15/1/2027	2,860	0.00	USD 250,000	Sherwin-Williams 4.05% 8/8/2024	246,019	0.22
USD 800,000	Natisis Commercial Mortgage Trust 2018-SOX 4.932% 17/6/2038	661,836	0.59	USD 27,000	Sirius XM Radio 5% 1/8/2027	24,932	0.02
USD 300,000	Netflix 4.875% 15/4/2028	295,301	0.26	USD 23,000	Sirius XM Radio 5.5% 1/7/2029	20,747	0.02
USD 108,000	Nexstar Media 5.625% 15/7/2027	101,635	0.09	USD 169,284	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	153,231	0.14
USD 200,000	NextEra Energy Capital 5.25% 28/2/2053	185,554	0.17	USD 88,672	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	79,698	0.07
USD 88,000	Northern States Power 3.2% 1/4/2052	59,981	0.05	USD 275,000	Southern California Edison 3.65% 1/6/2051	196,730	0.18
USD 67,000	Oncor Electric Delivery 4.15% 1/6/2032	62,805	0.06	USD 290,000	Sprint 7.875% 15/9/2023	289,807	0.26
USD 500,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	458,897	0.41	USD 24,000	Standard Industries 4.75% 15/1/2028	22,125	0.02
USD 12,000	OPENLANE 5.125% 1/6/2025	11,607	0.01	USD 13,000	Standard Industries 5% 15/2/2027	12,368	0.01
USD 200,000	Oracle 2.95% 1/4/2030	173,265	0.15	USD 150,000	Steel Dynamics 3.25% 15/10/2050	96,958	0.09
USD 205,000	Oracle 4% 15/7/2046	154,041	0.14	USD 125,000	Steel Dynamics 3.45% 15/4/2030	110,968	0.10
USD 67,000	Oracle 5.55% 6/2/2053	62,478	0.06	USD 7,000	Stem 0.5% 1/12/2028	4,274	0.00
USD 13,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	10,579	0.01	USD 125,000	Target 3.375% 15/4/2029	116,811	0.11
USD 19,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	17,215	0.02	USD 111,000	Taylor Morrison Communities 5.125% 1/8/2030	101,973	0.09
USD 22,000	Owens-Brockway Glass Container 7.25% 15/5/2031	22,120	0.02	USD 222,000	Taylor Morrison Communities 5.75% 15/1/2028	214,330	0.19
USD 18,000	Park Intermediate / PK Domestic Property / PK Finance Co- Issuer 4.875% 15/5/2029	15,631	0.01	USD 266,000	Taylor Morrison Communities 5.875% 15/6/2027	261,624	0.24
USD 175,000	PECO Energy 4.6% 15/5/2052	153,849	0.14	USD 74,000	TEGNA 4.625% 15/3/2028	66,454	0.06
USD 24,000	Playtika 4.25% 15/3/2029	20,751	0.02	USD 21,000	TEGNA 5% 15/9/2029	18,537	0.02
USD 156,000	PNC Financial Services 4.758% 26/1/2027	153,062	0.14	USD 17,000	Teleflex 4.625% 15/11/2027	15,960	0.01
USD 439,000	Prologis 1.75% 1/2/2031	346,970	0.31	USD 650,000	T-Mobile USA 2.875% 15/2/2031	546,307	0.49
USD 8,000	Prologis 2.25% 15/1/2032	6,425	0.01	USD 29,000	Travel + Leisure 4.625% 1/3/2030	24,980	0.02
USD 235,000	Prologis 4.625% 15/1/2033	225,565	0.20	USD 97,000	Travel + Leisure 6% 1/4/2027	93,686	0.08
USD 350,000	Public Service Electric and Gas 4.65% 15/3/2033	339,409	0.31	USD 186,000	Travel + Leisure 6.625% 31/7/2026	183,559	0.16
				USD 128,000	Tri Pointe Homes 5.25% 1/6/2027	122,046	0.11
				USD 500,000	Tricon American Homes 2017- SFR2 Trust 5.104% 17/1/2036	494,568	0.45
				USD 510,000	UDR 1.9% 15/3/2033	373,521	0.34
				USD 200,000	Union Pacific 4.95% 9/9/2052	193,907	0.18

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,370,000	United States Treasury Bill 0% 16/11/2023	3,332,418	2.99		Uruguay		
USD 264,000	United Wholesale Mortgage 5.5% 15/11/2025	253,783	0.23	USD 145,986	Uruguay Government International Bond 5.75% 28/10/2034*	156,826	0.14
USD 141,000	United Wholesale Mortgage 5.5% 15/4/2029	122,459	0.11		Total Bonds	101,412,907	91.06
USD 174,000	United Wholesale Mortgage 5.75% 15/6/2027	161,123	0.14		COMMERCIAL PAPER		
USD 250,000	UnitedHealth 6.05% 15/2/2063	272,943	0.24	USD 250,000	Germany Bayer 0% 1/9/2023	249,924	0.23
USD 375,000	Verizon Communications 1.5% 18/9/2030	293,011	0.26		United States		
USD 210,000	Verizon Communications 3.875% 1/3/2052	157,640	0.14	USD 250,000	3M 0% 7/9/2023	249,707	0.22
USD 26,000	VICI Properties / VICI Note 4.5% 1/9/2026	24,633	0.02	USD 250,000	AT&T 0% 23/1/2024	244,231	0.22
USD 488,000	VICI Properties / VICI Note 5.625% 1/5/2024	484,623	0.44	USD 326,000	AT&T 0% 21/2/2024	316,923	0.29
USD 353,000	VMware 2.2% 15/8/2031	275,307	0.25	USD 380,000	General Motors 0% 22/1/2024	371,037	0.33
USD 150,000	VMware 4.7% 15/5/2030	141,483	0.13	USD 250,000	HSBC USA 0% 12/8/2024	235,336	0.21
USD 125,000	Walt Disney 7.75% 1/12/2045	159,183	0.14		Total Commercial Paper	1,417,234	1.27
USD 370,386	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE3 Trust 5.739% 25/8/2036	346,412	0.31		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	103,318,915	92.78
USD 43,000	Weekley Homes / Weekley Finance 4.875% 15/9/2028	38,057	0.04		Other Transferable Securities		
GBP 200,000	Wells Fargo 3.473% 26/4/2028*	227,900	0.20		COMMON STOCKS (SHARES)		
USD 185,000	Wells Fargo 3.584% 22/5/2028	171,641	0.15		United States		
USD 230,000	Wells Fargo 4.54% 15/8/2026	224,498	0.20	1,624	Lessen Series C**	14,535	0.01
USD 350,000	Wells Fargo Commercial Mortgage Trust 2016-C37 4.635% 15/12/2049	294,001	0.26		Total Common Stocks (Shares)	14,535	0.01
USD 300,362	Wells Fargo Mortgage Backed 2006-AR15 Trust 5.078% 25/10/2036	278,899	0.25		BONDS		
USD 195,000	Welltower 2.75% 15/1/2031	161,076	0.14	USD 28,890	United States American Airlines 2011-1 Class B Pass Through Trust 4.87% 22/10/2023**	28,890	0.03
USD 325,000	Welltower 2.75% 15/1/2032	263,115	0.24	USD 40,000	American Airlines Pass Through Trust 4% 15/12/2025**	39,252	0.03
USD 112,000	Welltower 3.85% 15/6/2032	98,427	0.09	USD 119,615	Lessen 0% 5/1/2028**	112,139	0.10
USD 60,000	Welltower 4.5% 15/1/2024	59,601	0.05		Total Bonds	180,281	0.16
USD 150,000	WestRock MWV 7.95% 15/2/2031	168,379	0.15		Total Other Transferable Securities	194,816	0.17
USD 17,000	William Carter 5.625% 15/3/2027	16,496	0.01		Total Portfolio	103,513,731	92.95
USD 286,000	Workday 3.5% 1/4/2027	270,329	0.24		Other Net Assets	7,852,182	7.05
USD 120,000	WRKCo 3.9% 1/6/2028	111,284	0.10		Total Net Assets (USD)	111,365,913	100.00
USD 6,000	XHR 4.875% 1/6/2029	5,197	0.00				
USD 350,000	Xylem 2.25% 30/1/2031	287,629	0.26				
		46,198,675	41.48				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
BRL	1,110,133	USD	224,012	Citigroup	14/9/2023	944
BRL	1,576,140	USD	319,720	HSBC Bank	20/9/2023	(644)
BRL	1,072,574	USD	219,000	JP Morgan	20/9/2023	(1,866)
BRL	116,000	USD	23,706	Barclays	14/9/2023	(200)
CLP	30,691,000	USD	35,399	BNP Paribas	14/9/2023	479
CLP	20,472,000	USD	23,716	JP Morgan	14/9/2023	215

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CLP	20,472,000	USD	23,660	Barclays	14/9/2023	272
CNH	470,000	USD	66,527	Citigroup	14/9/2023	(1,892)
CNH	865,000	USD	120,116	Bank of America	14/9/2023	(1,160)
COP	479,557,590	USD	112,678	BNY Mellon	14/9/2023	3,719
COP	341,003,000	USD	83,910	Bank of America	14/9/2023	(1,143)
COP	243,528,000	USD	55,486	BNP Paribas	17/5/2024	596
COP	195,180,000	USD	47,135	Citigroup	14/9/2023	239
COP	195,767,000	USD	47,115	BNP Paribas	29/9/2023	163
CZK	1,163,306	USD	52,664	Barclays	14/9/2023	(220)
CZK	2,515,040	USD	117,514	UBS	14/9/2023	(4,131)
CZK	2,569,192	USD	117,921	Morgan Stanley	14/9/2023	(2,096)
EUR	111,000	USD	123,322	Barclays	14/9/2023	(2,834)
EUR	924,000	USD	1,009,461	Morgan Stanley	20/9/2023	(6,195)
HUF	34,465,000	USD	97,748	JP Morgan	14/9/2023	373
HUF	23,972,075	USD	69,362	Barclays	14/9/2023	(1,114)
HUF	12,486,000	USD	35,362	Citigroup	14/9/2023	185
IDR	1,797,940,000	USD	119,943	JP Morgan	14/9/2023	(1,904)
IDR	1,321,038,452	USD	86,348	HSBC Bank	14/9/2023	381
INR	24,082,000	USD	290,717	Citigroup	14/9/2023	170
INR	4,887,000	USD	59,172	BNP Paribas	14/9/2023	(142)
KRW	85,065,000	USD	65,216	Citigroup	14/9/2023	(852)
MXN	1,867,175	USD	106,900	Barclays	20/9/2023	4,360
MXN	3,740,680	USD	219,000	JP Morgan	20/9/2023	3,898
MXN	3,200	USD	186	Morgan Stanley	14/9/2023	5
MYR	221,989	USD	49,167	Barclays	14/9/2023	(1,290)
NOK	700,148	USD	65,119	HSBC Bank	14/9/2023	650
PLN	370,000	USD	88,782	Bank of America	14/9/2023	994
SGD	93,709	USD	69,794	Barclays	14/9/2023	(436)
THB	5,206,390	USD	150,735	HSBC Bank	14/9/2023	(1,908)
THB	4,300,000	USD	124,704	Citigroup	14/9/2023	(1,786)
USD	124,121	IDR	1,847,643,974	UBS	14/9/2023	2,820
USD	80,312	CZK	1,780,417	UBS	14/9/2023	47
USD	492,919	MXN	8,716,730	JP Morgan	14/9/2023	(27,031)
USD	129,680	ZAR	2,502,849	Goldman Sachs	14/9/2023	(3,404)
USD	241,247	COP	1,019,847,267	Citigroup	14/9/2023	(6,288)
USD	449,559	EUR	414,830	JP Morgan	14/9/2023	(728)
USD	203,268	EUR	187,000	JP Morgan	20/9/2023	227
USD	169,000	BRL	832,883	Morgan Stanley	20/9/2023	390
USD	54,000	MXN	943,012	JP Morgan	20/9/2023	(2,192)
USD	160,000	CNH	1,136,101	Barclays	20/9/2023	3,713
USD	326,940	EUR	300,000	HSBC Bank	20/9/2023	1,205
USD	41,644	CZK	911,164	Goldman Sachs	14/9/2023	567
USD	119,539	BRL	584,766	Citigroup	14/9/2023	1,043
USD	171,305	ZAR	3,276,497	Morgan Stanley	14/9/2023	(2,915)
USD	109,000	BRL	531,885	Goldman Sachs	20/9/2023	1,324
USD	109,000	MXN	1,898,747	Goldman Sachs	20/9/2023	(4,142)
USD	8,884	JPY	1,239,000	BNY Mellon	20/9/2023	384
USD	297,142	EUR	270,000	Bank of America	20/9/2023	3,979
USD	11,725,348	EUR	10,682,000	BNP Paribas	20/9/2023	126,982
USD	5,725,425	GBP	4,465,000	BNP Paribas	20/9/2023	64,956
USD	1,129,888	GBP	874,000	JP Morgan	20/9/2023	21,880
USD	84,348	ZAR	1,577,006	Citigroup	14/9/2023	494
USD	32,846	THB	1,151,085	Barclays	14/9/2023	(58)
USD	37,314	MXN	647,879	Goldman Sachs	14/9/2023	(1,332)
USD	107,206	IDR	1,625,456,309	Citigroup	14/9/2023	492
USD	69,434	SGD	93,709	Goldman Sachs	14/9/2023	77
USD	268,843	INR	22,115,000	Barclays	14/9/2023	1,715
USD	109,000	MXN	1,902,620	Barclays	20/9/2023	(4,372)
USD	109,000	BRL	545,073	Citigroup	20/9/2023	(1,346)
USD	267,030	GBP	209,000	BNY Mellon	20/9/2023	2,072
USD	521,941	EUR	466,000	Citigroup	20/9/2023	15,965

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	69,506	NOK	700,148	Barclays	14/9/2023	3,737
USD	107,135	EUR	96,000	UBS	20/9/2023	2,900
USD	1,601,295	GBP	1,260,000	Morgan Stanley	20/9/2023	3,940
USD	204,187	CZK	4,484,642	Barclays	14/9/2023	2,010
USD	72,336	HUF	25,340,000	JP Morgan	14/9/2023	193
USD	234,666	BRL	1,149,005	BNY Mellon	14/9/2023	1,831
USD	129,669	GBP	100,000	UBS	20/9/2023	2,894
USD	95,943	MXN	1,663,500	Citigroup	14/9/2023	(3,285)
USD	82,450	PLN	337,000	JP Morgan	14/9/2023	681
USD	54,226	BRL	265,000	Goldman Sachs	14/9/2023	526
USD	117,930	MXN	2,013,556	Barclays	14/9/2023	(2,178)
USD	107,310	CNH	778,000	Citigroup	14/9/2023	319
USD	55,017	CNH	400,000	Morgan Stanley	14/9/2023	9
USD	58,274	COP	243,528,000	BNP Paribas	17/10/2023	(242)
USD	35,590	THB	1,261,000	BNP Paribas	14/9/2023	(456)
USD	73,621	EUR	68,000	BNY Mellon	20/9/2023	(212)
USD	77,130	AUD	119,000	Barclays	20/9/2023	2
USD	513,786	EUR	470,000	Barclays	20/9/2023	3,467
USD	117,413	COP	481,547,093	BNY Mellon	14/9/2023	533
ZAR	2,006,041	USD	110,000	Morgan Stanley	20/9/2023	(3,389)
ZAR	1,098,000	USD	60,954	HSBC Bank	14/9/2023	(2,570)
ZAR	2,040,000	USD	108,114	Citigroup	14/9/2023	359
Net unrealised appreciation						193,423
AUD Hedged Share Class						
AUD	1,048,941	USD	683,170	BNY Mellon	15/9/2023	(3,441)
USD	3,508	AUD	5,480	BNY Mellon	15/9/2023	(43)
Net unrealised depreciation						(3,484)
BRL Hedged Share Class						
BRL	83,324,243	USD	16,780,863	BNY Mellon	15/9/2023	101,385
USD	45,000	BRL	221,069	BNY Mellon	15/9/2023	210
Net unrealised appreciation						101,595
CAD Hedged Share Class						
CAD	5,520	USD	4,105	BNY Mellon	15/9/2023	(24)
USD	23	CAD	31	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(24)
CHF Hedged Share Class						
CHF	342,556	USD	392,251	BNY Mellon	15/9/2023	(3,929)
USD	4,106	CHF	3,604	BNY Mellon	15/9/2023	22
Net unrealised depreciation						(3,907)
CNH Hedged Share Class						
CNY	28,857	USD	3,999	BNY Mellon	15/9/2023	(31)
USD	28	CNY	201	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(31)
EUR Hedged Share Class						
EUR	35,432,976	USD	38,874,624	BNY Mellon	15/9/2023	(411,090)
USD	355,131	EUR	326,463	BNY Mellon	15/9/2023	750
Net unrealised depreciation						(410,340)
GBP Hedged Share Class						
GBP	443,708	USD	564,572	BNY Mellon	15/9/2023	(2,079)
USD	3,307	GBP	2,598	BNY Mellon	15/9/2023	14
Net unrealised depreciation						(2,065)
HKD Hedged Share Class						
HKD	32,334	USD	4,143	BNY Mellon	15/9/2023	(18)
USD	24	HKD	189	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(18)

Sustainable Global Bond Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
NZD Hedged Share Class						
NZD	115,820	USD	69,974	BNY Mellon	15/9/2023	(1,088)
USD	363	NZD	612	BNY Mellon	15/9/2023	(1)
Net unrealised depreciation						(1,089)
SGD Hedged Share Class						
SGD	254,592	USD	189,139	BNY Mellon	15/9/2023	(697)
USD	2,386	SGD	3,237	BNY Mellon	15/9/2023	(10)
Net unrealised depreciation						(707)
Total net unrealised depreciation (USD underlying exposure - USD 89,518,863)						(126,647)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(18)	EUR	Euro BOBL	September 2023	2,265,951	12,303
18	EUR	Euro Bund	September 2023	2,597,359	(13,562)
(1)	EUR	Euro BUXL	September 2023	144,797	2,734
(4)	EUR	Euro Schatz	September 2023	456,089	1,606
4	EUR	Euro-OAT	September 2023	554,233	(4,297)
2	EUR	EURO STOXX 50 Index	September 2023	94,108	(206)
1	USD	MSCI Emerging Markets Index	September 2023	49,265	(1,800)
1	USD	NASDAQ 100 E-Mini Index	September 2023	311,330	11,631
(5)	USD	S&P 500 E-Mini Index	September 2023	1,133,937	(19,870)
3	EUR	EURO STOXX Banks Index	September 2023	18,333	1,408
(3)	USD	US Long Bond (CBT)	December 2023	364,687	(5,224)
(41)	USD	US Treasury 10 Year Note (CBT)	December 2023	4,546,516	(33,078)
(106)	USD	US Ultra 10 Year Note	December 2023	12,294,344	(151,947)
(31)	USD	US Ultra Bond (CBT)	December 2023	4,013,531	(55,050)
7	GBP	Long Gilt	December 2023	845,916	9,850
75	USD	US Treasury 2 Year Note (CBT)	December 2023	15,275,391	34,085
33	USD	US Treasury 5 Year Note (CBT)	December 2023	3,524,555	20,245
Total				48,490,342	(191,172)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD (250,000)	Fund provides default protection on CDX.NA.IG.33.V1; and receives Fixed 1%	Credit Suisse	20/12/2024	(1,802)	2,308
CDS	USD 880,000	Fund receives default protection on CDX.NA.HY.33.V12; and pays Fixed 5%	Credit Suisse	20/12/2024	3,409	(22,365)
CDS	EUR (310,000)	Fund provides default protection on ITRAXX.XO.38.V1; and receives Fixed 5%	Credit Suisse	20/12/2027	27,756	16,541
CDS	USD (393,000)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Credit Suisse	20/6/2028	11,196	11,628
CDS	EUR (40,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,087	4,731
IRS	BRL 979,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(493)	(493)
IRS	BRL 159,327	Fund receives Fixed 11.5625%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	851	851

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	BRL 248,416	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	1,655	1,655
IRS	BRL 1,753,000	Fund receives Fixed 10.3164%; and pays Floating BRL BROIS 1 Day	Barclays	4/1/2027	834	834
IRS	BRL 220,267	Fund receives Fixed 11.27%; and pays Floating BRL BROIS 1 Day	BNP Paribas	2/1/2026	892	892
IRS	BRL 31,446	Fund receives Fixed 13.125%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	202	202
IRS	BRL 654,839	Fund receives Fixed 13.15%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	4,261	4,261
IRS	BRL 653,416	Fund receives Fixed 13.32%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	4,670	4,670
IRS	BRL 879,706	Fund receives Fixed 9.965%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(1,603)	(1,603)
IRS	BRL 3,880,139	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(132)	(132)
IRS	BRL 179,743	Fund receives Fixed 13.22%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2025	1,217	1,217
IRS	BRL 90,904	Fund receives Fixed 11.76%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	576	576
IRS	BRL 856,329	Fund receives Fixed 9.95%; and pays Floating BRL BROIS 1 Day	Citibank	4/1/2027	(1,640)	(1,640)
IRS	USD 2,342,200	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.18%	Credit Suisse	21/6/2024	29,625	23,866
IRS	USD 5,574,193	Fund receives Fixed 5.3715%; and pays Floating USD SOFR 1 Day	Credit Suisse	12/7/2024	(4,269)	(4,269)
IRS	USD 5,574,193	Fund receives Fixed 5.3745%; and pays Floating USD SOFR 1 Day	Credit Suisse	12/7/2024	(4,131)	(4,131)
IRS	MXN 1,230,205	Fund receives Fixed 9.8%; and pays Floating MXN MXIBTIIE 1 Month	Credit Suisse	4/2/2025	(732)	(732)
IRS	MXN 4,621,962	Fund receives Fixed 9.9%; and pays Floating MXN MXIBTIIE 1 Month	Credit Suisse	5/2/2025	(2,377)	(2,377)
IRS	MXN 2,227,015	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Credit Suisse	5/2/2025	(1,109)	(1,109)
IRS	MXN 25,564,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIIE 1 Month	Credit Suisse	7/2/2025	(12,043)	(12,043)
IRS	MXN 40,092,000	Fund receives Fixed 9.6%; and pays Floating MXN MXIBTIIE 1 Month	Credit Suisse	15/7/2025	(24,466)	(24,466)
IRS	ZAR 3,625,131	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.22%	Credit Suisse	20/9/2026	(1,624)	(1,624)
IRS	USD 610,000	Fund receives Fixed 3.468%; and pays Floating USD SOFR 1 Day	Credit Suisse	10/3/2027	(1,799)	(1,799)
IRS	MXN 6,312,000	Fund receives Fixed 9.1343%; and pays Floating MXN MXIBTIIE 1 Month	Credit Suisse	15/8/2028	3,181	3,181
IRS	USD 466,300	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	Credit Suisse	27/5/2031	20,479	11,802
IRS	USD 82,900	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	Credit Suisse	28/5/2031	3,641	2,098
IRS	USD 369,600	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.5%	Credit Suisse	12/10/2031	16,684	9,386
IRS	USD 1,155,700	Fund receives Fixed 3.5%; and pays Floating USD SOFR 1 Day	Credit Suisse	19/11/2031	(50,467)	(29,497)
IRS	USD 293,339	Fund receives Fixed 3.415%; and pays Floating USD SOFR 1 Day	Credit Suisse	5/10/2032	(9,544)	(9,544)
IRS	USD 665,000	Fund receives Fixed 3.191%; and pays Floating USD SOFR 1 Day	Credit Suisse	28/11/2032	(33,291)	(33,291)
IRS	USD 1,340,329	Fund receives Fixed 3.136%; and pays Floating USD SOFR 1 Day	Credit Suisse	12/5/2033	(20,803)	(20,803)
IRS	MXN 10,363,000	Fund receives Fixed 8.04%; and pays Floating MXN MXIBTIIE 1 Month	Credit Suisse	5/7/2033	(29,744)	(29,744)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	USD 223,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	Credit Suisse	27/5/2051	25,760	13,921
IRS	USD 36,800	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.22%	Credit Suisse	28/5/2051	4,236	2,289
IRS	COP 391,534,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.2%	Goldman Sachs	28/2/2025	34	34
IRS	BRL 1,050,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	8	8
IRS	BRL 852,185	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(1,760)	(1,760)
IRS	KRW 193,343,000	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	20/9/2026	(1,133)	(1,133)
IRS	KRW 193,343,000	Fund receives Fixed 3.384%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	20/9/2026	(1,100)	(1,100)
IRS	KRW 193,314,000	Fund receives Fixed 3.389%; and pays Floating KRW KORIBOR 3 Month	HSBC Bank	20/9/2026	(1,079)	(1,079)
IRS	BRL 341,681	Fund receives Fixed 13.18%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2025	2,262	2,262
IRS	BRL 94,911	Fund receives Fixed 11.775%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	609	609
IRS	BRL 854,357	Fund receives Fixed 10.025%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	(1,237)	(1,237)
IRS	BRL 15,000,000	Fund receives Fixed 10.82%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	2,611	2,611
IRS	BRL 6,859,205	Fund receives Fixed 12.7825%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	35,244	35,244
IRS	BRL 166,907	Fund receives Fixed 11.83%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	1,121	1,121
IRS	BRL 855,276	Fund receives Fixed 9.99%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	4/1/2027	(1,425)	(1,425)
IRS	BRL 5,000,000	Fund receives Fixed 10.395%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2029	(14,254)	(14,254)
IRS	USD 2,373,800	Fund receives Fixed 3.71%; and pays Floating USD SOFR 1 Day	HSBC Bank	10/1/2027	(61,166)	(45,437)
TRS	USD 2,650,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Goldman Sachs	20/9/2023	30,962	24,787
TRS	USD 210,000	Fund receives iBoxx US Dollar Liquid Investment + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2023	(1,878)	(2,367)
TRS	USD 713	Fund receives JPM EMBIG DIV CORE + 0bps; and pays USD SOFR 1 Day + 75bps	JP Morgan	20/9/2023	(3,663)	(3,663)
TRS	USD 595,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/9/2023	6,966	5,565
TRS	USD 2,454,500	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	BNP Paribas	20/9/2023	30,242	24,251
Total (USD underlying exposure - USD 43,484,332)					(18,493)	(61,716)

CDS: Credit Default Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
8	Call	NASDAQ 100 Index	UBS	USD 15,700	15/9/2023	(361)	1,107
2	Call	Barclays	Exchange Traded	GBP 1.6	15/9/2023	(85)	6
2	Call	Delta Air Lines	Exchange Traded	USD 50	15/9/2023	(267)	5

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Bond Income Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
3	Call	Ford Motor	Exchange Traded	USD 16	15/9/2023	(154)	3
1	Call	General Motors	Exchange Traded	USD 40	15/9/2023	(152)	3
2	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 430	15/9/2023	(1,394)	87
1	Call	Uber Technologies	Exchange Traded	USD 50	15/9/2023	(199)	26
1	Call	UniCredit	Exchange Traded	EUR 23	15/9/2023	(214)	191
1	Call	Apple	Exchange Traded	USD 180	20/10/2023	777	1,165
2	Call	Micron Technology	Exchange Traded	USD 70	20/10/2023	465	830
4	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 463	20/10/2023	160	1,510
1	Call	Amazon.com	Exchange Traded	USD 150	17/11/2023	26	428
4	Call	Kenvue	Exchange Traded	USD 25	17/11/2023	(79)	230
1	Call	T-Mobile US	Exchange Traded	USD 140	17/11/2023	36	492
Total (USD underlying exposure - USD 145,658)						(1,441)	6,083

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(2)	Call	Delta Air Lines	Exchange Traded	USD 55	15/9/2023	66	(2)
(3)	Put	Ford Motor	Exchange Traded	USD 13	15/9/2023	(197)	(265)
(1)	Put	General Motors	Exchange Traded	USD 35	15/9/2023	(84)	(171)
(1)	Call	Microsoft	Exchange Traded	USD 380	15/9/2023	482	(6)
(2)	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 400	15/9/2023	571	(25)
(1)	Put	Uber Technologies	Exchange Traded	USD 42.5	15/9/2023	107	(14)
(1)	Put	UniCredit	Exchange Traded	EUR 20	15/9/2023	201	(21)
(1)	Put	Apple	Exchange Traded	USD 160	20/10/2023	176	(44)
(2)	Put	Micron Technology	Exchange Traded	USD 52.5	20/10/2023	137	(41)
(1)	Put	Amazon.com	Exchange Traded	USD 115	17/11/2023	68	(149)
(4)	Put	Kenvue	Exchange Traded	USD 20	17/11/2023	19	(70)
(1)	Put	T-Mobile US	Exchange Traded	USD 115	17/11/2023	(30)	(130)
(1)	Call	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/12/2023	(1,721)	(4,153)
Total (USD underlying exposure - USD 50,951)						(205)	(5,091)

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (376,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 18/12/2024; and pays 2.4% Fixed semi-annually from 18/6/2024	Morgan Stanley	14/12/2023	6,735	(108)
USD (376,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 18/6/2024; and pays Floating USD SOFR annually from 18/12/2024	Morgan Stanley	14/12/2023	(2,886)	(10,218)
Total (USD underlying exposure - USD 229,449)				3,849	(10,326)

Sustainable Global Bond Income Fund continued

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 602,997	Fannie Mae or Freddie Mac 3% TBA	519,662	0.47
USD 7,343,883	Fannie Mae or Freddie Mac 3.5% TBA	6,561,070	5.89
USD 3,714,482	Fannie Mae or Freddie Mac 4.5% TBA	3,522,675	3.16
Total TBA (USD underlying exposure - USD 10,603,407)		10,603,407	9.52

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable Global Infrastructure Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Australia				Spain			
20,682	NEXTDC	181,393	1.56	764	Aena SME	120,688	1.04
27,228	Transurban	233,866	2.01	14,107	Cellnex Telecom	543,951	4.67
		415,259	3.57	7,331	EDP Renovaveis*	135,054	1.16
				799,693 6.87			
Belgium				Switzerland			
1,700	Aedifica	113,800	0.98	555	Flughafen Zurich	115,247	0.99
				United Arab Emirates			
Canada				146,044	Salik	133,199	1.14
10,842	Boralex	265,108	2.28	United Kingdom			
2,881	Canadian Pacific Kansas City	229,738	1.97	109,590	Helios Towers	125,516	1.08
6,840	Hydro One	183,784	1.58	51,718	National Grid	654,030	5.62
		678,630	5.83	3,812	Severn Trent*	116,930	1.00
				45,058	Smart Metering Systems	388,025	3.33
Cayman Islands				21,167	SSE	437,636	3.76
16,679	IHS	123,758	1.06	20,116	United Utilities*	240,822	2.07
				1,962,959 16.86			
Denmark				United States			
3,474	Orsted*	223,105	1.92	1,424	Alexandria Real Estate Equities	167,107	1.43
				2,144	American Tower	391,344	3.36
France				20,891	Clearway Energy	521,231	4.48
2,531	Aeroports de Paris	338,307	2.90	7,097	CSX	215,891	1.86
17,180	Getlink	288,630	2.48	924	Digital Realty Trust	121,626	1.04
		626,937	5.38	383	Equinix	302,256	2.60
				3,561	Eversource Energy	230,005	1.97
Germany				7,979	Exelon	323,628	2.78
3,227	Fraport Frankfurt Airport Services Worldwide	174,006	1.49	11,917	Physicians Realty Trust	166,361	1.43
				3,116	Portland General Electric	138,506	1.19
Italy				2,622	SBA Communications	596,780	5.13
13,341	Enav	53,989	0.46	2,949	Xcel Energy	170,983	1.47
74,665	Enel*	505,162	4.34	3,345,718 28.74			
14,071	Infrastrutture Wireless Italiane	175,486	1.51	Total Common Stocks (Shares)			
70,706	Terna - Rete Elettrica Nazionale	586,541	5.04	10,953,534 94.08			
		1,321,178	11.35	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
				10,953,534 94.08			
Japan				Total Portfolio			
2,700	West Japan Railway	116,457	1.00	10,953,534 94.08			
				Other Net Assets			
Portugal				688,914 5.92			
125,614	EDP - Energias de Portugal	577,300	4.96	Total Net Assets (USD)			
82,766	REN - Redes Energeticas Nacionais SGPS	226,288	1.94	11,642,448 100.00			
		803,588	6.90				

*All or a portion of this security represents a security on loan.

Sustainable Global Infrastructure Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Utilities	47.56
Industrial	25.84
Financials	15.97
Consumer Non-cyclical	3.15
Communications	1.56
Other Net Assets	5.92
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾

Portfolio of Investments 31 August 2023

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				BRL 18,237,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2025	3,674,271	0.40
				BRL 15,216,000	Brazil Notas do Tesouro Nacional Serie F 10% 1/1/2027	3,109,790	0.33
						6,982,691	0.75
BONDS							
Australia				Canada			
EUR 200,000	AusNet Services 1.5% 26/2/2027	199,137	0.02	CAD 872,000	Canadian Government Bond 1.75% 1/12/2053	443,579	0.05
AUD 580,000	Australia Government Bond 1.75% 21/6/2051	217,071	0.02	CAD 3,500,000	Canadian Government Bond 2% 1/6/2028	2,385,046	0.26
AUD 1,220,000	Australia Government Bond 3% 21/3/2047	627,633	0.07	CAD 960,000	Canadian Government Bond 2% 1/12/2051	526,382	0.06
		1,043,841	0.11	CAD 9,570,000	Canadian Government Bond 2.25% 1/12/2029	6,512,179	0.70
Austria				CAD 420,000	Canadian Government Bond 2.75% 1/12/2048	273,736	0.03
EUR 600,000	Erste Bank 0.25% 26/6/2024	631,887	0.07	CAD 480,000	Canadian Government Bond 2.75% 1/12/2064	302,248	0.03
EUR 300,000	Republic of Austria Government Bond 0% 20/10/2040	187,820	0.02	CAD 4,220,000	Canadian Government Bond 3.5% 1/8/2025	3,054,759	0.33
EUR 1,460,000	Republic of Austria Government Bond 0.75% 20/10/2026	1,484,422	0.16	CAD 833,000	Canadian Government Bond 3.5% 1/12/2045	615,340	0.07
EUR 690,000	Republic of Austria Government Bond 1.5% 2/11/2086*	423,292	0.04	CAD 510,000	Canadian Government Bond 4% 1/6/2041	398,976	0.04
EUR 350,000	Republic of Austria Government Bond 1.85% 23/5/2049	287,475	0.03	GBP 3,500,000	CPPIB Capital 1.125% 14/12/2029	3,528,767	0.38
EUR 990,000	Republic of Austria Government Bond 2.1% 20/9/2117	731,943	0.08	CAD 4,000	Province of New Brunswick Canada 3.05% 14/8/2050	2,293	0.00
EUR 1,426,000	Republic of Austria Government Bond 2.9% 23/5/2029	1,544,811	0.17	CAD 3,345,000	Province of Ontario Canada 2.4% 2/6/2026	2,332,776	0.25
USD 280,000	Suzano Austria 2.5% 15/9/2028	238,308	0.03	CAD 900,000	Province of Quebec Canada 3.9% 22/11/2032	646,749	0.07
USD 900,000	Suzano Austria 5% 15/1/2030*	836,001	0.09	CAD 4,598,000	Province of Saskatchewan Canada 2.95% 2/6/2058	2,523,951	0.27
		6,365,959	0.69	GBP 100,000	Toronto-Dominion Bank/The 2.875% 5/4/2027	113,808	0.01
Belgium							
GBP 100,000	Anheuser-Busch InBev 4% 24/9/2025	122,971	0.01				
EUR 100,000	KBC 1.125% 25/1/2024	107,328	0.01				
GBP 100,000	KBC 1.25% 21/9/2027	109,186	0.02				
EUR 2,690,000	Kingdom of Belgium Government Bond 0.1% 22/6/2030	2,417,834	0.26				
EUR 450,000	Kingdom of Belgium Government Bond 1.4% 22/6/2053	298,330	0.03				
EUR 326,000	Kingdom of Belgium Government Bond 2.15% 22/6/2066	252,271	0.03				
EUR 1,581,000	Kingdom of Belgium Government Bond 2.75% 22/4/2039	1,580,562	0.17				
EUR 320,000	Kingdom of Belgium Government Bond 3.45% 22/6/2043	344,694	0.04				
		5,233,176	0.57				
Bermuda				Cayman Islands			
USD 145,430	Digicel 8% 1/4/2025***	34,176	0.00	USD 350,000	ACAS CLO 2015-1 7.172% 18/10/2028	344,405	0.04
USD 1,083,000	OHA Credit Funding 12 8.048% 20/7/2036	1,083,259	0.12	USD 2,500,000	AGL CLO 3 6.87% 15/1/2033	2,489,263	0.27
USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038	263,965	0.03	USD 500,000	AGL CLO 3 7.27% 15/1/2033	495,524	0.05
USD 300,000	Star Energy Geothermal Darajat II / Star Energy Geothermal Salak 4.85% 14/10/2038*	263,966	0.03	USD 1,413,000	AGL CLO 3 8.87% 15/1/2033	1,397,188	0.15
		1,645,366	0.18	USD 500,000	AGL Core CLO 2 6.978% 20/4/2032	499,375	0.05
				USD 585,000	AGL Core CLO 2 7.488% 20/4/2032	584,997	0.06
				USD 500,000	AGL Core CLO 4 6.658% 20/4/2033	496,725	0.05
				USD 613,098	ANCHORAGE CAPITAL CLO 1-R 6.553% 13/4/2031	609,920	0.07
				USD 400,000	Apidos CLO XX 7.12% 16/7/2031	396,822	0.04
				USD 600,000	Apidos CLO XXX 6.712% 18/10/2031	598,253	0.07
				USD 2,267,000	Apidos CLO XXXII 6.908% 20/1/2033	2,265,980	0.25
				USD 250,000	Apidos CLO XXXII 7.988% 20/1/2033	250,594	0.03
				USD 750,000	Apidos CLO XXXIX 6.634% 21/4/2035	743,308	0.08
Brazil							
USD 200,000	Banco do Brasil 6.25% 18/4/2030	198,630	0.02				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,500,000	Baidu 2.375% 23/8/2031*	1,987,562	0.22	USD 452,113	TICP CLO IX 6.728% 20/1/2031	450,997	0.05
USD 500,000	Ballyrock CLO 2020-2 6.598% 20/10/2031	497,322	0.05	GBP 200,000	Trafford Centre Finance 6.128% 28/7/2035	181,274	0.02
USD 710,000	CIFC Funding 2014-III 6.807% 22/10/2031	708,757	0.08	USD 1,750,000	Trinitas CLO XIV 7.613% 25/1/2034	1,729,891	0.19
USD 950,000	CIFC Funding 2017-IV 7.157% 24/10/2030	943,162	0.10	USD 2,000,000	Trinitas CLO XIV 8.613% 25/1/2034	1,995,891	0.22
USD 340,000	Country Garden 3.3% 12/1/2031	27,200	0.00	USD 835,000	Voya CLO 2014-4 7.173% 14/7/2031	826,189	0.09
USD 1,000,000	Eaton Vance CLO 2015-1 6.838% 20/1/2030	978,882	0.11	USD 279,675	Voya CLO 2018-1 6.532% 19/4/2031	278,766	0.03
USD 250,000	Eaton Vance CLO 2015-1 7.038% 20/1/2030	247,162	0.03	USD 1,000,000	Voya CLO 2018-2 6.82% 15/7/2031	975,052	0.11
USD 200,000	Fantasia 10.875% 9/1/2023***	10,000	0.00			37,951,630	4.10
USD 200,000	Fantasia 11.875% 1/6/2023***	10,000	0.00		Chile		
USD 300,000	Fibria Overseas Finance 5.5% 17/1/2027	299,965	0.03	USD 200,000	Celulosa Arauco y Constitucion 4.2% 29/1/2030	177,506	0.02
USD 200,000	Gaci First Investment 5% 13/10/2027	197,796	0.02	USD 200,000	Chile Government International Bond 2.45% 31/1/2031*	170,447	0.02
USD 200,000	Gaci First Investment 5.25% 13/10/2032*	200,228	0.02	USD 500,000	Chile Government International Bond 3.1% 7/5/2041*	363,738	0.04
USD 1,250,000	Galaxy XXII CLO 6.77% 16/4/2034	1,233,242	0.13	USD 200,000	Chile Government International Bond 3.125% 21/1/2026	191,439	0.02
USD 320,000	Goldentree Loan Management US CLO 5 7.138% 20/10/2032	319,131	0.03	USD 1,176,000	Chile Government International Bond 3.5% 25/1/2050*	852,006	0.09
USD 1,000,000	KKR CLO 17 6.65% 15/4/2034	991,517	0.11	USD 500,000	Inversiones CMPC 4.375% 4/4/2027	475,443	0.05
USD 400,000	KSA Sukuk 3.628% 20/4/2027*	382,378	0.04	USD 200,000	Nacional del Cobre de Chile 4.25% 17/7/2042	160,104	0.02
USD 735,806	Madison Park Funding XXVI 6.831% 29/7/2030	733,896	0.08			2,390,683	0.26
USD 400,000	MAF Sukuk 4.5% 3/11/2025	392,148	0.05		China		
USD 3,000,000	Neuberger Berman Loan Advisers CLO 35 6.922% 19/1/2033	2,996,832	0.32	CNY 88,200,000	China Government Bond 1.99% 9/4/2025	12,068,168	1.30
USD 500,000	OCP CLO 2020-18 6.678% 20/7/2032	495,293	0.05	CNY 61,000,000	China Government Bond 2.37% 20/1/2027	8,381,320	0.91
USD 750,000	Octagon Investment Partners 18-R 6.53% 16/4/2031	746,506	0.08	CNY 50,000,000	China Government Bond 2.5% 25/7/2027	6,893,721	0.74
USD 600,000	OZLM VI 7.32% 17/4/2031	595,205	0.06	CNY 25,000,000	China Government Bond 2.62% 25/9/2029	3,447,359	0.37
USD 750,000	Palmer Square CLO 2018-2 6.67% 16/7/2031	748,566	0.08	CNY 67,400,000	China Government Bond 2.68% 21/5/2030	9,320,250	1.01
USD 320,000	Palmer Square CLO 2020-3 7.226% 15/11/2031	317,412	0.03	CNY 10,000,000	China Government Bond 2.7% 3/11/2026	1,390,040	0.15
USD 800,000	Peace Park CLO 6.718% 20/10/2034	796,866	0.09	CNY 40,000,000	China Government Bond 2.75% 17/2/2032	5,532,248	0.60
USD 250,000	Pikes Peak CLO 4 6.77% 15/7/2034	248,407	0.03	CNY 60,000,000	China Government Bond 2.79% 15/12/2029	8,340,163	0.90
USD 300,000	Regatta IX Funding 8.02% 17/4/2030	301,810	0.03	CNY 27,700,000	China Government Bond 2.8% 24/3/2029	3,861,236	0.42
USD 250,000	Regatta XVI Funding 9.47% 15/1/2033	249,500	0.03	CNY 21,800,000	China Government Bond 2.8% 15/11/2032	3,028,871	0.33
USD 585,000	Regatta XXI Funding 7.288% 20/10/2034	580,601	0.06	CNY 26,000,000	China Government Bond 2.85% 4/6/2027	3,631,440	0.39
USD 483,828	Rockford Tower CLO 2018-1 6.741% 20/5/2031	482,256	0.05	CNY 10,000,000	China Government Bond 2.89% 18/11/2031	1,400,531	0.15
USD 685,000	RR 5 7.22% 15/10/2031	678,993	0.07	CNY 35,500,000	China Government Bond 2.94% 17/10/2024	4,923,458	0.53
USD 200,000	Saudi Electricity Sukuk Programme 4.632% 11/4/2033	195,352	0.02	CNY 28,350,000	China Government Bond 3.39% 16/3/2050	4,214,655	0.46
USD 250,000	Symphony CLO XXIV 6.807% 23/1/2032	249,065	0.03				
USD 500,000	TIAA CLO IV 6.818% 20/1/2032	498,204	0.05				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 2,000,000	French Republic Government Bond OAT 1.5% 25/5/2050	1,445,906	0.16	EUR 74,000	E.ON 0.875% 18/10/2034	59,898	0.01
EUR 240,000	French Republic Government Bond OAT 2% 25/5/2048	199,183	0.02	EUR 200,000	FCT Autonoria DE 2023 4.792% 26/1/2043	216,640	0.02
EUR 10,000	French Republic Government Bond OAT 3.25% 25/5/2045	10,607	0.00	EUR 100,000	Gruenthal 3.625% 15/11/2026*	103,099	0.01
EUR 519,000	French Republic Government Bond OAT 4% 25/4/2060	624,074	0.07	EUR 1,400,000	Heidelberg Materials 3.75% 31/5/2032*	1,437,365	0.16
EUR 100,000	Goldstory 5.375% 1/3/2026*	104,889	0.01	EUR 100,000	HT Troplast 9.375% 15/7/2028	108,886	0.01
EUR 100,000	iliad 5.625% 15/2/2030	105,674	0.01	EUR 2,500,000	Kreditanstalt fuer Wiederaufbau 0% 15/9/2028*	2,339,957	0.25
EUR 100,000	Loxam 3.75% 15/7/2026	102,225	0.01	EUR 2,514,000	Kreditanstalt fuer Wiederaufbau 0.875% 4/7/2039	1,941,230	0.21
EUR 100,000	Orange 2.375% 15/1/2025	103,683	0.01	EUR 400,000	Landesbank Baden-Wuerttemberg 0.25% 10/1/2025	414,380	0.05
EUR 200,000	Picard Groupe 3.875% 1/7/2026	200,424	0.02	EUR 300,000	Merck 1.625% 25/6/2079	312,277	0.03
EUR 200,000	RCI Banque 2.625% 18/2/2030	204,241	0.03	EUR 100,000	Renk/Frankfurt am Main 5.75% 15/7/2025	107,684	0.01
EUR 400,000	RTE Reseau de Transport d'Electricite SADIR 3.75% 4/7/2035	430,241	0.05	EUR 500,000	Robert Bosch 4.375% 2/6/2043	542,321	0.06
EUR 2,100,000	Societe Du Grand Paris EPIC 1.125% 25/5/2034*	1,801,872	0.19	EUR 640,000	State of North Rhine-Westphalia Germany 1.65% 16/5/2047	504,790	0.05
EUR 100,000	Societe Generale 1% 24/11/2030	97,960	0.01	EUR 124,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	129,756	0.01
GBP 100,000	Societe Generale 1.875% 3/10/2024	120,888	0.01	EUR 100,000	ZF Finance 5.75% 3/8/2026	109,253	0.01
GBP 100,000	TotalEnergies Capital International 1.66% 22/7/2026	114,588	0.01			86,505,645	9.35
EUR 100,000	Veolia Environnement 0.8% 15/1/2032	85,825	0.01	Hong Kong			
EUR 100,000	Veolia Environnement 1.625% 1/6/2026	95,638	0.01	USD 200,000	Hong Kong Government International Bond 4.625% 11/1/2033	203,773	0.02
EUR 580,000	WPP Finance 4.125% 30/5/2028	629,727	0.07	USD 200,000	Lenovo 6.536% 27/7/2032	201,383	0.02
		26,616,712	2.87	USD 200,000	Xiaomi Best Time International 4.1% 14/7/2051	119,639	0.01
Germany						524,795	0.05
EUR 700,000	Bayer 0.625% 12/7/2031*	588,019	0.06	Hungary			
EUR 500,000	Bayer 1.375% 6/7/2032	433,004	0.05	HUF 168,640,000	Hungary Government Bond 3% 21/8/2030	381,178	0.04
EUR 1,170,000	Bayer 4% 26/8/2026*	1,283,622	0.14	USD 200,000	MVM Energetika Zrt 7.5% 9/6/2028*	203,750	0.02
EUR 100,000	Bayer 4.5% 25/3/2082	103,177	0.01			584,928	0.06
EUR 856,000	Bayer 4.625% 26/5/2033	941,394	0.11	India			
EUR 18,887,000	Bundesobligation 0% 10/10/2025	19,314,066	2.09	EUR 200,000	Power Finance 1.841% 21/9/2028	182,846	0.02
EUR 44,980,000	Bundesobligation 1.3% 15/10/2027	46,552,281	5.03	USD 200,000	REC 3.875% 7/7/2027	186,089	0.02
EUR 3,300,000	Bundesobligation 2.4% 19/10/2028*	3,561,218	0.38			368,935	0.04
EUR 1,150,000	Bundesrepublik Deutschland Bundesanleihe 0% 15/8/2052	604,181	0.07	Indonesia			
EUR 500,000	Commerzbank 0.875% 18/4/2028	488,133	0.05	USD 800,000	Indonesia Government International Bond 4.35% 8/1/2027*	781,880	0.09
EUR 200,000	Commerzbank 6.125% 9/10/2025	197,080	0.02	USD 400,000	Indonesia Government International Bond 5.125% 15/1/2045*	388,900	0.04
EUR 700,000	Deutsche Bank 1.875% 23/2/2028	681,997	0.08	IDR 7,535,000,000	Indonesia Treasury Bond 6.125% 15/5/2028	492,026	0.05
GBP 100,000	Deutsche Bank 2.625% 16/12/2024	120,067	0.01	IDR 15,522,000,000	Indonesia Treasury Bond 7% 15/2/2033	1,064,526	0.12
EUR 500,000	Deutsche Bank 3.25% 24/5/2028	508,739	0.06	IDR 27,299,000,000	Indonesia Treasury Bond 7.125% 15/6/2038	1,902,685	0.21
GBP 100,000	Deutsche Bank 4% 24/6/2026	119,565	0.01	IDR 19,728,000,000	Indonesia Treasury Bond 7.5% 15/5/2038	1,397,022	0.15
EUR 100,000	Deutsche Bank 4% 24/6/2032	97,395	0.01	IDR 17,000,000,000	Indonesia Treasury Bond 8.125% 15/5/2024	1,130,171	0.12
EUR 800,000	Deutsche Bank 5% 5/9/2030	844,348	0.09				
EUR 1,100,000	Deutsche Bank 5.375% 11/1/2029*	1,202,498	0.13				
EUR 300,000	Deutsche Pfandbriefbank 0.625% 30/8/2027	292,839	0.03				
EUR 250,000	DZ HYP 0.875% 22/3/2028	244,486	0.03				

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⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
IDR 25,876,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	1,854,475	0.20	EUR 499,897	Last Mile PE 2021 4.687% 17/8/2031	523,723	0.06
IDR 36,575,000,000	Indonesia Treasury Bond 8.25% 15/5/2036	2,729,148	0.30	EUR 151,968	Last Mile PE 2021 4.987% 17/8/2031	154,944	0.02
USD 350,000	Pertamina Persero 4.175% 21/1/2050*	267,267	0.03	EUR 136,971	Last Mile PE 2021 5.387% 17/8/2031	136,949	0.02
USD 200,000	Pertamina Persero 5.625% 20/5/2043	186,894	0.02	EUR 500,000	Linde 1.375% 31/3/2031	468,110	0.05
USD 500,000	Perusahaan Penerbit SBSN Indonesia III 4.55% 29/3/2026*	494,272	0.05	EUR 1,100,000	Linde 3.375% 12/6/2029	1,187,580	0.13
USD 880,000	Perusahaan Penerbit SBSN Indonesia III 4.7% 6/6/2032*	856,900	0.09	EUR 200,000	LT Autorahoitus III 6.373% 17/12/2032	221,101	0.02
		13,546,166	1.47	EUR 252,616	Lt Autorahoitus IV 4.313% 18/7/2033	274,576	0.03
	International			EUR 250,000	Northwoods Capital 19 Euro 6.326% 25/11/2033	262,718	0.03
EUR 660,000	Asian Development Bank 1.95% 22/7/2032	651,171	0.07	EUR 269,055	Pearl Finance 2020 5.687% 17/11/2032	285,918	0.03
EUR 550,000	European Investment Bank 0.25% 15/6/2040	361,099	0.04	EUR 212,412	Pearl Finance 2020 6.287% 17/11/2032	224,406	0.02
EUR 2,622,000	European Investment Bank 2.75% 28/7/2028	2,815,269	0.30	EUR 96,500	River Green Finance 2020 4.748% 22/1/2032	99,299	0.01
EUR 2,500,000	European Union 0.4% 4/2/2037	1,886,245	0.20	EUR 527,000	Rockford Tower Europe CLO 2019-1 5.305% 20/1/2033	554,198	0.06
EUR 1,370,000	European Union 1% 6/7/2032	1,253,350	0.14	EUR 999,000	RRE 5 Loan Management 5.413% 15/1/2037	1,057,016	0.11
EUR 1,580,000	European Union 1.25% 4/2/2043	1,203,601	0.13	EUR 250,000	Sound Point Euro CLO III Funding 5.963% 15/4/2033	262,398	0.03
EUR 39,000	European Union 2.5% 4/10/2052	35,188	0.00	GBP 555,632	Taurus 2019-2 UK 7.138% 17/11/2029	684,005	0.07
EUR 93,000	European Union 2.625% 4/2/2048	89,243	0.01	GBP 408,413	Taurus 2019-2 UK 7.438% 17/11/2029	495,599	0.05
EUR 146,400	European Union 3% 4/3/2053	146,561	0.02	GBP 110,191	Taurus 2021-1 UK 6.519% 17/5/2031	131,951	0.01
EUR 1,820,000	European Union 3.25% 4/7/2034	1,980,151	0.21	GBP 99,271	Taurus 2021-1 UK 6.869% 17/5/2031	116,528	0.01
USD 3,630,000	International Bank for Reconstruction & Development 0.75% 26/8/2030	2,852,658	0.31	GBP 145,928	Taurus 2021-1 UK 7.819% 17/5/2031	177,471	0.02
		13,274,536	1.43	EUR 158,000	Voya Euro CLO III 5.313% 15/4/2033	166,782	0.02
	Ireland			EUR 1,186,000	Voya Euro CLO IV 5.413% 15/10/2034	1,255,688	0.13
EUR 200,000	AIB 5.25% 9/10/2024	204,078	0.02			13,986,105	1.51
EUR 200,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	193,766	0.02		Italy		
EUR 500,000	Ares European CLO VII 5.163% 15/10/2030	531,867	0.06	EUR 149,000	Azzurra Aeroporti 2.125% 30/5/2024	157,534	0.02
EUR 255,000	Avoca CLO XXII 4.963% 15/4/2035	265,680	0.03	EUR 100,000	Azzurra Aeroporti 2.625% 30/5/2027	98,070	0.01
EUR 350,000	CRH SMW Finance 4.25% 11/7/2035	375,804	0.04	EUR 115,000	Banco BPM 3.25% 14/1/2031	116,035	0.01
EUR 318,000	CVC Cordatus Loan Fund IV 5.116% 22/2/2034	330,479	0.04	EUR 150,000	Banco BPM 6% 14/6/2028	163,802	0.02
EUR 250,000	CVC Cordatus Loan Fund V 5.146% 21/7/2030	266,719	0.03	EUR 100,000	Castor 8.776% 15/2/2029	102,617	0.01
EUR 150,000	Henley CLO IV 5.071% 25/4/2034	157,282	0.02	EUR 100,000	Cedacri Mergeco 9.281% 15/5/2028	106,874	0.01
EUR 172,000	Invesco Euro CLO III 5.413% 15/7/2032	180,101	0.02	EUR 100,000	doValue 3.375% 31/7/2026	92,949	0.01
EUR 250,000	Invesco Euro CLO IV 5.363% 15/4/2033	262,982	0.03	EUR 100,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	108,465	0.01
EUR 500,000	Invesco Euro CLO V 7.463% 15/1/2034	500,558	0.05	EUR 1,230,000	Eni 1% 11/10/2034	977,375	0.10
EUR 990,000	Ireland Government Bond 1.7% 15/5/2037	893,648	0.10	EUR 1,169,000	Eni 4.25% 19/5/2033	1,260,945	0.14
EUR 551,000	Ireland Government Bond 3% 18/10/2043	575,058	0.06	EUR 100,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	95,688	0.01
GBP 400,000	Last Mile Logistics CMBS 2023-1 UK 7.486% 17/8/2033	507,123	0.06				

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Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 260,000	Intesa Sanpaolo 0.75% 4/12/2024	270,783	0.03	JPY 230,200,000	Japan Government Thirty Year Bond 1.3% 20/6/2052	1,469,024	0.16
GBP 100,000	Intesa Sanpaolo 5.148% 10/6/2030	106,425	0.01	JPY 193,650,000	Japan Government Thirty Year Bond 1.4% 20/3/2053	1,265,075	0.14
EUR 850,000	Italy Buoni Poliennali Del Tesoro 1.1% 1/4/2027	848,106	0.09	JPY 151,850,000	Japan Government Twenty Year Bond 0.3% 20/9/2039	911,708	0.10
EUR 2,256,000	Italy Buoni Poliennali Del Tesoro 1.45% 1/3/2036*	1,791,567	0.19	JPY 603,650,000	Japan Government Twenty Year Bond 0.4% 20/6/2040	3,635,613	0.39
EUR 2,526,000	Italy Buoni Poliennali Del Tesoro 1.5% 30/4/2045	1,651,835	0.18	JPY 122,000,000	Japan Government Twenty Year Bond 0.6% 20/6/2037	795,753	0.09
EUR 866,000	Italy Buoni Poliennali Del Tesoro 2.45% 1/9/2050*	650,945	0.07	JPY 3,500,000	Japan Government Twenty Year Bond 0.6% 20/12/2037	22,666	0.00
EUR 10,000,000	Italy Buoni Poliennali Del Tesoro 2.5% 15/11/2025	10,625,276	1.15	JPY 33,200,000	Japan Government Twenty Year Bond 0.7% 20/3/2037	220,015	0.02
EUR 3,000,000	Italy Buoni Poliennali Del Tesoro 2.5% 1/12/2032*	2,891,850	0.31	JPY 14,100,000	Japanese Government CPI Linked Bond 0.1% 10/9/2023	107,008	0.01
EUR 5,000	Italy Buoni Poliennali Del Tesoro 2.7% 1/3/2047*	4,093	0.00	USD 200,000	Mitsubishi UFJ Financial 2.309% 20/7/2032*	158,426	0.02
EUR 1,970,000	Italy Buoni Poliennali Del Tesoro 2.95% 1/9/2038	1,814,529	0.20	USD 200,000	Mitsubishi UFJ Financial 5.441% 22/2/2034	198,036	0.02
EUR 5,000	Italy Buoni Poliennali Del Tesoro 3.45% 1/3/2048*	4,638	0.00	EUR 2,596,000	Nissan Motor 3.201% 17/9/2028*	2,572,649	0.28
EUR 270,000	Italy Buoni Poliennali Del Tesoro 3.85% 1/9/2049	266,402	0.03	EUR 200,000	SoftBank 2.125% 6/7/2024	209,888	0.02
EUR 3,010,000	Italy Buoni Poliennali Del Tesoro 4% 30/10/2031	3,291,500	0.36	EUR 100,000	SoftBank 3.875% 6/7/2032	85,000	0.01
EUR 219,504	Koromo Italy 4.432% 26/2/2035	238,608	0.02	USD 381,000	Takeda Pharmaceutical 2.05% 31/3/2030	313,313	0.03
EUR 216,000	Telecom Italia 1.625% 18/1/2029*	184,706	0.02			46,003,069	4.97
EUR 200,000	Telecom Italia 2.75% 15/4/2025	208,879	0.03	Jersey			
EUR 100,000	Telecom Italia 6.875% 15/2/2028	109,714	0.01	USD 500,000	AGL CLO 20 8.276% 20/7/2035	502,750	0.06
EUR 150,000	UniCredit 4.45% 16/2/2029	159,880	0.02	GBP 110,000	Galaxy Bidco 6.5% 31/7/2026	128,439	0.02
USD 200,000	UniCredit 7.296% 2/4/2034	191,359	0.02	GBP 10,000	HSBC Bank Capital Funding Sterling 1 5.844% 5/11/2031	12,687	0.00
		28,591,449	3.09			643,876	0.08
Japan				Kazakhstan			
EUR 230,000	Asahi 0.155% 23/10/2024	238,810	0.03	USD 200,000	Kazakhstan Government International Bond 4.875% 14/10/2044	179,181	0.02
JPY 100,000,000	Japan Expressway and Debt Repayment Agency 0.306% 31/3/2050	493,998	0.05	USD 200,000	Kazakhstan Government International Bond 5.125% 21/7/2025	204,477	0.02
JPY 607,200,000	Japan Government Forty Year Bond 0.5% 20/3/2059	2,884,632	0.31	USD 200,000	KazMunayGas National JSC 4.75% 19/4/2027	188,315	0.02
JPY 57,900,000	Japan Government Forty Year Bond 0.7% 20/3/2061	290,041	0.03			571,973	0.06
JPY 560,000,000	Japan Government Forty Year Bond 0.8% 20/3/2058	2,994,662	0.32	Luxembourg			
JPY 121,200,000	Japan Government Forty Year Bond 0.9% 20/3/2057	675,056	0.07	EUR 100,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	89,096	0.01
JPY 191,800,000	Japan Government Forty Year Bond 1% 20/3/2062	1,053,854	0.11	EUR 147,000	BL Consumer Credit 2021 5.292% 25/9/2038	157,924	0.02
JPY 2,322,200,000	Japan Government Ten Year Bond 0.1% 20/12/2030	15,519,522	1.68	EUR 191,000	BL Consumer Credit 2021 6.492% 25/9/2038	203,935	0.02
JPY 525,000,000	Japan Government Ten Year Bond 0.1% 20/9/2031	3,482,950	0.38	GBP 100,000	Cidron Aida Finco 6.25% 1/4/2028	112,021	0.01
JPY 143,050,000	Japan Government Ten Year Bond 0.5% 20/3/2033	968,846	0.11	EUR 100,000	Cullinan Holdco Scsp 8.413% 15/10/2026	101,591	0.01
JPY 125,600,000	Japan Government Thirty Year Bond 0.6% 20/9/2050	676,279	0.07	EUR 100,000	Dana Financing Luxembourg 8.5% 15/7/2031	111,270	0.01
JPY 110,150,000	Japan Government Thirty Year Bond 0.7% 20/12/2048	625,132	0.07	EUR 2,390,000	European Financial Stability Facility 1.75% 17/7/2053	1,804,229	0.20
JPY 753,500,000	Japan Government Thirty Year Bond 0.7% 20/9/2051	4,135,113	0.45	EUR 640,000	European Financial Stability Facility 2.375% 21/6/2032	656,974	0.07

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Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Garfunkelux Holdco 3 6.75% 1/11/2025	84,068	0.01	EUR 450,000	ABN AMRO Bank 2.5% 5/9/2023	488,201	0.05
EUR 39,997	Germany Compartment Consumer 2020-1 5.371% 14/11/2034	43,368	0.01	EUR 100,000	Ashland Services 2% 30/1/2028	93,699	0.01
EUR 39,998	Germany Compartment Consumer 2020-1 6.121% 14/11/2034	43,189	0.00	EUR 606,000	BP Capital Markets 4.323% 12/5/2035*	651,901	0.07
USD 174,000	Medtronic Global 4.5% 30/3/2033	168,389	0.02	USD 200,000	Braskem Netherlands Finance 4.5% 10/1/2028	180,921	0.02
USD 200,000	Rumo Luxembourg 5.25% 10/1/2028	188,142	0.02	EUR 200,000	Cooperatieve Rabobank 1.5% 26/4/2038*	170,108	0.02
EUR 100,000	SES 2.875% 27/5/2026	94,624	0.01	GBP 100,000	Cooperatieve Rabobank 1.875% 12/7/2028*	109,081	0.01
EUR 100,000	Stena International 7.25% 15/2/2028	112,241	0.01	EUR 400,000	Digital Dutch Finco 0.625% 15/7/2025	400,829	0.05
EUR 400,000	Traton Finance Luxembourg 0% 14/6/2024*	419,540	0.05	EUR 141,017	Domi 2023-1 4.901% 15/2/2055	154,103	0.02
		4,390,601	0.48	EUR 125,000	Dutch Property Finance 2020-2 5.064% 28/1/2058	135,240	0.01
	Malaysia			EUR 178,000	Dutch Property Finance 2021-1 4.814% 28/7/2058	191,753	0.02
MYR 4,420,000	Malaysia Government Bond 4.893% 8/6/2038	1,042,724	0.11	EUR 300,000	Enel Finance International 0% 17/6/2024	315,467	0.04
MYR 5,600,000	Malaysia Government Investment Issue 4.07% 30/9/2026	1,228,566	0.13	EUR 500,000	ING Bank 0.875% 11/4/2028	488,013	0.05
MYR 5,200,000	Malaysia Government Investment Issue 4.245% 30/9/2030	1,153,290	0.13	EUR 200,000	ING Groep 0.1% 3/9/2025	208,273	0.02
MYR 500,000	Malaysia Government Investment Issue 4.662% 31/3/2038	115,750	0.01	GBP 100,000	ING Groep 3% 18/2/2026	117,826	0.01
USD 500,000	Malaysia Sukuk Global 3.179% 27/4/2026*	479,382	0.05	EUR 1,900,000	ING Groep 4.5% 23/5/2029	2,058,837	0.22
		4,019,712	0.43	EUR 100,000	Koninklijke KPN 2% 8/11/2024	103,536	0.01
	Mexico			EUR 100,000	Naturgy Finance 3.375% 24/4/2024	106,596	0.01
USD 200,000	America Movil 4.375% 16/7/2042	169,978	0.02	EUR 1,110,000	Netherlands Government Bond 0% 15/7/2030	1,001,065	0.11
USD 730,000	America Movil 4.7% 21/7/2032	693,638	0.07	EUR 1,620,000	Netherlands Government Bond 0.25% 15/7/2029	1,525,672	0.16
USD 950,000	GCC 3.614% 20/4/2032	795,972	0.09	EUR 693,000	Netherlands Government Bond 2.75% 15/1/2047*	736,411	0.08
MXN 139,441,300	Mexican Bonos 7.75% 29/5/2031	7,585,641	0.82	EUR 1,040,000	Netherlands Government Bond 4% 15/1/2037	1,263,587	0.14
MXN 18,000,000	Mexican Bonos 7.75% 23/11/2034	960,172	0.10		NXP / NXP Funding / NXP USA 3.4% 1/5/2030	688,688	0.08
MXN 34,000,000	Mexican Bonos 8% 7/12/2023	2,014,077	0.22	USD 785,000	NXP / NXP Funding / NXP USA 5% 15/1/2033*	196,756	0.02
MXN 50,000,000	Mexican Bonos 8% 24/5/2035	2,715,830	0.29	EUR 100,000	OI European 6.25% 15/5/2028	111,209	0.01
MXN 19,000,000	Mexican Bonos 8.5% 31/5/2029	1,090,518	0.12	USD 207,000	Prosus 4.987% 19/1/2052*	310,454	0.04
MXN 243,301,600	Mexico Cetes 0% 30/5/2024	1,338,236	0.14	EUR 200,000	Q-Park I 5.47% 1/3/2026	212,984	0.03
MXN 782,125,600	Mexico Cetes 0% 25/7/2024	4,238,259	0.46	EUR 100,000	Repsol International Finance 4.247% 11/9/2028	98,757	0.01
EUR 190,000	Mexico Government International Bond 1.35% 18/9/2027	186,278	0.02	USD 446,000	Shell International Finance 2.75% 6/4/2030	392,862	0.04
EUR 260,000	Mexico Government International Bond 2.25% 12/8/2036	205,102	0.02	EUR 100,000	Siemens Financieringsmaatschappij 0.3% 28/2/2024	106,670	0.01
USD 600,000	Mexico Government International Bond 4.6% 23/1/2046	485,955	0.05	EUR 118,443	Summer BidCo 9% 15/11/2025	120,693	0.01
USD 650,000	Mexico Government International Bond 4.875% 19/5/2033*	616,710	0.07	EUR 500,000	Telefonica Europe 4.375% 14/12/2024	533,441	0.06
USD 230,000	Mexico Government International Bond 6.338% 4/5/2053*	229,310	0.03	EUR 200,000	Telefonica Europe 6.135% 3/2/2030	212,365	0.02
		23,325,676	2.52	EUR 200,000	Teva Pharmaceutical Finance Netherlands II 1.875% 31/3/2027	186,682	0.02
	Netherlands			EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	111,372	0.01
EUR 200,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	197,037	0.02				
EUR 300,000	ABN AMRO Bank 0.875% 14/1/2026	306,259	0.04				
EUR 200,000	ABN AMRO Bank 1.45% 12/4/2038	169,484	0.02				

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⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 570,000	Viterra Finance 0.375% 24/9/2025*	568,809	0.06	EUR 500,000	Republic of Poland Government International Bond 1.5% 9/9/2025	520,112	0.06
EUR 800,000	Viterra Finance 1% 24/9/2028*	735,181	0.08	USD 500,000	Republic of Poland Government International Bond 3.25% 6/4/2026*	478,753	0.05
EUR 200,000	ZF Europe Finance 2% 23/2/2026	200,059	0.02			4,852,650	0.52
		15,960,881	1.73				
	New Zealand				Portugal		
EUR 2,051,000	Chorus 3.625% 7/9/2029	2,171,061	0.24	EUR 200,000	EDP - Energias de Portugal 1.7% 20/7/2080*	200,552	0.02
NZD 1,000,000	New Zealand Government Bond 4.25% 15/5/2034	562,695	0.06	EUR 610,000	Portugal Obrigaçoes do Tesouro OT 1.95% 15/6/2029	626,260	0.07
NZD 555,000	New Zealand Government Bond 4.5% 15/4/2027	324,712	0.04	EUR 1,570,000	Portugal Obrigaçoes do Tesouro OT 2.125% 17/10/2028	1,639,829	0.18
NZD 1,000,000	New Zealand Government Bond 4.5% 15/5/2030	582,081	0.06	EUR 357,000	Portugal Obrigaçoes do Tesouro OT 4.1% 15/4/2037	410,100	0.04
		3,640,549	0.40	EUR 22,135	TAGUS - Sociedade de Titularizacão de Créditos 0.7% 12/2/2024	23,770	0.00
	Norway					2,900,511	0.31
NOK 6,650,000	Norway Government Bond 1.75% 17/2/2027	578,736	0.06		Qatar		
NOK 13,000,000	Norway Government Bond 3% 15/8/2033	1,140,635	0.13	USD 500,000	Qatar Government International Bond 3.25% 2/6/2026	479,050	0.05
		1,719,371	0.19	USD 280,000	Qatar Government International Bond 3.75% 16/4/2030	265,332	0.03
	Panama			USD 300,000	Qatar Government International Bond 4% 14/3/2029*	290,120	0.03
EUR 100,000	Carnival 7.625% 1/3/2026	108,261	0.01	USD 200,000	Qatar Government International Bond 4.625% 2/6/2046	183,440	0.02
USD 400,000	Panama Government International Bond 3.875% 17/3/2028	376,594	0.04	USD 200,000	Qatar Government International Bond 5.103% 23/4/2048	191,744	0.02
USD 200,000	Panama Government International Bond 4.5% 15/5/2047*	153,320	0.02			1,409,686	0.15
		638,175	0.07		Romania		
	Peru			RON 1,870,000	Romania Government Bond 4.15% 26/1/2028*	376,639	0.04
USD 460,000	Peruvian Government International Bond 2.783% 23/1/2031	390,538	0.04	EUR 2,530,000	Romanian Government International Bond 2.375% 19/4/2027	2,535,791	0.28
USD 600,000	Peruvian Government International Bond 2.844% 20/6/2030*	519,027	0.06			2,912,430	0.32
USD 260,000	Peruvian Government International Bond 3% 15/1/2034*	211,198	0.02		Saudi Arabia		
		1,120,763	0.12	USD 270,000	Saudi Government International Bond 3.25% 22/10/2030	243,301	0.03
	Philippines			USD 770,000	Saudi Government International Bond 3.45% 2/2/2061*	512,724	0.06
PHP 19,300,000	Philippine Government Bond 7% 13/7/2038	356,927	0.04	USD 400,000	Saudi Government International Bond 3.625% 4/3/2028	377,872	0.04
USD 500,000	Philippine Government International Bond 3.7% 1/3/2041	402,260	0.05	USD 400,000	Saudi Government International Bond 4.5% 17/4/2030*	390,406	0.04
USD 200,000	Philippine Government International Bond 5.95% 13/10/2047	212,157	0.02			1,524,303	0.17
		971,344	0.11		Singapore		
	Poland			USD 315,000	Pfizer Investment Enterprises 5.3% 19/5/2053	315,653	0.04
PLN 5,930,000	Republic of Poland Government Bond 2.5% 25/7/2026	1,335,139	0.14	USD 1,432,000	Pfizer Investment Enterprises 5.34% 19/5/2063	1,414,263	0.15
PLN 3,300,000	Republic of Poland Government Bond 2.5% 25/7/2027	723,294	0.08	SGD 1,920,000	Singapore Government Bond 2% 1/2/2024	1,410,071	0.15
PLN 460,000	Republic of Poland Government Bond 2.75% 25/10/2029*	96,669	0.01	SGD 700,000	Singapore Government Bond 2.75% 1/4/2042	493,729	0.05
PLN 4,945,000	Republic of Poland Government Bond 4% 25/10/2023	1,198,830	0.13				
EUR 500,000	Republic of Poland Government International Bond 1.375% 22/10/2027*	499,853	0.05				

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Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
SGD 1,050,000	Singapore Government Bond 3.5% 1/3/2027	783,060	0.09	EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	107,852	0.01
USD 250,000	Temasek Financial I 3.625% 1/8/2028	238,856	0.02	GBP 300,000	Banco Santander 3.125% 6/10/2026	351,904	0.04
		4,655,632	0.50	EUR 200,000	CaixaBank 1.125% 17/5/2024	212,488	0.02
	Slovakia			EUR 1,200,000	CaixaBank 4.125% 24/3/2036	1,358,252	0.15
EUR 580,000	Slovakia Government Bond 0.75% 9/4/2030	528,123	0.06	EUR 100,000	Cellnex Finance 1% 15/9/2027	94,491	0.01
	Slovenia			EUR 100,000	Cellnex Finance 2% 15/2/2033	85,440	0.01
EUR 110,000	Slovenia Government Bond 1.75% 3/11/2040	88,433	0.01	EUR 100,000	Cellnex Telecom 1% 20/4/2027	96,538	0.01
EUR 520,000	Slovenia Government Bond 3.625% 11/3/2033	573,706	0.06	EUR 100,000	Food Service Project 5.5% 21/1/2027	103,549	0.01
		662,139	0.07	EUR 38,864	FT Santander Consumer Spain Auto 2020-1 5.522% 21/3/2033	41,514	0.00
	South Africa			EUR 100,000	Lorca Telecom Bondco 4% 18/9/2027	100,956	0.01
ZAR 25,049,920	Republic of South Africa Government Bond 8% 31/1/2030	1,196,253	0.13	EUR 3,068,000	Spain Government Bond 0.1% 30/4/2031	2,614,342	0.28
ZAR 3,793,216	Republic of South Africa Government Bond 8.75% 31/1/2044*	146,928	0.01	EUR 1,030,000	Spain Government Bond 0.5% 31/10/2031	892,659	0.10
ZAR 44,705,782	Republic of South Africa Government Bond 9% 31/1/2040	1,822,908	0.20	EUR 730,000	Spain Government Bond 0.7% 30/4/2032	637,414	0.07
ZAR 39,846,798	Republic of South Africa Government Bond 10.5% 21/12/2026	2,218,925	0.24	EUR 3,421,000	Spain Government Bond 0.85% 30/7/2037	2,556,437	0.28
		5,385,014	0.58	EUR 1,013,000	Spain Government Bond 1% 31/10/2050*	563,670	0.06
	South Korea			EUR 212,000	Spain Government Bond 2.35% 30/7/2033*	209,004	0.02
USD 600,000	Korea International Bond 2.75% 19/1/2027*	565,341	0.06	EUR 1,400,000	Spain Government Bond 3.45% 30/7/2066	1,327,301	0.14
KRW 743,530,000	Korea Treasury Bond 1.125% 10/9/2025	534,329	0.06	EUR 6,950,000	Spain Government Bond 3.55% 31/10/2033	7,572,831	0.82
KRW 2,190,680,000	Korea Treasury Bond 1.125% 10/9/2039	1,134,320	0.12	EUR 28,000	Spain Government Bond 5.15% 31/10/2044*	35,639	0.00
KRW 2,686,940,000	Korea Treasury Bond 1.25% 10/3/2026	1,913,313	0.21	GBP 200,000	Telefonica Emisiones 5.375% 2/2/2026	250,311	0.03
KRW 3,290,120,000	Korea Treasury Bond 1.5% 10/3/2025	2,407,862	0.26			19,568,299	2.11
KRW 4,904,750,000	Korea Treasury Bond 1.875% 10/6/2029	3,358,793	0.36		Sweden		
KRW 1,200,000,000	Korea Treasury Bond 2% 10/3/2046	665,612	0.07	SEK 7,400,000	Nordea Hypotek 1.25% 20/9/2023	677,551	0.07
KRW 1,702,290,000	Korea Treasury Bond 2% 10/3/2049	919,035	0.10	EUR 350,000	Stadshypotek 0.5% 11/7/2025	358,463	0.04
KRW 420,000,000	Korea Treasury Bond 2.125% 10/3/2047	236,964	0.03	SEK 11,000,000	Stadshypotek 1.5% 1/3/2024	996,048	0.11
KRW 2,169,270,000	Korea Treasury Bond 2.25% 10/12/2025	1,589,204	0.17	GBP 100,000	Swedbank 1.375% 8/12/2027	108,262	0.01
KRW 530,000,000	Korea Treasury Bond 2.375% 10/9/2038	337,678	0.04	SEK 11,000,000	Swedbank Hypotek 1% 20/12/2023	999,351	0.11
USD 200,000	POSCO 2.75% 15/7/2024	194,738	0.02	SEK 4,110,000	Sweden Government Bond 0.75% 12/5/2028*	342,092	0.04
		13,857,189	1.50	SEK 12,000,000	Sweden Government Bond 1.75% 11/11/2033	1,008,499	0.11
	Spain			SEK 2,300,000	Sweden Government Bond 3.5% 30/3/2039	227,243	0.02
EUR 61,054	Autonomia Spain 2021 FT 7.542% 31/1/2039	63,486	0.01			4,717,509	0.51
EUR 87,017	Autonomia Spain 2022 FT 6.442% 27/1/2040	95,265	0.01		Switzerland		
EUR 87,018	Autonomia Spain 2022 FT 10.642% 29/1/2040	95,815	0.01	CHF 1,510,000	Swiss Confederation Government Bond 0% 22/6/2029	1,618,720	0.18
EUR 100,000	Banco de Sabadell 2% 17/1/2030	101,141	0.01	CHF 1,420,000	Swiss Confederation Government Bond 0% 26/6/2034	1,452,462	0.16
				CHF 460,000	Swiss Confederation Government Bond 0.25% 23/6/2035	479,891	0.05

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Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
CHF 200,000	Swiss Confederation Government Bond 2% 25/6/2064	320,184	0.03	GBP 209,000	Brants Bridge 2023-1 5.952% 14/6/2066	264,258	0.03
CHF 2,780,000	Swiss Confederation Government Bond 3.5% 8/4/2033	3,891,866	0.42	GBP 100,000	British Telecommunications 8.375% 20/12/2083	126,963	0.02
EUR 400,000	UBS 1.25% 17/4/2025	424,817	0.04	GBP 115,000	Canada Square Funding 6 6.601% 17/1/2059	139,455	0.02
USD 966,000	UBS 3.091% 14/5/2032	796,429	0.09	GBP 130,000	Canada Square Funding 6 7.001% 17/1/2059	153,424	0.02
USD 564,000	UBS 3.75% 26/3/2025	545,186	0.06	EUR 350,000	Channel Link Enterprises Finance 2.706% 30/6/2050	347,133	0.04
USD 655,000	UBS 6.537% 12/8/2033	681,872	0.07	GBP 110,000	CMF 2020-1 6.196% 16/1/2057	139,250	0.02
		10,211,427	1.10	GBP 100,000	Dowson 2022-2 10.445% 20/8/2029	126,743	0.01
	Thailand			EUR 860,000	DS Smith 4.5% 27/7/2030*	927,324	0.10
USD 200,000	Bangkok Bank 3.733% 25/9/2034	170,102	0.02	EUR 200,000	EC Finance 3% 15/10/2026	204,172	0.02
USD 200,000	Bangkok Bank 5% 23/9/2025	189,400	0.02	GBP 100,000	Funding V 6.895% 15/10/2025	126,575	0.01
USD 200,000	GC Treasury Center 2.98% 18/3/2031	159,149	0.02	GBP 500,000	Funding VI 6.595% 15/7/2026	634,867	0.07
THB 12,800,000	Thailand Government Bond 1.585% 17/12/2035	317,276	0.04	GBP 100,000	Funding VI 8.295% 15/7/2026	127,551	0.02
THB 25,320,000	Thailand Government Bond 2.875% 17/6/2046	678,645	0.07	GBP 100,000	Gemgarto 2021-1 6.297% 16/12/2067	124,456	0.01
THB 10,510,000	Thailand Government Bond 3.3% 17/6/2038	311,026	0.04	GBP 186,222	Greene King Finance 4.064% 15/3/2035	199,160	0.02
THB 25,820,000	Thailand Government Bond 3.35% 17/6/2033	773,670	0.08	GBP 181,000	Harben Finance 6.242% 28/9/2055	218,948	0.02
USD 200,000	Thaioil Treasury Center 3.75% 18/6/2050*	128,488	0.01	GBP 179,000	Harben Finance 6.592% 28/9/2055	209,142	0.02
		2,727,756	0.30	GBP 200,000	Heathrow Finance 3.875% 1/3/2027*	218,824	0.02
	United Arab Emirates			GBP 100,000	Hermitage 2023 7.646% 21/9/2033	126,885	0.01
USD 500,000	Abu Dhabi Commercial Bank 4.5% 14/9/2027	486,200	0.05	GBP 99,996	Hops Hill No 1 7.045% 27/5/2054	126,449	0.01
USD 670,000	Abu Dhabi Government International Bond 3.125% 16/4/2030*	613,083	0.07	GBP 99,998	Hops Hill No 1 7.545% 27/5/2054	124,930	0.01
USD 760,000	Abu Dhabi Government International Bond 4.125% 11/10/2047*	641,083	0.07	GBP 100,000	Hops Hill No2 7.445% 27/11/2054	127,789	0.01
		1,740,366	0.19	GBP 100,000	Hops Hill No2 8.045% 27/11/2054	126,410	0.01
	United Kingdom			GBP 1,604,000	HSBC 1.75% 24/7/2027	1,787,770	0.19
USD 2,152,000	Anglo American Capital 4% 11/9/2027	2,030,769	0.22	EUR 3,242,000	HSBC 4.752% 10/3/2028	3,540,427	0.38
EUR 1,799,000	Anglo American Capital 4.75% 21/9/2032*	1,928,922	0.21	EUR 100,000	INEOS Finance 6.625% 15/5/2028	107,948	0.01
GBP 100,000	Atlas Funding 2021-1 6.874% 25/7/2058	126,459	0.01	EUR 100,000	INEOS Quattro Finance 2 2.5% 15/1/2026	98,945	0.01
GBP 284,884	Atlas Funding 2023-1 6.345% 20/1/2061	361,621	0.04	EUR 118,000	Informa 2.125% 6/10/2025	122,693	0.01
GBP 100,000	Atlas Funding 2023-1 7.095% 20/1/2061	126,382	0.01	GBP 1,204,000	Informa 3.125% 5/7/2026*	1,407,274	0.15
GBP 72,338	Azure Finance NO 2 8.195% 20/7/2030	91,893	0.01	GBP 140,000	Lanebrook Mortgage Transaction 2020-1 7.208% 12/6/2057	176,269	0.02
USD 259,000	Barclays 2.894% 24/11/2032	202,315	0.02	GBP 200,000	Lloyds Banking 2.25% 16/10/2024	242,954	0.03
GBP 100,000	Barclays 3% 8/5/2026	115,966	0.01	GBP 50,000	Mitchells & Butlers Finance 7.347% 15/6/2036	51,406	0.01
GBP 100,000	Barclays 3.25% 12/2/2027	113,835	0.01	GBP 100,000	Mortimer BTL 2021-1 6.483% 23/6/2053	122,381	0.01
EUR 1,024,000	Barclays 5.262% 29/1/2034	1,110,745	0.12	EUR 234,000	National Grid Electricity Transmission 0.19% 20/1/2025	240,993	0.03
USD 253,000	Barclays 5.746% 9/8/2033	242,508	0.03	EUR 500,000	Nationwide Building Society 1.125% 31/5/2028	488,532	0.05
GBP 200,000	Bellis Acquisition 4.5% 16/2/2026	222,660	0.03	GBP 100,000	NatWest 2.875% 19/9/2026*	117,211	0.01
GBP 200,000	BG Energy Capital 5.125% 1/12/2025	250,497	0.03	GBP 100,000	NatWest 3.125% 28/3/2027	116,142	0.01
EUR 100,000	BP Capital Markets 2.822% 7/4/2032	99,581	0.01	GBP 128,000	Newday Funding Master Issuer - Series 2021-1 6.745% 15/3/2029	161,792	0.02

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Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 136,000	Newday Funding Master Issuer - Series 2021-3 6.545% 15/11/2029	170,431	0.02		United States		
GBP 100,000	Newday Funding Master Issuer - Series 2022-2 10.195% 15/7/2030	128,164	0.02	USD 881,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	826,924	0.09
EUR 41,819	Paragon Mortgages No 12 4.261% 15/11/2038	42,574	0.01	USD 750,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	661,622	0.07
GBP 421,944	Parkmore Point RMBS 2022-1 6.673% 25/7/2045	530,352	0.06	USD 840,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	760,996	0.08
GBP 100,000	Pinewood Finance 3.25% 30/9/2025	117,797	0.01	USD 613,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	475,274	0.05
GBP 100,000	Premier Foods Finance 3.5% 15/10/2026	114,694	0.01	USD 870,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	727,419	0.08
GBP 100,000	Residential Mortgage 32 7.225% 20/6/2070	126,328	0.01	USD 820,000	280 Park Avenue 2017-280P Mortgage Trust 6.902% 15/9/2034	740,291	0.08
GBP 150,000	Sage AR Funding No 1 7.369% 17/11/2030	179,456	0.02	USD 3,752,000	AbbVie 3.2% 21/11/2029	3,381,446	0.37
EUR 380,000	Santander UK 0.5% 10/1/2025	393,935	0.04	USD 794,000	Amazon.com 2.5% 3/6/2050	507,720	0.06
GBP 100,000	Santander UK 3.625% 14/1/2026	118,113	0.01	USD 419,000	Amazon.com 4.7% 1/12/2032	416,649	0.05
EUR 2,144,000	Standard Chartered 0.8% 17/11/2029	1,936,019	0.21	USD 19,215	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/2/2029	17,616	0.00
EUR 907,000	Standard Chartered 4.874% 10/5/2031	982,728	0.11	USD 392,919	American Airlines 2019-1 Class AA Pass Through Trust 3.15% 15/2/2032	344,060	0.04
GBP 124,000	Tower Bridge Funding 2021-1 7.014% 21/7/2064	156,538	0.02	USD 271,000	American Express 4.42% 3/8/2033	251,341	0.03
GBP 106,000	Tower Bridge Funding 2021-1 7.314% 21/7/2064	133,129	0.02	USD 1,209,241	American Homes 4 Rent 2015-SFR2 Trust 3.732% 17/10/2052	1,162,277	0.13
GBP 434,008	Tower Bridge Funding 2022-1 5.745% 20/12/2063	545,123	0.06	EUR 640,000	American Tower 0.4% 15/2/2027	607,982	0.07
GBP 305,000	Turbo Finance 9 6.845% 20/8/2028	387,866	0.04	EUR 775,000	American Tower 0.875% 21/5/2029	690,530	0.08
GBP 115,000	Twin Bridges 2020-1 7.208% 12/12/2054	145,823	0.02	EUR 609,000	American Tower 0.95% 5/10/2030	523,025	0.06
GBP 125,000	Twin Bridges 2020-1 7.958% 12/12/2054	158,020	0.02	EUR 400,000	American Tower 1.95% 22/5/2026*	408,635	0.04
GBP 138,000	Twin Bridges 2021-1 6.558% 12/3/2055	171,225	0.02	USD 736,000	American Tower 2.1% 15/6/2030	587,593	0.06
GBP 100,000	Twin Bridges 2021-1 7.058% 12/3/2055	123,010	0.01	USD 1,210,000	American Tower 2.3% 15/9/2031	947,468	0.10
GBP 100,000	Twin Bridges 2022-2 6.958% 12/6/2055	126,930	0.01	USD 125,000	American Tower 4.05% 15/3/2032	111,522	0.01
GBP 482,770	Unique Pub Finance 5.659% 30/6/2027	604,388	0.07	EUR 258,000	American Tower 4.625% 16/5/2031	279,909	0.03
GBP 2,020,000	United Kingdom Gilt 0.125% 31/1/2028*	2,120,413	0.23	USD 1,405,000	American Tower 5.55% 15/7/2033	1,389,613	0.15
GBP 3,860,000	United Kingdom Gilt 0.625% 7/6/2025*	4,547,062	0.49	USD 2,092,000	Amgen 2.45% 21/2/2030	1,780,158	0.19
GBP 2,780,000	United Kingdom Gilt 0.875% 31/7/2033	2,539,213	0.27	GBP 645,000	Amgen 4% 13/9/2029*	755,986	0.08
GBP 2,170,000	United Kingdom Gilt 1.125% 22/10/2073*	1,002,543	0.11	USD 2,545,000	Amgen 5.25% 2/3/2030	2,549,539	0.28
GBP 1,140,000	United Kingdom Gilt 1.5% 31/7/2053	726,029	0.08	GBP 100,000	Amgen 5.5% 7/12/2026*	126,128	0.01
GBP 1,998,000	United Kingdom Gilt 1.75% 22/1/2049	1,455,061	0.16	USD 784,000	Aon / Aon Global 2.6% 2/12/2031	643,539	0.07
GBP 860,000	United Kingdom Gilt 4.5% 7/6/2028*	1,082,330	0.12	USD 94,000	Aon / Aon Global 5% 12/9/2032	91,910	0.01
GBP 100,000	Virgin Media Secured Finance 5% 15/4/2027	115,800	0.01	EUR 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 2% 1/9/2028	180,232	0.02
		41,708,692	4.51	USD 333,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	283,124	0.03
				USD 1,104,000	AREIT 2022-CRE7 7.556% 17/6/2039	1,104,434	0.12
				USD 297,000	Astrazeneca Finance 2.25% 28/5/2031	247,159	0.03
				USD 1,164,000	AT&T 1.7% 25/3/2026	1,061,613	0.12
				EUR 349,000	AT&T 2.35% 5/9/2029	343,178	0.04
				USD 678,000	AT&T 2.55% 1/12/2033	517,584	0.06
				GBP 200,000	AT&T 2.9% 4/12/2026	229,641	0.03

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,132,000	AT&T 3.65% 1/6/2051	777,363	0.08	USD 1,042,000	Broadcom 3.419% 15/4/2033	864,605	0.09
USD 815,000	AT&T 3.65% 15/9/2059	528,365	0.06	USD 834,000	Broadcom 3.469% 15/4/2034	681,814	0.07
EUR 1,339,000	AT&T 3.95% 30/4/2031	1,417,781	0.15	USD 217,000	Broadcom 4% 15/4/2029	200,008	0.02
EUR 580,000	AT&T 4.3% 18/11/2034*	616,771	0.07	USD 558,000	Broadcom 4.15% 15/11/2030	510,289	0.06
GBP 708,000	AT&T 4.375% 14/9/2029*	819,385	0.09	USD 125,000	Broadcom 4.15% 15/4/2032	111,993	0.01
USD 220,000	AT&T 5.4% 15/2/2034	213,513	0.02	USD 725,000	Burlington Northern Santa Fe 4.45% 15/1/2053*	647,521	0.07
GBP 800,000	AT&T 5.5% 15/3/2027*	988,773	0.11	USD 440,000	BXP Trust 2017-GM 3.379% 13/6/2039	398,048	0.04
USD 889,000	Baltimore Gas and Electric 5.4% 1/6/2053	877,971	0.10	USD 1,220,000	BXP Trust 2017-GM 3.539% 13/6/2039	1,054,176	0.11
USD 630,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	539,049	0.06	USD 730,000	BXP Trust 2017-GM 3.539% 13/6/2039	610,278	0.07
USD 922,024	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	913,483	0.10	USD 543,000	Cameron LNG 3.302% 15/1/2035	450,110	0.05
EUR 2,333,000	Bank of America 0.654% 26/10/2031*	1,984,051	0.21	USD 280,000	Cameron LNG 3.402% 15/1/2038	229,791	0.02
EUR 375,000	Bank of America 0.694% 22/3/2031	325,433	0.04	EUR 100,000	Catalent Pharma Solutions 2.375% 1/3/2028	90,870	0.01
USD 99,000	Bank of America 0.981% 25/9/2025	93,709	0.01	USD 505,000	CCUBS Commercial Mortgage Trust 2017-C1 4.159% 15/11/2050	434,086	0.05
EUR 400,000	Bank of America 1.776% 4/5/2027	407,757	0.04	USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	29,802	0.00
USD 128,000	Bank of America 2.299% 21/7/2032	101,033	0.01	USD 711,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	708,095	0.08
EUR 506,000	Bank of America 2.824% 27/4/2033	490,937	0.05	USD 33,000	Charter Communications Operating / Charter Communications Operating Capital 2.25% 15/1/2029	27,393	0.00
USD 1,080,000	Bank of America 2.972% 4/2/2033	888,378	0.09	USD 892,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	533,967	0.06
USD 1,706,000	Bank of America 3.194% 23/7/2030	1,495,561	0.16	USD 198,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	119,679	0.01
EUR 2,055,000	Bank of America 4.134% 12/6/2028*	2,227,444	0.24	USD 23,000	Charter Communications Operating / Charter Communications Operating Capital 4.4% 1/4/2033	20,216	0.00
USD 2,761,000	Bank of America 4.571% 27/4/2033*	2,560,550	0.28	USD 164,000	Charter Communications Operating / Charter Communications Operating Capital 4.8% 1/3/2050	121,639	0.01
EUR 400,000	Bank of America 4.587% 22/9/2026	433,874	0.05	USD 374,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	299,228	0.03
USD 467,000	Bank of America 5.015% 22/7/2033	448,956	0.05	EUR 200,000	Chemours 4% 15/5/2026	204,694	0.02
USD 2,844,000	Bank of America 5.202% 25/4/2029	2,801,099	0.30	USD 4,783	CHL Mortgage Pass-Through Trust 2004-29 5.969% 25/2/2035	4,244	0.00
USD 1,371,491	Bayview Commercial Asset Trust 2006-1 5.834% 25/4/2036	1,235,147	0.13	USD 708,000	Citigroup 0.776% 30/10/2024	701,571	0.08
USD 437,798	Bayview Commercial Asset Trust 2007-4 6.104% 25/9/2037	401,008	0.04	GBP 200,000	Citigroup 1.75% 23/10/2026	224,222	0.02
USD 2,035,000	BBCMS 2018-TALL Mortgage Trust 6.23% 15/3/2037	1,872,559	0.20	USD 135,000	Citigroup 2.561% 1/5/2032	108,783	0.01
USD 200,000	BBCMS 2018-TALL Mortgage Trust 6.479% 15/3/2037	169,237	0.02	USD 136,000	Citigroup 2.572% 3/6/2031	112,403	0.01
USD 550,000	BDS 2022-FL12 7.45% 19/8/2038	549,203	0.06	USD 210,000	Citigroup 2.666% 29/1/2031	176,064	0.02
USD 1,320,667	Bear Stearns ALT-A Trust 2007-1 5.749% 25/1/2047	1,083,404	0.12	USD 130,000	Citigroup 2.976% 5/11/2030	111,673	0.01
EUR 200,000	Belden 3.875% 15/3/2028*	200,828	0.02	USD 278,000	Citigroup 3.057% 25/1/2033	229,444	0.03
USD 416,000	Benchmark 2018-B3 Mortgage Trust 4.295% 10/4/2051	339,061	0.04	USD 246,000	Citigroup 3.785% 17/3/2033	213,982	0.02
USD 655,682	Benchmark 2018-B5 Mortgage Trust 4.57% 15/7/2051	565,954	0.06	USD 124,000	Citigroup 3.98% 20/3/2030	113,983	0.01
USD 200,000	Bimbo Bakeries USA 4% 17/5/2051	153,609	0.02				
EUR 200,000	Boxer Parent 6.5% 2/10/2025	215,600	0.02				

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Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 289,000	Citigroup 4.412% 31/3/2031	268,305	0.03	USD 594,000	Entergy Louisiana 2.35% 15/6/2032	472,264	0.05
USD 941,000	Citigroup 4.91% 24/5/2033	896,633	0.10	USD 232,000	Entergy Louisiana 4% 15/3/2033	208,198	0.02
USD 685,000	Citigroup 6.27% 17/11/2033	714,085	0.08	USD 840,000	Equinix 3.9% 15/4/2032	748,325	0.09
USD 387,000	Citigroup Commercial Mortgage Trust 2014-GC19 4.023% 11/3/2047	384,325	0.04	USD 470,000	Eversource Energy 1.65% 15/8/2030	370,282	0.04
USD 204,000	Citigroup Commercial Mortgage Trust 2016-C2 3.176% 10/8/2049	176,869	0.02	USD 226,000	Eversource Energy 3.375% 1/3/2032	193,622	0.02
USD 915,000	Citigroup Commercial Mortgage Trust 2018-C5 4.408% 10/6/2051	837,305	0.09	USD 338,000	Eversource Energy 5.125% 15/5/2033	327,131	0.04
USD 226,549	Citigroup Mortgage Loan Trust 2006-FX1 7.275% 25/10/2036	131,989	0.01	USD 977,000	Exelon 4.7% 15/4/2050	831,347	0.09
USD 468,921	CitiMortgage Alternative Loan Trust Series 2007-A5 6% 25/5/2037	409,917	0.04	USD 635,418	Fannie Mae Pool 1.5% 1/11/2041	511,027	0.06
USD 712,000	Cloud Software 6.5% 31/3/2029	636,857	0.07	USD 1,440,897	Fannie Mae Pool 1.5% 1/12/2041	1,158,842	0.13
USD 618,000	Comcast 1.5% 15/2/2031	483,720	0.05	USD 201,223	Fannie Mae Pool 1.5% 1/11/2050	152,304	0.02
USD 276,000	Comcast 3.4% 15/7/2046	201,978	0.02	USD 269,940	Fannie Mae Pool 1.5% 1/3/2051	204,359	0.02
USD 1,179,000	Comcast 3.969% 1/11/2047	946,051	0.10	USD 240,277	Fannie Mae Pool 2% 1/11/2031	215,736	0.02
USD 716,000	Comcast 4.25% 15/1/2033*	672,216	0.07	USD 135,333	Fannie Mae Pool 2% 1/3/2037	119,065	0.01
USD 1,837,717	COMM 2015-CCRE27 Mortgage Trust 4.486% 10/10/2048	1,667,618	0.18	USD 758,909	Fannie Mae Pool 2% 1/6/2041	632,395	0.07
USD 635,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	578,721	0.06	USD 885,734	Fannie Mae Pool 2% 1/2/2042	736,982	0.08
USD 584,000	Commonwealth Edison 5.3% 1/2/2053	572,903	0.06	USD 113,891	Fannie Mae Pool 2% 1/4/2042	94,772	0.01
EUR 200,000	Coty 3.875% 15/4/2026*	211,072	0.02	USD 1,880,321	Fannie Mae Pool 2% 1/8/2042	1,565,760	0.17
USD 170,000	Covanta 4.875% 1/12/2029	146,366	0.02	USD 171,973	Fannie Mae Pool 2% 1/9/2050	137,982	0.02
USD 1,095,000	Credit Suisse USA 7.125% 15/7/2032	1,220,012	0.13	USD 309,797	Fannie Mae Pool 2% 1/10/2050	248,861	0.03
USD 122,000	Crown Castle 2.5% 15/7/2031	98,489	0.01	USD 92,592	Fannie Mae Pool 2% 1/12/2050	74,962	0.01
USD 148,000	Crown Castle 3.1% 15/11/2029	128,767	0.01	USD 295,713	Fannie Mae Pool 2% 1/12/2050	238,968	0.03
USD 872,000	Crown Castle 3.3% 1/7/2030	757,972	0.08	USD 321,632	Fannie Mae Pool 2% 1/1/2051	257,873	0.03
USD 868,000	Crown Castle 5.1% 1/5/2033	835,307	0.09	USD 248,985	Fannie Mae Pool 2% 1/2/2051	199,456	0.02
USD 351,000	CSAIL 2015-C4 Commercial Mortgage Trust 3.708% 15/11/2048	282,743	0.03	USD 193,594	Fannie Mae Pool 2% 1/3/2051	156,442	0.02
USD 220,000	CSAIL 2017-CX10 Commercial Mortgage Trust 3.458% 15/11/2050	198,947	0.02	USD 108,997	Fannie Mae Pool 2% 1/3/2051	88,238	0.01
USD 885,000	CSAIL 2018-C14 Commercial Mortgage Trust 5.064% 15/11/2051	793,374	0.09	USD 97,802	Fannie Mae Pool 2% 1/4/2051	79,312	0.01
USD 544,000	CSX 4.1% 15/11/2032	510,919	0.06	USD 147,755	Fannie Mae Pool 2% 1/4/2051	119,402	0.01
USD 307,000	CVS Health 4.3% 25/3/2028	295,009	0.03	USD 171,216	Fannie Mae Pool 2% 1/4/2051	138,604	0.02
USD 1,279,000	CVS Health 5.125% 20/7/2045	1,139,570	0.12	USD 55,008	Fannie Mae Pool 2% 1/4/2051	44,529	0.00
USD 304,539	CWABS Asset-Backed Certificates Trust 2006-25 5.569% 25/6/2037	280,201	0.03	USD 747,748	Fannie Mae Pool 2% 1/8/2051	597,764	0.06
USD 700,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	564,123	0.06	USD 349,228	Fannie Mae Pool 2% 1/11/2051	282,458	0.03
USD 852,000	Edison International 6.95% 15/11/2029	897,175	0.10	USD 111,194	Fannie Mae Pool 2% 1/11/2051	90,231	0.01
USD 252,000	Elevance Health 3.6% 15/3/2051	185,161	0.02	USD 91,499	Fannie Mae Pool 2% 1/11/2051	74,153	0.01
USD 484,000	Elevance Health 5.125% 15/2/2053	455,915	0.05	USD 200,963	Fannie Mae Pool 2% 1/11/2051	162,603	0.02
EUR 200,000	Encore Capital 4.875% 15/10/2025*	207,527	0.02	USD 313,937	Fannie Mae Pool 2% 1/11/2051	250,833	0.03
				USD 67,599	Fannie Mae Pool 2% 1/11/2051	54,000	0.01
				USD 126,186	Fannie Mae Pool 2% 1/12/2051	101,946	0.01
				USD 55,689	Fannie Mae Pool 2% 1/12/2051	45,720	0.01
				USD 81,680	Fannie Mae Pool 2% 1/12/2051	65,242	0.01
				USD 187,522	Fannie Mae Pool 2% 1/12/2051	151,378	0.02
				USD 280,872	Fannie Mae Pool 2% 1/12/2051	225,559	0.02
				USD 281,226	Fannie Mae Pool 2% 1/12/2051	226,619	0.02
				USD 255,530	Fannie Mae Pool 2% 1/1/2052	206,734	0.02
				USD 259,728	Fannie Mae Pool 2% 1/1/2052	209,838	0.02
				USD 223,413	Fannie Mae Pool 2% 1/1/2052	180,495	0.02
				USD 346,777	Fannie Mae Pool 2% 1/1/2052	283,397	0.03
				USD 67,915	Fannie Mae Pool 2% 1/1/2052	54,379	0.01
				USD 131,267	Fannie Mae Pool 2% 1/2/2052	106,191	0.01
				USD 303,495	Fannie Mae Pool 2% 1/2/2052	245,190	0.03
				USD 677,009	Fannie Mae Pool 2% 1/2/2052	545,251	0.06

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Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 158,640	Fannie Mae Pool 2% 1/2/2052	128,165	0.01	USD 383,638	Fannie Mae Pool 5.5% 1/8/2037	390,399	0.04
USD 286,827	Fannie Mae Pool 2% 1/3/2052	231,238	0.03	USD 265,895	Fannie Mae Pool 5.5% 1/8/2037	270,731	0.03
USD 524,415	Fannie Mae Pool 2% 1/3/2052	422,251	0.05	USD 354,728	Fannie Mae Pool 6% 1/5/2041	366,085	0.04
USD 200,860	Fannie Mae Pool 2% 1/3/2052	162,131	0.02	USD 250,612	Fannie Mae-Aces 3.665% 25/9/2028	237,584	0.03
USD 540,356	Fannie Mae Pool 2.5% 1/6/2031	498,061	0.05	USD 751,065	FBR Securitization Trust 6.134% 25/11/2035	729,874	0.08
USD 235,913	Fannie Mae Pool 2.5% 1/7/2050	200,340	0.02	USD 1,500,000	Federal Farm Credit Banks Funding 2.1% 19/11/2040	974,036	0.11
USD 359,563	Fannie Mae Pool 2.5% 1/7/2050	302,733	0.03	USD 1,130,000	Federal Home Loan Banks 2% 4/5/2035	826,283	0.09
USD 353,619	Fannie Mae Pool 2.5% 1/7/2050	297,740	0.03	USD 1,230,000	Federal Home Loan Banks 2.125% 14/9/2029	1,081,549	0.12
USD 362,235	Fannie Mae Pool 2.5% 1/7/2050	305,006	0.03	USD 500,000	Federal Home Loan Mortgage 4% 18/11/2024	490,180	0.05
USD 470,631	Fannie Mae Pool 2.5% 1/8/2050	396,242	0.04	USD 2,423,000	Federal Home Loan Mortgage 6.25% 15/7/2032	2,771,914	0.30
USD 386,972	Fannie Mae Pool 2.5% 1/8/2050	325,807	0.04	USD 492,000	FirstEnergy Transmission 4.55% 1/4/2049	399,753	0.04
USD 120,758	Fannie Mae Pool 2.5% 1/8/2050	101,668	0.01	USD 2,000	FirstEnergy Transmission 5.45% 15/7/2044	1,821	0.00
USD 272,541	Fannie Mae Pool 2.5% 1/11/2050	231,384	0.03	EUR 700,000	Fiserv 4.5% 24/5/2031	765,959	0.08
USD 67,375	Fannie Mae Pool 2.5% 1/1/2051	56,687	0.01	USD 115,000	Fiserv 5.6% 2/3/2033	115,616	0.01
USD 708,703	Fannie Mae Pool 2.5% 1/10/2051	600,281	0.06	USD 955,000	Florida Power & Light 3.15% 1/10/2049	668,447	0.07
USD 180,782	Fannie Mae Pool 2.5% 1/11/2051	152,769	0.02	USD 155,000	Florida Power & Light 3.99% 1/3/2049	125,749	0.01
USD 636,241	Fannie Mae Pool 2.5% 1/11/2051	538,911	0.06	USD 330,000	Florida Power & Light 4.8% 15/5/2033	322,272	0.04
USD 599,274	Fannie Mae Pool 2.5% 1/1/2052	507,973	0.06	USD 456,000	Ford Motor 6.1% 19/8/2032	435,227	0.05
USD 2,847,106	Fannie Mae Pool 2.5% 1/1/2052	2,382,444	0.26	GBP 100,000	Ford Motor Credit 4.535% 6/3/2025	121,235	0.01
USD 151,671	Fannie Mae Pool 2.5% 1/1/2052	127,716	0.01	EUR 100,000	Ford Motor Credit 6.125% 15/5/2028	111,410	0.01
USD 107,575	Fannie Mae Pool 2.5% 1/2/2052	90,891	0.01	GBP 185,000	Ford Motor Credit 6.86% 5/6/2026	228,911	0.02
USD 383,464	Fannie Mae Pool 2.5% 1/2/2052	322,700	0.04	USD 448,910	Freddie Mac Gold Pool 2.5% 1/12/2027	428,365	0.05
USD 454,139	Fannie Mae Pool 2.5% 1/2/2052	380,854	0.04	USD 538,624	Freddie Mac Gold Pool 3.5% 1/12/2044	492,548	0.05
USD 73,772	Fannie Mae Pool 2.5% 1/2/2052	62,486	0.01	USD 382,896	Freddie Mac Gold Pool 3.5% 1/1/2045	351,209	0.04
USD 33,699	Fannie Mae Pool 3% 1/7/2029	31,676	0.00	USD 346,700	Freddie Mac Gold Pool 3.5% 1/6/2045	316,991	0.03
USD 186,487	Fannie Mae Pool 3% 1/7/2029	176,078	0.02	USD 983,033	Freddie Mac Gold Pool 4% 1/8/2044	935,303	0.10
USD 188,301	Fannie Mae Pool 3% 1/10/2029	177,712	0.02	USD 508,487	Freddie Mac Gold Pool 4% 1/2/2045	483,791	0.05
USD 93,941	Fannie Mae Pool 3% 1/1/2030	88,649	0.01	USD 290,577	Freddie Mac Gold Pool 4% 1/6/2045	276,359	0.03
USD 43,871	Fannie Mae Pool 3% 1/6/2030	41,404	0.00	USD 182,277	Freddie Mac Gold Pool 4.5% 1/9/2039	177,856	0.02
USD 2,169,355	Fannie Mae Pool 3% 1/3/2047	1,910,877	0.21	USD 75,492	Freddie Mac Gold Pool 4.5% 1/2/2040	73,276	0.01
USD 402,596	Fannie Mae Pool 3% 1/8/2050	351,283	0.04	USD 42,775	Freddie Mac Gold Pool 5% 1/10/2036	42,382	0.00
USD 391,127	Fannie Mae Pool 3% 1/11/2051	339,012	0.04	USD 505	Freddie Mac Gold Pool 6.5% 1/8/2032	519	0.00
USD 173,316	Fannie Mae Pool 3% 1/12/2051	150,923	0.02	USD 88,897	Freddie Mac Pool 1.5% 1/8/2050	67,444	0.01
USD 669,328	Fannie Mae Pool 3% 1/3/2052	582,135	0.06	USD 221,894	Freddie Mac Pool 1.5% 1/10/2050	168,193	0.02
USD 59,040	Fannie Mae Pool 3% 1/4/2052	51,468	0.01				
USD 93,106	Fannie Mae Pool 3% 1/5/2052	80,630	0.01				
USD 225,426	Fannie Mae Pool 3.5% 1/10/2030	215,871	0.02				
USD 5,751	Fannie Mae Pool 3.5% 1/11/2032	5,497	0.00				
USD 284,140	Fannie Mae Pool 3.5% 1/11/2047	258,213	0.03				
USD 285,487	Fannie Mae Pool 3.5% 1/12/2047	259,425	0.03				
USD 172,104	Fannie Mae Pool 3.5% 1/1/2048	156,605	0.02				
USD 130,973	Fannie Mae Pool 3.5% 1/2/2048	119,025	0.01				
USD 13,459	Fannie Mae Pool 4% 1/9/2033	13,004	0.00				
USD 38,172	Fannie Mae Pool 4% 1/10/2033	37,002	0.00				
USD 119,527	Fannie Mae Pool 4% 1/4/2045	113,480	0.01				
USD 140,771	Fannie Mae Pool 4% 1/9/2050	132,044	0.01				
USD 36,118	Fannie Mae Pool 4% 1/9/2050	33,599	0.00				
USD 92,395	Fannie Mae Pool 4.5% 1/8/2042	90,035	0.01				
USD 31,870	Fannie Mae Pool 4.5% 1/1/2043	31,056	0.00				
USD 79,422	Fannie Mae Pool 4.5% 1/8/2045	76,903	0.01				
USD 72,554	Fannie Mae Pool 4.5% 1/7/2052	68,856	0.01				
USD 1,094,355	Fannie Mae Pool 5% 1/10/2035	1,094,371	0.12				
USD 5,224	Fannie Mae Pool 5.5% 1/2/2035	5,279	0.00				

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Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 101,993	Freddie Mac Pool 2% 1/2/2036	90,105	0.01	USD 375,000	Gilead Sciences 4.75% 1/3/2046	341,610	0.04
USD 125,530	Freddie Mac Pool 2% 1/3/2042	104,422	0.01	USD 807	Ginnie Mae I Pool 6.5% 15/4/2031	819	0.00
USD 58,280	Freddie Mac Pool 2% 1/8/2050	47,088	0.01	USD 2,504	Ginnie Mae I Pool 6.5% 15/7/2031	2,539	0.00
USD 90,952	Freddie Mac Pool 2% 1/11/2050	73,621	0.01	USD 1,021,508	Ginnie Mae II Pool 2% 20/8/2050	849,372	0.09
USD 550,674	Freddie Mac Pool 2% 1/3/2051	440,985	0.05	USD 129,313	Ginnie Mae II Pool 2% 20/11/2050	107,441	0.01
USD 280,452	Freddie Mac Pool 2% 1/4/2051	227,434	0.02	USD 587,169	Ginnie Mae II Pool 2% 20/1/2051	487,028	0.05
USD 163,855	Freddie Mac Pool 2% 1/5/2051	132,653	0.01	USD 269,844	Ginnie Mae II Pool 2% 20/2/2051	223,961	0.02
USD 755,590	Freddie Mac Pool 2% 1/7/2051	616,303	0.07	USD 384,144	Ginnie Mae II Pool 2.5% 20/4/2051	327,961	0.04
USD 47,249	Freddie Mac Pool 2% 1/9/2051	38,185	0.00	USD 512,345	Ginnie Mae II Pool 2.5% 20/10/2051	437,409	0.05
USD 221,251	Freddie Mac Pool 2% 1/9/2051	177,830	0.02	USD 356,787	Ginnie Mae II Pool 2.5% 20/12/2051	304,561	0.03
USD 45,281	Freddie Mac Pool 2% 1/10/2051	36,218	0.00	USD 295,899	Ginnie Mae II Pool 2.5% 20/7/2052	252,545	0.03
USD 599,318	Freddie Mac Pool 2% 1/10/2051	479,557	0.05	USD 661,210	Ginnie Mae II Pool 3% 20/12/2044	595,467	0.06
USD 73,297	Freddie Mac Pool 2% 1/12/2051	59,138	0.01	USD 93,972	Ginnie Mae II Pool 3% 20/4/2050	83,464	0.01
USD 157,209	Freddie Mac Pool 2% 1/12/2051	126,996	0.01	USD 117,955	Ginnie Mae II Pool 3% 20/5/2050	104,716	0.01
USD 195,163	Freddie Mac Pool 2% 1/12/2051	157,893	0.02	USD 548,222	Ginnie Mae II Pool 3% 20/6/2051	483,914	0.05
USD 30,224	Freddie Mac Pool 2% 1/12/2051	24,690	0.00	USD 173,813	Ginnie Mae II Pool 3% 20/12/2051	153,333	0.02
USD 463,560	Freddie Mac Pool 2% 1/1/2052	375,029	0.04	USD 107,550	Ginnie Mae II Pool 3% 20/1/2052	94,675	0.01
USD 340,299	Freddie Mac Pool 2% 1/1/2052	278,133	0.03	USD 987,683	Ginnie Mae II Pool 3.5% 20/11/2046	912,506	0.10
USD 1,439,289	Freddie Mac Pool 2% 1/1/2052	1,158,606	0.13	USD 707,727	Ginnie Mae II Pool 4% 20/6/2047	670,065	0.07
USD 243,814	Freddie Mac Pool 2% 1/1/2052	196,995	0.02	USD 601,121	Ginnie Mae II Pool 4.5% 20/5/2041	587,957	0.06
USD 82,915	Freddie Mac Pool 2% 1/2/2052	66,304	0.01	USD 45,782	Ginnie Mae II Pool 4.5% 20/9/2048	44,172	0.00
USD 65,544	Freddie Mac Pool 2.5% 1/7/2050	55,118	0.01	USD 17,606	Ginnie Mae II Pool 4.5% 20/4/2050	17,027	0.00
USD 556,969	Freddie Mac Pool 2.5% 1/2/2051	472,871	0.05	USD 243,579	Ginnie Mae II Pool 5% 20/7/2040	242,795	0.03
USD 322,026	Freddie Mac Pool 2.5% 1/5/2051	274,088	0.03	USD 140,000	Global Payments 2.15% 15/1/2027	124,755	0.01
USD 480,530	Freddie Mac Pool 2.5% 1/5/2051	404,138	0.04	EUR 1,547,000	Global Payments 4.875% 17/3/2031	1,678,899	0.18
USD 317,598	Freddie Mac Pool 2.5% 1/11/2051	267,400	0.03	USD 340,000	Goldman Sachs 1.992% 27/1/2032	265,003	0.03
USD 232,688	Freddie Mac Pool 2.5% 1/12/2051	195,100	0.02	USD 2,152,000	Goldman Sachs 2.383% 21/7/2032	1,701,362	0.18
USD 670,461	Freddie Mac Pool 3% 1/8/2050	586,683	0.06	USD 306,000	Goldman Sachs 2.615% 22/4/2032	247,847	0.02
USD 135,634	Freddie Mac Pool 3% 1/8/2050	117,731	0.01	USD 160,000	Goldman Sachs 2.65% 21/10/2032	128,471	0.01
USD 352,750	Freddie Mac Pool 3% 1/9/2050	312,887	0.03	USD 211,000	Goldman Sachs 3.102% 24/2/2033	175,814	0.02
USD 89,848	Freddie Mac Pool 3% 1/7/2051	78,554	0.01	GBP 791,000	Goldman Sachs 3.625% 29/10/2029	885,765	0.10
USD 115,256	Freddie Mac Pool 3% 1/10/2051	100,327	0.01	EUR 3,536,000	Goldman Sachs 4% 21/9/2029*	3,776,998	0.41
USD 66,280	Freddie Mac Pool 3% 1/2/2052	57,951	0.01	GBP 100,000	Goldman Sachs 7.25% 10/4/2028*	131,892	0.01
USD 651,223	Freddie Mac Pool 3% 1/8/2052	566,428	0.06	USD 415,237	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	320,680	0.03
USD 76,876	Freddie Mac Pool 3.5% 1/1/2034	73,066	0.01	USD 1,562,228	GoodLeap Sustainable Home Solutions Trust 2022-3 4.95% 20/7/2049	1,420,096	0.15
USD 2,142,970	Freddie Mac Pool 3.5% 1/9/2046	1,954,469	0.21	USD 1,260,000	GS Mortgage II Series 2005-ROCK 5.515% 3/5/2032	1,228,088	0.13
USD 172,110	Freddie Mac Pool 3.5% 1/1/2048	156,469	0.02				
USD 543,179	Freddie Mac Pool 4% 1/1/2045	516,150	0.06				
USD 9,731	Freddie Mac Pool 4% 1/7/2048	9,153	0.00				
USD 68,414	Freddie Mac Pool 4.5% 1/7/2052	64,913	0.01				
USD 421,558	Freddie Mac Pool 4.5% 1/7/2052	399,971	0.04				
USD 134,310	Freddie Mac Pool 4.5% 1/8/2052	127,454	0.01				
USD 20,000	Freedom Mortgage 8.25% 15/4/2025	19,705	0.00				
USD 1,265,000	FREMF 2018-K72 Mortgage Trust 4.119% 25/12/2050	1,176,252	0.13				
USD 875,000	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	879,377	0.10				
USD 288,000	Gen Digital 6.75% 30/9/2027	288,152	0.03				
USD 839,000	General Motors 5% 1/10/2028	813,524	0.09				
USD 431,000	General Motors 5.4% 15/10/2029	416,144	0.05				
USD 229,000	General Motors Financial 6.05% 10/10/2025	229,171	0.02				
USD 932,000	Gilead Sciences 2.8% 1/10/2050	602,218	0.07				

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,564,363	GS Mortgage Trust 2015-GC34 4.466% 10/10/2048	1,424,514	0.15	USD 977,438	Mastr Asset Backed Trust 2004-OPT2 6.129% 25/9/2034	833,858	0.09
USD 1,162,000	GS Mortgage Trust 2016-GS2 3.759% 10/5/2049	1,037,005	0.11	USD 312,324	Mastr Asset Backed Trust 2005-WF1 7.154% 25/6/2035	313,781	0.03
USD 740,845	GSMPS Mortgage Loan Trust 2005-RP1 3.843% 25/1/2035	632,753	0.07	USD 398,000	Mauser Packaging Solutions 7.875% 15/8/2026	391,485	0.04
USD 525,238	GSMPS Mortgage Loan Trust 2005-RP3 3.816% 25/9/2035	479,985	0.05	USD 76,000	Medline Borrower 3.875% 1/4/2029	66,232	0.01
USD 123,000	HCA 2.375% 15/7/2031	97,104	0.01	EUR 100,000	Metropolitan Life Global Funding I 0.375% 9/4/2024	106,124	0.01
USD 971,000	HCA 3.5% 1/9/2030	848,614	0.09	USD 853,000	MF1 2022-FL10 7.949% 17/9/2037	856,115	0.09
USD 1,616,000	HCA 3.625% 15/3/2032	1,389,834	0.15	USD 286,000	Moody's 3.1% 29/11/2061	181,624	0.02
USD 739,000	HCA 5.5% 1/6/2033	724,576	0.08	USD 183,000	Moody's 3.75% 25/2/2052	140,167	0.01
USD 206,000	Home Depot 2.7% 15/4/2030	180,982	0.02	EUR 1,155,000	Morgan Stanley 0.497% 7/2/2031	984,005	0.11
USD 700,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	634,731	0.07	USD 2,356,000	Morgan Stanley 2.239% 21/7/2032	1,853,491	0.20
USD 1,982,623	HSI Asset Securitization Trust 2007-NC1 5.569% 25/4/2037	1,277,873	0.14		Morgan Stanley 2.511% 20/10/2032	753,077	0.08
USD 1,534,500	Independence Plaza Trust 2018-INDP 3.763% 10/7/2035	1,440,583	0.16	USD 946,000	Morgan Stanley 3.622% 1/4/2031	148,440	0.02
USD 579,666	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.669% 25/7/2036	565,232	0.06	USD 1,100,000	Morgan Stanley 4.431% 23/1/2030	1,042,850	0.11
USD 960,000	Intel 5.2% 10/2/2033	959,207	0.10	EUR 1,130,000	Morgan Stanley 4.656% 2/3/2029	1,239,425	0.13
USD 4,906,819	IXIS Real Estate Capital Trust 2006-HE2 5.949% 25/8/2036	1,448,026	0.16	USD 3,307,000	Morgan Stanley 4.889% 20/7/2033	3,132,693	0.34
USD 690,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.881% 15/1/2049	580,195	0.06	USD 377,000	Morgan Stanley 5.164% 20/4/2029	369,561	0.04
USD 541,264	JP Morgan Mortgage Trust 2017-2 3.649% 25/5/2047	473,861	0.05	USD 281,000	Morgan Stanley 5.25% 21/4/2034	272,690	0.03
USD 845,000	JPMBB Commercial Mortgage Trust 2016-C1 4.359% 17/3/2049	692,473	0.07	USD 40,000	Morgan Stanley 5.424% 21/7/2034	39,361	0.00
USD 1,000,000	JPMDB Commercial Mortgage Trust 2016-C2 3.144% 15/6/2049	925,366	0.10	USD 415,000	Morgan Stanley 5.449% 20/7/2029	412,114	0.05
EUR 576,000	JPMorgan Chase 0.625% 25/1/2024	616,873	0.07		Morgan Stanley 6.342% 18/10/2033	396,649	0.04
GBP 200,000	JPMorgan Chase 0.991% 28/4/2026	233,997	0.03	USD 555,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.994% 15/12/2049	502,769	0.05
USD 139,000	JPMorgan Chase 2.545% 8/11/2032	112,260	0.01	USD 1,000,000	Morgan Stanley Capital I 2017-HR2 3.89% 15/12/2050	898,843	0.10
USD 2,411,000	JPMorgan Chase 2.963% 25/1/2033	2,005,080	0.22	USD 852,000	Morgan Stanley Capital I Trust 2014-150E 3.912% 9/9/2032	674,247	0.07
USD 1,591,000	JPMorgan Chase 4.565% 14/6/2030	1,519,610	0.16	USD 1,449,748	Morgan Stanley Capital I Trust 2018-H3 4.62% 15/7/2051	1,238,952	0.13
USD 464,000	JPMorgan Chase 4.912% 25/7/2033	446,368	0.05	USD 289,971	Morgan Stanley Capital I Trust 2018-L1 4.869% 15/10/2051	253,978	0.03
USD 423,000	JPMorgan Chase 5.35% 1/6/2034	418,773	0.05	USD 634,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	547,278	0.06
USD 281,000	KLA 5.25% 15/7/2062	273,285	0.03	USD 120,253	Mosaic Solar Loan Trust 2020-1 3.1% 20/4/2046	99,414	0.01
GBP 100,000	Kraft Heinz Foods 4.125% 1/7/2027	119,914	0.01	USD 320,633	Mosaic Solar Loan Trust 2020-2 1.44% 20/8/2046	260,002	0.03
EUR 100,000	Liberty Mutual 3.625% 23/5/2059	103,562	0.01	USD 194,482	Mosaic Solar Loan Trust 2020-2 2.21% 20/8/2046	157,599	0.02
USD 682,000	Lowe's 4.25% 1/4/2052	540,519	0.06	USD 216,548	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	201,309	0.02
USD 124,000	Lowe's 5.125% 15/4/2050	113,154	0.01	EUR 1,070,000	Nasdaq 4.5% 15/2/2032*	1,181,184	0.13
USD 169,000	Lowe's 5.625% 15/4/2053	164,584	0.02	USD 173,000	Nasdaq 5.55% 15/2/2034	172,532	0.02
USD 170,000	Marsh & McLennan 5.45% 15/3/2053	168,192	0.02	USD 235,000	Nasdaq 6.1% 28/6/2063	231,615	0.03
USD 216,000	Marsh & McLennan 6.25% 1/11/2052	237,213	0.03	USD 630,619	Navigent Private Education Refi Loan Trust 2020-C 7.025% 15/11/2068	632,361	0.07
				USD 539,459	New Century Home Equity Loan Trust Series 2005-B 6.149% 25/10/2035	518,933	0.06

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 140,000	New Jersey Health Care Facilities Financing Authority 3% 1/7/2051	94,766	0.01	USD 200,000	Periama 5.95% 19/4/2026*	190,752	0.02
GBP 150,000	New York Life Global Funding 4.35% 16/9/2025	184,088	0.02	EUR 914,000	Procter & Gamble 3.25% 2/8/2026	984,446	0.11
USD 843,443	Newcastle Mortgage Trust 2007-1 5.659% 25/4/2037	817,158	0.09	USD 624,000	Prologis 5.125% 15/1/2034	614,463	0.07
USD 1,851,000	NextEra Energy Capital 2.25% 1/6/2030	1,523,013	0.16	USD 209,000	Public Service Electric and Gas 3.1% 15/3/2032	181,427	0.02
USD 352,000	NextEra Energy Capital 2.75% 1/11/2029	304,350	0.03	USD 9,000	Public Service Electric and Gas 3.6% 1/12/2047	6,881	0.00
USD 223,000	NextEra Energy Capital 5.05% 28/2/2033	216,186	0.02	USD 914,000	Public Service Electric and Gas 3.7% 1/5/2028	866,826	0.09
USD 425,000	NextEra Energy Capital 5.749% 1/9/2025	426,215	0.05	USD 475,000	Public Service Electric and Gas 4.65% 15/3/2033	460,627	0.05
USD 454,000	Norfolk Southern 2.3% 15/5/2031	374,769	0.04	USD 490,000	Public Service Electric and Gas 4.9% 15/12/2032	484,337	0.05
USD 656,000	Norfolk Southern 3% 15/3/2032	559,000	0.06	USD 1,059,000	QUALCOMM 2.15% 20/5/2030	900,620	0.10
USD 254,000	NVIDIA 2% 15/6/2031	210,397	0.02	USD 190,000	QUALCOMM 4.5% 20/5/2052	166,079	0.02
USD 1,010,000	Olympic Tower 2017-OT Mortgage Trust 3.566% 10/5/2039	868,504	0.09	USD 467,577	Ready Capital Mortgage Financing 2022-FL9 7.782% 25/6/2037	468,475	0.05
USD 690,000	Olympic Tower 2017-OT Mortgage Trust 4.077% 10/5/2039	502,063	0.05	USD 198,451	Renaissance Home Equity Loan Trust 2005-3 5.14% 25/11/2035	194,247	0.02
EUR 100,000	Olympus Water US 9.625% 15/11/2028	108,679	0.01	USD 313,000	Republic Services 2.375% 15/3/2033	248,962	0.03
USD 159,000	Oncor Electric Delivery 3.1% 15/9/2049	108,177	0.01	USD 1,052,000	Ryder System 5.25% 1/6/2028	1,038,244	0.11
USD 37,000	Oncor Electric Delivery 3.8% 30/9/2047	29,038	0.00	USD 173,000	S&P Global 3.9% 1/3/2062	135,970	0.01
USD 949,000	Oncor Electric Delivery 4.15% 1/6/2032	889,589	0.10	USD 269,000	Salesforce 1.95% 15/7/2031	219,307	0.03
USD 551,000	Oncor Electric Delivery 4.55% 15/9/2032	524,924	0.06	USD 2,425,000	San Diego County Water Authority 5% 1/5/2052	2,611,790	0.28
USD 1,162,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	1,066,477	0.12	USD 299,000	San Diego Gas & Electric 1.7% 1/10/2030	238,296	0.03
USD 194,494	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	194,021	0.02	USD 415,000	San Diego Gas & Electric 3% 15/3/2032	353,412	0.04
USD 150,000	OneMain Financial Issuance Trust 2021-1 2.22% 16/6/2036	125,617	0.01	USD 499,200	Sesac Finance 5.216% 25/7/2049	473,164	0.05
USD 170,000	OneMain Financial Issuance Trust 2021-1 2.47% 16/6/2036	137,239	0.02	USD 168,000	Sherwin-Williams 2.9% 15/3/2052	105,785	0.01
USD 132,000	Oracle 1.65% 25/3/2026	120,223	0.01	USD 404,178	SLM Private Credit Student Loan Trust 2004-A 5.952% 15/6/2033	398,938	0.04
USD 1,158,000	Oracle 2.875% 25/3/2031	978,706	0.11	USD 1,485,737	SLM Private Credit Student Loan Trust 2005-B 5.882% 15/6/2039	1,440,231	0.16
USD 2,621,000	Oracle 2.95% 1/4/2030	2,270,636	0.25	USD 1,873,103	SLM Private Credit Student Loan Trust 2006-A 5.842% 15/6/2039	1,799,438	0.19
EUR 200,000	Oracle 3.125% 10/7/2025*	214,322	0.02	USD 384,625	SLM Private Credit Student Loan Trust 2006-B 5.752% 15/12/2039	369,207	0.04
USD 200,000	Oracle 3.95% 25/3/2051	146,119	0.02	USD 1,026,071	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	1,085,865	0.12
USD 230,000	Oracle 4.3% 8/7/2034	206,079	0.02	USD 680,000	SMB Private Education Loan Trust 2015-C 3.5% 15/9/2043	651,984	0.07
USD 169,000	Oracle 6.15% 9/11/2029	175,494	0.02	USD 885,000	SMB Private Education Loan Trust 2020-A 3% 15/8/2045	752,841	0.08
USD 739,000	Oracle 6.25% 9/11/2032	773,042	0.08	USD 1,595,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	1,262,515	0.14
EUR 100,000	Organon & Co / Organon Foreign Debt Co-Issuer 2.875% 30/4/2028	96,544	0.01	USD 1,090,000	SMB Private Education Loan Trust 2020-PTB 2.5% 15/9/2054	869,474	0.09
USD 450,000	Pacific Gas and Electric 4.55% 1/7/2030	404,749	0.04	USD 1,721,854	SMB Private Education Loan Trust 2021-A 6.155% 15/1/2053	1,695,776	0.18
USD 755,000	Pacific Gas and Electric 4.95% 1/7/2050	586,294	0.06	USD 1,850,136	SMB Private Education Loan Trust 2022-B 6.639% 16/2/2055	1,842,978	0.20
USD 204,000	PECO Energy 2.85% 15/9/2051	129,302	0.01	USD 1,473,998	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,413,993	0.15
USD 490,000	PECO Energy 4.375% 15/8/2052	418,597	0.05	USD 182,000	SoFi Professional Loan Program 2017-D 3.61% 25/9/2040	163,342	0.02
USD 104,000	PECO Energy 4.6% 15/5/2052	91,430	0.01				
USD 31,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	29,862	0.00				

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Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 292,000	SoFi Professional Loan Program 2017-E 4.16% 26/11/2040	264,993	0.03	USD 692,000	Verizon Communications 1.5% 18/9/2030	540,703	0.06
USD 414,213	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	398,673	0.04	USD 596,000	Verizon Communications 1.68% 30/10/2030	465,661	0.05
USD 314,000	Southern California Edison 2.5% 1/6/2031	258,546	0.03	USD 108,000	Verizon Communications 2.355% 15/3/2032	85,432	0.01
USD 1,188,000	Southern California Edison 2.75% 1/2/2032	982,789	0.11	USD 389,000	Verizon Communications 3.7% 22/3/2061	265,562	0.03
USD 1,224,000	Southern California Edison 5.95% 1/11/2032	1,269,537	0.14	USD 1,486,000	Verizon Communications 4.329% 21/9/2028	1,422,442	0.15
USD 850,000	Sprint Capital 8.75% 15/3/2032	1,012,711	0.11	USD 1,047,000	Verizon Communications 4.4% 1/11/2034	948,085	0.10
USD 235,000	Tenet Healthcare 6.125% 15/6/2030	227,892	0.03	USD 836,000	Walt Disney 2% 1/9/2029	709,386	0.08
USD 130,000	Texas Instruments 4.9% 14/3/2033	130,552	0.02	USD 237,000	Walt Disney 3.8% 22/3/2030	221,990	0.02
USD 692,000	Thermo Fisher Scientific 1.75% 15/10/2028	595,288	0.06	USD 1,312,600	WaMu Mortgage Pass-Through Certificates Series 2006-AR11 Trust 5.39% 25/9/2046	1,044,384	0.11
USD 475,000	Thermo Fisher Scientific 2.6% 1/10/2029	416,088	0.05	USD 2,408,636	WaMu Mortgage Pass-Through Certificates Series 2006-AR13 Trust 5.31% 25/10/2046	2,016,898	0.22
USD 136,000	Time Warner Cable 6.55% 1/5/2037	129,213	0.01	USD 1,510,052	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.228% 25/6/2047	1,163,229	0.13
USD 2,379,000	T-Mobile USA 3.875% 15/4/2030	2,169,806	0.23	USD 2,187,190	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-AR8 Trust 5.28% 25/10/2046	1,821,330	0.20
USD 932,000	T-Mobile USA 5.05% 15/7/2033	899,201	0.10	EUR 803,000	Wells Fargo 1.625% 2/6/2025	835,535	0.09
USD 1,386,421	Tricon American Homes 2019-SFR1 Trust 2.75% 17/3/2038	1,291,508	0.14	EUR 530,000	Wells Fargo 2.125% 4/6/2024	566,232	0.06
USD 186,000	Union Pacific 3.799% 6/4/2071	137,361	0.01	USD 1,207,000	Wells Fargo 3.35% 2/3/2033*	1,016,002	0.11
USD 919,000	Union Pacific 3.839% 20/3/2060	707,322	0.08	USD 106,000	Wells Fargo 5.389% 24/4/2034	103,301	0.01
USD 95,677	United Airlines 2016-1 Class AA Pass Through Trust 3.1% 7/7/2028	87,644	0.01	USD 1,717,000	Wells Fargo 5.557% 25/7/2034	1,695,918	0.18
USD 588,248	United Airlines 2018-1 Class AA Pass Through Trust 3.5% 1/3/2030	533,539	0.06	USD 255,000	Wells Fargo Commercial Mortgage Trust 2016-LC24 3.621% 15/10/2049	220,217	0.02
USD 4,745,000	United States Treasury Bill 0% 15/2/2024	4,628,537	0.50	USD 257,000	Wells Fargo Commercial Mortgage Trust 2017-C38 3.903% 15/7/2050	213,159	0.02
USD 4,800	United States Treasury Inflation Indexed Bonds 0.125% 15/4/2026	5,234	0.00	USD 1,390,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	1,175,721	0.13
USD 2,600,000	United States Treasury Inflation Indexed Bonds 0.125% 15/10/2026	2,712,998	0.29	USD 413,000	Wells Fargo Commercial Mortgage Trust 2018-C45 4.556% 16/6/2051	351,494	0.04
USD 3,900,000	United States Treasury Inflation Indexed Bonds 0.125% 15/1/2031†	4,003,795	0.43	USD 440,000	WFRBS Commercial Mortgage Trust 2014-C21 3.891% 15/8/2047	419,163	0.05
USD 61,600	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	56,898	0.01	USD 313,352	WinWater Mortgage Loan Trust 2014-1 3.919% 20/6/2044	290,983	0.03
USD 111,000	United States Treasury Note/Bond 1.125% 15/2/2031	90,116	0.01			296,754,147	32.07
USD 640,000	United States Treasury Note/Bond 1.375% 15/11/2040†	408,750	0.04	Uruguay			
USD 1,640,000	United States Treasury Note/Bond 3.625% 15/2/2053†	1,478,562	0.16	USD 200,000	Uruguay Government International Bond 4.375% 27/10/2027*	199,571	0.02
USD 765,000	UnitedHealth 2.875% 15/8/2029	686,723	0.07	USD 199,847	Uruguay Government International Bond 5.1% 18/6/2050*	192,565	0.02
USD 388,000	UnitedHealth 3.875% 15/12/2028	371,466	0.04			392,136	0.04
USD 1,674,000	UnitedHealth 5.3% 15/2/2030	1,708,087	0.19	Total Bonds		884,436,858	95.58
GBP 100,000	Verizon Communications 1.125% 3/11/2028*	100,340	0.01				
USD 2,664,000	Verizon Communications 1.45% 20/3/2026	2,416,401	0.26				

†All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

(4)Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
COMMERCIAL PAPER				France			
	Australia			USD 955,000	Natixis (New York Branch) 5.97% 20/5/2024	955,045	0.10
USD 1,000,000	Macquarie Bank 0% 12/2/2024	973,961	0.11	Japan			
USD 1,395,000	Macquarie Bank 0% 20/8/2024	1,317,486	0.14	USD 2,000,000	Mizuho Bank 5.5% 22/11/2023	2,000,084	0.22
		2,291,447	0.25	United States			
	France			USD 1,405,000	Citibank (New York Branch) 5.89% 10/5/2024	1,404,969	0.15
USD 955,000	Societe Generale 0% 24/4/2024	919,075	0.10	Total Certificates of Deposit			
	Germany			Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Deal in on Another Regulated Market			
USD 1,000,000	Bayer 0% 12/8/2024	943,082	0.10	898,523,904 97.10			
	Japan			Total Portfolio			
USD 975,000	MUFG Bank (New York Branch) 0% 22/11/2023	962,624	0.10	Other Net Assets			
	United Kingdom			26,802,213 2.90			
USD 1,395,000	NatWest Markets 0% 20/5/2024	1,336,648	0.15	Total Net Assets (USD)			
	United States			925,326,117 100.00			
USD 2,000,000	HSBC USA 0% 22/8/2024	1,879,235	0.20				
Total Commercial Paper		8,332,111	0.90				
CERTIFICATES OF DEPOSIT							
	Canada						
USD 1,395,000	Toronto Dominion Bank (New York Branch) 5.93% 15/8/2024	1,394,837	0.15				

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	190,000	NZD	208,883	Deutsche Bank	20/9/2023	(1,093)
AUD	230,000	USD	158,426	Morgan Stanley	20/9/2023	(9,355)
BRL	17,187,797	USD	3,461,815	Citigroup	14/9/2023	21,120
BRL	2,780,000	USD	554,649	HSBC Bank	20/9/2023	8,139
BRL	17,687,078	USD	3,581,649	Citigroup	20/9/2023	(1,046)
BRL	20,000,000	USD	4,148,840	BNY Mellon	20/9/2023	(100,004)
BRL	1,461,000	USD	298,578	Barclays	14/9/2023	(2,521)
CAD	2,893,580	USD	2,180,000	HSBC Bank	20/9/2023	(40,608)
CAD	160,000	USD	121,639	Bank of America	20/9/2023	(3,341)
CAD	5,965,000	EUR	4,086,862	Morgan Stanley	5/9/2023	(24,983)
CHF	600,654	USD	670,000	Royal Bank of Canada	20/9/2023	11,264
CLP	390,442,000	USD	450,337	BNP Paribas	14/9/2023	6,088
CLP	259,288,000	USD	300,380	JP Morgan	14/9/2023	2,726
CLP	259,288,000	USD	299,616	Toronto-Dominion	14/9/2023	3,490
CNH	5,390,000	USD	762,937	Citigroup	14/9/2023	(21,696)
CNH	20,853,698	USD	2,934,540	HSBC Bank	20/9/2023	(65,819)
CNH	11,590,000	USD	1,608,870	JP Morgan	14/9/2023	(14,996)
COP	4,462,308,000	USD	1,095,605	Standard Chartered Bank	14/9/2023	(12,523)
COP	3,096,026,000	USD	705,406	BNP Paribas	17/5/2024	7,575
COP	1,225,885,000	USD	297,906	Bank of America	14/9/2023	(362)
COP	2,486,787,000	USD	598,217	Toronto-Dominion	29/9/2023	2,344
COP	1,244,692,000	USD	301,524	Citigroup	14/9/2023	585
CZK	52,835,000	USD	2,391,515	Morgan Stanley	20/9/2023	(10,164)
CZK	29,607,069	USD	1,339,200	Barclays	14/9/2023	(4,448)
CZK	87,738,171	USD	3,967,744	BNP Paribas	20/9/2023	(13,255)
CZK	60,255,233	USD	2,765,655	Morgan Stanley	14/9/2023	(49,216)
EUR	19,150,000	JPY	2,863,491,074	JP Morgan	20/9/2023	1,150,394

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	16,339,500	USD	17,723,554	UBS	20/9/2023	17,646
EUR	1,800,000	GBP	1,545,381	UBS	20/9/2023	(4,730)
EUR	3,200,000	USD	3,499,995	JP Morgan	20/9/2023	(25,480)
EUR	2,140,000	GBP	1,843,394	Bank of America	20/9/2023	(13,366)
EUR	2,510,000	USD	2,746,588	HSBC Bank	20/9/2023	(21,267)
EUR	1,940,000	USD	2,121,462	Deutsche Bank	20/9/2023	(15,037)
EUR	360,000	USD	393,934	Société Générale	20/9/2023	(3,051)
EUR	720,000	GBP	617,083	HSBC Bank	20/9/2023	(537)
EUR	34,611	NOK	400,000	Goldman Sachs	20/9/2023	(2)
EUR	970,000	USD	1,067,034	Citigroup	20/9/2023	(13,822)
EUR	35,798	NOK	400,000	Deutsche Bank	20/9/2023	1,288
EUR	1,462,000	USD	1,624,289	Barclays	14/9/2023	(37,331)
EUR	11,260,000	USD	12,502,328	Standard Chartered Bank	20/9/2023	(276,379)
EUR	675,048	AUD	1,110,000	State Street	5/9/2023	13,395
EUR	110,000	USD	121,688	Goldman Sachs	20/9/2023	(2,251)
EUR	35,506	HUF	14,000,000	Société Générale	20/9/2023	(1,257)
EUR	70,000	USD	77,014	Bank of America	20/9/2023	(1,009)
EUR	41,273	HUF	16,000,000	Deutsche Bank	20/9/2023	(681)
GBP	12,884,935	EUR	14,970,000	Standard Chartered Bank	20/9/2023	80,561
GBP	2,467,913	EUR	2,870,000	HSBC Bank	20/9/2023	12,470
GBP	120,000	USD	153,956	Deutsche Bank	20/9/2023	(1,827)
GBP	612,372	EUR	710,000	Deutsche Bank	20/9/2023	5,422
GBP	30,000	USD	38,812	Barclays	20/9/2023	(780)
GBP	60,000	USD	76,970	Morgan Stanley	20/9/2023	(905)
GBP	100,000	USD	128,673	HSBC Bank	20/9/2023	(1,899)
GBP	4,100,000	EUR	4,774,819	JP Morgan	5/9/2023	16,721
GBP	931,396	EUR	1,080,000	Bank of America	20/9/2023	8,122
HUF	763,759,180	USD	2,166,140	JP Morgan	14/9/2023	8,274
HUF	42,000,000	EUR	107,913	Deutsche Bank	20/9/2023	2,254
HUF	14,000,000	EUR	35,884	JP Morgan	20/9/2023	846
HUF	15,000,000	EUR	37,713	BNP Paribas	20/9/2023	1,703
HUF	158,844,000	USD	449,868	Citigroup	14/9/2023	2,359
IDR	4,940,000,000	USD	330,922	Bank of America	20/9/2023	(6,629)
IDR	43,405,075,000	USD	2,911,181	State Street	20/9/2023	(61,802)
IDR	46,398,622,754	USD	3,123,229	UBS	20/9/2023	(77,334)
IDR	24,081,455,000	USD	1,606,501	JP Morgan	14/9/2023	(25,505)
IDR	6,900,000,000	USD	458,594	Barclays	20/9/2023	(5,635)
IDR	19,295,031,118	USD	1,258,563	Citigroup	20/9/2023	8,083
IDR	15,726,825,484	USD	1,027,964	HSBC Bank	14/9/2023	4,534
INR	100,400,000	USD	1,210,683	Barclays	20/9/2023	2,034
INR	364,144,000	USD	4,395,852	Citigroup	14/9/2023	2,651
INR	61,890,000	USD	749,364	BNP Paribas	14/9/2023	(1,794)
JPY	48,000,000	USD	336,786	Bank of America	20/9/2023	(7,525)
JPY	5,603,030,000	USD	40,675,377	Standard Chartered Bank	20/9/2023	(2,240,826)
JPY	22,000,000	USD	158,100	BNP Paribas	20/9/2023	(7,189)
JPY	313,061,511	USD	2,230,633	JP Morgan	20/9/2023	(83,155)
JPY	5,570,000	USD	39,979	Morgan Stanley	20/9/2023	(1,771)
JPY	5,500,000	USD	39,834	BNY Mellon	20/9/2023	(2,106)
JPY	2,750,000	USD	20,024	Royal Bank of Canada	20/9/2023	(1,160)
JPY	146,750,000	USD	1,038,316	Barclays	5/9/2023	(34,084)
JPY	1,863,845,000	EUR	11,926,433	Standard Chartered Bank	5/9/2023	(185,583)
JPY	40,000,000	USD	279,754	HSBC Bank	20/9/2023	(5,370)
JPY	20,000,000	USD	137,523	Barclays	20/9/2023	(330)
JPY	6,000,000	USD	41,463	Toronto-Dominion	20/9/2023	(305)
KRW	975,000,000	USD	771,782	Standard Chartered Bank	20/9/2023	(34,011)
KRW	982,975,000	USD	753,604	Citigroup	14/9/2023	(9,841)
MXN	80,860,000	USD	4,571,633	State Street	20/9/2023	246,611
MXN	33,551,671	USD	1,902,391	JP Morgan	14/9/2023	98,954
MXN	68,396,000	USD	3,894,575	BNY Mellon	20/9/2023	180,970
MXN	112,885,002	USD	6,427,509	Royal Bank of Canada	20/9/2023	299,025
MXN	31,226	USD	1,814	State Street	14/9/2023	48

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MYR	2,913,854	USD	645,373	Barclays	14/9/2023	(16,935)
NOK	10,300,723	USD	936,798	Deutsche Bank	14/9/2023	30,814
NOK	7,070,000	USD	672,477	HSBC Bank	20/9/2023	(8,221)
NOK	727,000	USD	69,626	Toronto-Dominion	20/9/2023	(1,319)
NOK	1,630,000	USD	155,697	Goldman Sachs	20/9/2023	(2,551)
NOK	190,000	USD	18,121	Citigroup	20/9/2023	(270)
NOK	3,470,000	USD	335,243	Morgan Stanley	20/9/2023	(9,225)
NOK	820,000	USD	79,055	JP Morgan	20/9/2023	(2,013)
NOK	450,000	USD	42,354	State Street	20/9/2023	(75)
NOK	510,000	USD	48,458	Bank of America	20/9/2023	(543)
NOK	800,000	EUR	68,049	Goldman Sachs	20/9/2023	1,277
NOK	550,000	USD	52,291	Deutsche Bank	20/9/2023	(616)
NOK	160,000	USD	14,915	UBS	20/9/2023	118
NOK	210,000	USD	20,817	Barclays	20/9/2023	(1,086)
NOK	150,000	USD	14,915	BNY Mellon	20/9/2023	(821)
NOK	200,000	USD	19,705	Société Générale	20/9/2023	(914)
NOK	620,000	USD	58,595	BNP Paribas	20/9/2023	(343)
NZD	209,818	AUD	190,000	Deutsche Bank	20/9/2023	1,649
NZD	190,000	USD	118,471	Morgan Stanley	20/9/2023	(5,464)
NZD	190,000	USD	118,104	Toronto-Dominion	20/9/2023	(5,097)
NZD	70,000	USD	42,979	HSBC Bank	20/9/2023	(1,345)
PLN	4,740,000	USD	1,137,373	Bank of America	14/9/2023	12,733
SEK	770,000	USD	74,185	Citigroup	20/9/2023	(3,548)
SEK	3,620,000	USD	341,032	Morgan Stanley	20/9/2023	(8,942)
SEK	1,050,000	USD	98,942	Barclays	20/9/2023	(2,618)
SEK	1,010,000	USD	94,036	Deutsche Bank	20/9/2023	(1,380)
SEK	400,000	USD	36,726	Bank of America	20/9/2023	(31)
SEK	200,000	USD	18,482	Société Générale	20/9/2023	(135)
SEK	200,000	USD	18,529	BNY Mellon	20/9/2023	(181)
SEK	540,000	USD	52,006	State Street	20/9/2023	(2,469)
SEK	710,000	USD	67,747	Goldman Sachs	20/9/2023	(2,613)
SEK	1,600,000	USD	149,088	BNP Paribas	20/9/2023	(2,308)
SEK	120,000	USD	11,583	Toronto-Dominion	20/9/2023	(574)
SEK	220,000	USD	20,157	RBS	20/9/2023	26
SGD	1,318,314	USD	981,844	JP Morgan	14/9/2023	(6,111)
SGD	4,450,000	USD	3,332,095	JP Morgan	20/9/2023	(37,586)
THB	98,560,400	USD	2,853,515	HSBC Bank	14/9/2023	(36,117)
THB	55,039,000	USD	1,596,252	Citigroup	14/9/2023	(22,934)
THB	32,600,000	USD	940,497	Citigroup	20/9/2023	(8,056)
TRY	164,000	USD	5,973	Citigroup	5/9/2023	180
TWD	44,400,000	USD	1,463,041	State Street	20/9/2023	(68,620)
TWD	7,700,000	USD	247,780	Citigroup	20/9/2023	(5,954)
USD	2,195,570	IDR	32,757,355,000	Citigroup	20/9/2023	45,173
USD	253,048	TWD	7,700,000	Barclays	20/9/2023	11,223
USD	864,270	IDR	12,865,349,465	UBS	14/9/2023	19,633
USD	3,253,158	CZK	71,807,925	Deutsche Bank	14/9/2023	15,899
USD	6,166,562	MXN	109,048,863	JP Morgan	14/9/2023	(338,164)
USD	2,101,781	ZAR	40,562,747	State Street	14/9/2023	(55,059)
USD	2,641,951	BRL	13,113,954	BNP Paribas	14/9/2023	(15,460)
USD	187,707	SGD	251,229	State Street	14/9/2023	1,763
USD	1,110,710	IDR	16,538,252,266	State Street	14/9/2023	24,940
USD	466,638	INR	38,602,397	HSBC Bank	14/9/2023	359
USD	415,297	ZAR	7,850,192	Goldman Sachs	14/9/2023	(2,121)
USD	2,521,936	MXN	44,056,685	Citigroup	14/9/2023	(106,029)
USD	474,393	THB	16,272,156	Goldman Sachs	14/9/2023	9,245
USD	2,300,000	CNH	16,358,502	Société Générale	20/9/2023	49,656
USD	9,383,598	BRL	46,338,533	Citigroup	20/9/2023	2,744
USD	741,606	ZAR	13,895,000	HSBC Bank	20/9/2023	3,159
USD	3,118,441	MXN	54,625,680	JP Morgan	20/9/2023	(136,566)
USD	2,255,545	INR	186,290,000	Barclays	20/9/2023	5,376
USD	13,671,123	KRW	17,270,866,000	Standard Chartered Bank	20/9/2023	602,453

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	229,569	GBP	180,000	JP Morgan	20/9/2023	1,375
USD	6,983,291	EUR	6,435,000	State Street	20/9/2023	(3,741)
USD	16,353,912	IDR	242,953,394,516	UBS	20/9/2023	404,938
USD	12,110,743	EUR	11,165,000	UBS	20/9/2023	(12,057)
USD	14,939,782	GBP	11,840,000	State Street	20/9/2023	(70,287)
USD	3,601,299	MYR	16,530,000	Morgan Stanley	20/9/2023	34,699
USD	18,764,295	JPY	2,584,752,926	State Street	20/9/2023	1,033,921
USD	681,143	SEK	7,230,000	Bank of America	20/9/2023	17,878
USD	374,245	INR	30,811,600	Deutsche Bank	14/9/2023	2,071
USD	441,964	BRL	2,160,318	Barclays	14/9/2023	4,197
USD	1,200,196	THB	41,857,425	BNP Paribas	14/9/2023	3,681
USD	353,308	NOK	3,630,000	Morgan Stanley	20/9/2023	12,255
USD	75,174	SEK	808,000	Goldman Sachs	20/9/2023	1,050
USD	821,518	IDR	12,265,267,434	Barclays	14/9/2023	16,278
USD	40,738	SEK	440,000	RBS	20/9/2023	373
USD	38,336	GBP	30,000	Goldman Sachs	20/9/2023	303
USD	328,263	SEK	3,440,000	Morgan Stanley	20/9/2023	12,686
USD	18,960	SEK	200,000	Deutsche Bank	20/9/2023	612
USD	157,927	AUD	230,000	Bank of America	20/9/2023	8,857
USD	2,922,242	EUR	2,670,000	HSBC Bank	20/9/2023	23,194
USD	1,568,831	EUR	1,430,000	JP Morgan	20/9/2023	16,157
USD	87,217	NOK	920,000	JP Morgan	20/9/2023	779
USD	17,753	NOK	190,000	RBS	20/9/2023	(99)
USD	3,028,612	JPY	423,742,869	JP Morgan	20/9/2023	121,904
USD	77,644	SEK	820,000	JP Morgan	20/9/2023	2,419
USD	1,038,064	EUR	940,000	Morgan Stanley	20/9/2023	17,425
USD	2,916,062	ZAR	55,510,716	Citigroup	14/9/2023	(35,606)
USD	38,338	GBP	30,000	Bank of America	20/9/2023	305
USD	20,577	SEK	220,000	Citigroup	20/9/2023	394
USD	623,398	EUR	570,000	Société Générale	20/9/2023	4,500
USD	95,839	NOK	1,010,000	Barclays	20/9/2023	945
USD	4,398,637	EUR	4,030,000	Barclays	20/9/2023	22,920
USD	790,460	SGD	1,067,085	Citigroup	14/9/2023	670
USD	3,279,492	INR	269,771,003	Barclays	14/9/2023	20,922
USD	2,336,050	BRL	11,500,000	BNP Paribas	20/9/2023	7,970
USD	32,691	NOK	350,000	State Street	20/9/2023	(192)
USD	3,300,394	SGD	4,450,000	Barclays	20/9/2023	5,885
USD	1,393,660	EUR	1,270,000	Deutsche Bank	20/9/2023	14,713
USD	76,407	NOK	790,000	BNY Mellon	20/9/2023	2,183
USD	17,721	NOK	190,000	Toronto-Dominion	20/9/2023	(131)
USD	21,588	NOK	230,000	Bank of America	20/9/2023	(22)
USD	344,407	IDR	5,171,966,000	HSBC Bank	20/9/2023	4,887
USD	18,853	NOK	200,000	HSBC Bank	20/9/2023	62
USD	942,814	SGD	1,270,000	Morgan Stanley	20/9/2023	2,584
USD	166,083	GBP	130,000	Barclays	20/9/2023	1,276
USD	274,405	INR	22,600,000	Goldman Sachs	20/9/2023	1,423
USD	142,239	SEK	1,530,000	BNP Paribas	20/9/2023	1,881
USD	14,722	SEK	160,000	Barclays	20/9/2023	44
USD	199,657	NOK	2,050,000	Goldman Sachs	20/9/2023	7,050
USD	1,585,459	EUR	1,450,000	Citigroup	20/9/2023	11,069
USD	395,034	JPY	56,750,000	HSBC Bank	20/9/2023	5,754
USD	82,602	JPY	11,490,000	Royal Bank of Canada	20/9/2023	3,786
USD	1,410,613	MXN	24,400,000	Royal Bank of Canada	20/9/2023	(43,322)
USD	77,710	NOK	800,000	Deutsche Bank	20/9/2023	2,546
USD	350,973	PHP	19,300,000	Deutsche Bank	20/9/2023	10,244
USD	43,799	JPY	6,000,000	BNP Paribas	20/9/2023	2,641
USD	36,184	JPY	5,000,000	Barclays	20/9/2023	1,886
USD	121,016	NZD	190,000	Morgan Stanley	20/9/2023	8,009
USD	3,325,912	EUR	2,960,000	Royal Bank of Canada	20/9/2023	111,986
USD	99,747	SEK	1,060,000	State Street	20/9/2023	2,503
USD	1,905,303	EUR	1,690,000	Toronto-Dominion	20/9/2023	70,324

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	967,463	GBP	740,000	Toronto-Dominion	20/9/2023	29,333
USD	14,670	SEK	150,000	BNY Mellon	20/9/2023	909
USD	121,396	CAD	160,000	Morgan Stanley	20/9/2023	3,099
USD	1,022,585	NOK	10,300,723	Barclays	14/9/2023	54,973
USD	1,925,623	MXN	32,900,000	Citigroup	20/9/2023	(34,805)
USD	206,908	COP	830,840,000	BNY Mellon	20/9/2023	5,653
USD	2,642,475	CZK	58,033,019	Barclays	14/9/2023	26,219
USD	953,655	HUF	333,904,000	Bank of America	14/9/2023	3,034
USD	3,128,588	BRL	15,291,703	BNY Mellon	14/9/2023	29,879
USD	9,388,107	EUR	8,469,000	State Street	5/9/2023	199,261
USD	77,911	GBP	60,000	HSBC Bank	20/9/2023	1,846
USD	276,017	EUR	250,000	Morgan Stanley	5/9/2023	4,768
USD	5,304,014	GBP	4,120,915	BNY Mellon	5/9/2023	80,112
USD	4,276,597	JPY	604,845,528	UBS	5/9/2023	137,549
USD	7,960,440	CHF	6,906,000	RBS	5/9/2023	140,377
USD	19,246,823	MXN	324,152,232	Goldman Sachs	5/9/2023	(118,965)
USD	84,162,139	CNY	599,970,257	BNY Mellon	5/9/2023	1,833,487
USD	23,467,057	CAD	30,997,776	State Street	5/9/2023	553,890
USD	42,616,081	GBP	33,142,640	Standard Chartered Bank	5/9/2023	602,623
USD	7,643,861	CZK	165,858,171	Goldman Sachs	5/9/2023	163,943
USD	2,824,799	SGD	3,750,000	UBS	5/9/2023	50,417
USD	4,127,306	SEK	43,225,000	Morgan Stanley	5/9/2023	164,873
USD	386,412	RON	1,730,000	Barclays	5/9/2023	6,528
USD	877,220	AUD	1,306,099	State Street	5/9/2023	31,161
USD	492,329	HUF	173,790,000	RBS	5/9/2023	(3,371)
USD	43,390	NZD	70,000	HSBC Bank	20/9/2023	1,756
USD	1,950,343	DKK	13,151,000	Morgan Stanley	5/9/2023	35,525
USD	39,548,037	JPY	5,593,161,808	Deutsche Bank	5/9/2023	1,273,195
USD	64,419	JPY	9,110,000	Morgan Stanley	5/9/2023	2,078
USD	235,967,156	EUR	213,679,333	BNP Paribas	5/9/2023	4,125,557
USD	1,958,716	NOK	19,810,000	Morgan Stanley	5/9/2023	98,367
USD	1,402,753	CNH	10,000,000	UBS	5/9/2023	28,178
USD	3,935,572	PLN	15,740,000	Goldman Sachs	5/9/2023	114,541
USD	1,692,383	NZD	2,728,000	State Street	5/9/2023	69,901
USD	4,883,898	ZAR	86,983,274	UBS	5/9/2023	255,074
USD	1,799,177	THB	61,371,000	UBS	5/9/2023	46,423
USD	4,107,736	EUR	3,718,685	HSBC Bank	5/9/2023	72,971
USD	956,297	CNH	6,810,000	Barclays	5/9/2023	20,211
USD	160,617	JPY	22,890,000	Royal Bank of Canada	5/9/2023	3,977
USD	191,690	GBP	150,000	RBS	5/9/2023	1,542
USD	5,372,183	EUR	4,890,000	ANZ	5/9/2023	66,544
USD	15,921,387	JPY	2,271,170,000	Standard Chartered Bank	5/9/2023	379,432
USD	1,918,258	IDR	29,170,000,000	Morgan Stanley	20/9/2023	3,357
USD	916,770	IDR	13,976,165,000	Citigroup	14/9/2023	(793)
USD	3,275,369	CZK	72,640,000	Deutsche Bank	20/9/2023	1,378
USD	17,627	NOK	180,000	UBS	20/9/2023	715
USD	745,856	BRL	3,645,000	Goldman Sachs	14/9/2023	7,234
USD	1,069,403	PLN	4,371,000	JP Morgan	14/9/2023	8,831
USD	378,726	PLN	1,545,000	Deutsche Bank	20/9/2023	3,975
USD	1,384,196	HUF	504,270,000	Deutsche Bank	20/9/2023	(49,672)
USD	1,486,936	MXN	25,386,063	Barclays	14/9/2023	(27,334)
USD	50,795	GBP	40,000	Morgan Stanley	5/9/2023	89
USD	186,690	EUR	170,000	RBS	5/9/2023	2,240
USD	285,128	JPY	41,000,000	Bank of America	20/9/2023	3,884
USD	1,367,219	CNH	9,912,000	Citigroup	14/9/2023	4,106
USD	19,673	SEK	210,000	UBS	20/9/2023	408
USD	744,120	EUR	680,000	Barclays	14/9/2023	6,000
USD	744,118	CNH	5,410,000	RBS	14/9/2023	127
USD	733,734	COP	2,969,790,000	Citigroup	14/9/2023	12,913
USD	63,543	GBP	50,000	State Street	5/9/2023	160
USD	740,853	COP	3,096,026,000	BNP Paribas	17/10/2023	(3,079)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	14,310	NOK	150,000	Citigroup	20/9/2023	217
USD	51,039	GBP	40,000	HSBC Bank	5/9/2023	333
USD	307,853	IDR	4,720,000,000	Barclays	20/9/2023	(1,997)
USD	1,856,881	CNH	13,530,000	Royal Bank of Canada	20/9/2023	(4,363)
USD	1,783,686	ZAR	33,895,000	Goldman Sachs	5/9/2023	(20,040)
USD	38,063	GBP	30,000	Morgan Stanley	20/9/2023	31
USD	37,490	NOK	400,000	BNP Paribas	20/9/2023	(92)
USD	1,171,783	CAD	1,590,000	Toronto-Dominion	5/9/2023	(3,525)
USD	602,141	BRL	2,947,000	Citigroup	14/9/2023	4,961
USD	1,160,733	CAD	1,570,000	Standard Chartered Bank	3/10/2023	(292)
USD	1,491,209	COP	6,115,894,026	BNY Mellon	14/9/2023	6,772
ZAR	36,300,000	USD	1,896,552	BNY Mellon	20/9/2023	32,606
ZAR	25,408,426	USD	1,367,780	Morgan Stanley	20/9/2023	(17,453)
ZAR	22,825,000	USD	1,214,570	Barclays	20/9/2023	(1,539)
ZAR	14,528,000	USD	806,502	HSBC Bank	14/9/2023	(34,005)
ZAR	26,187,000	USD	1,388,058	Citigroup	14/9/2023	4,382
ZAR	33,895,000	USD	1,781,211	Goldman Sachs	20/9/2023	20,133
Net unrealised appreciation						10,982,396
CHF Hedged Share Class						
CHF	4,532,166	USD	5,189,676	BNY Mellon	15/9/2023	(52,002)
USD	93,939	CHF	82,225	BNY Mellon	15/9/2023	729
Net unrealised depreciation						(51,273)
CNH Hedged Share Class						
CNY	731,092	USD	101,324	BNY Mellon	15/9/2023	(778)
USD	1,776	CNY	12,909	BNY Mellon	15/9/2023	1
Net unrealised depreciation						(777)
DKK Hedged Share Class						
DKK	541	USD	79	BNY Mellon	15/9/2023	(1)
USD	2	DKK	9	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(1)
EUR Hedged Share Class						
EUR	115,219,238	USD	126,417,249	BNY Mellon	15/9/2023	(1,343,375)
USD	9,731,529	EUR	8,893,659	BNY Mellon	15/9/2023	77,212
Net unrealised depreciation						(1,266,163)
GBP Hedged Share Class						
GBP	229,138,253	USD	291,544,381	BNY Mellon	15/9/2023	(1,062,689)
USD	5,870,656	GBP	4,614,427	BNY Mellon	15/9/2023	20,885
Net unrealised depreciation						(1,041,804)
NOK Hedged Share Class						
NOK	603,082,129	USD	58,733,103	BNY Mellon	15/9/2023	(2,079,246)
USD	933,115	NOK	9,798,825	BNY Mellon	15/9/2023	12,615
Net unrealised depreciation						(2,066,631)
NZD Hedged Share Class						
NZD	9,261	USD	5,596	BNY Mellon	15/9/2023	(87)
USD	83	NZD	139	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(87)
SGD Hedged Share Class						
SGD	193,760	USD	143,947	BNY Mellon	15/9/2023	(531)
USD	2,336	SGD	3,163	BNY Mellon	15/9/2023	(6)
Net unrealised depreciation						(537)
Total net unrealised appreciation (USD underlying exposure - USD 1,545,406,683)						6,555,123

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
(14)	EUR	Euro Bund	September 2023	2,020,168	(10,882)
2	EUR	Euro-BTP	September 2023	251,512	1,513
(4)	EUR	Euro-OAT	September 2023	554,233	(2,897)
2	JPY	Japanese 10 Year Bond (OSE)	September 2023	2,010,879	(9,168)
82	AUD	Australian 10 Year Bond	September 2023	6,180,080	(2,701)
99	AUD	Australian 3 Year Bond	September 2023	6,824,177	35,535
2	KRW	Korean 10 Year Bond	September 2023	165,811	(1,679)
39	KRW	Korean 3 Year Bond	September 2023	3,055,676	(5,841)
(7)	EUR	3 Month EURIBOR	September 2023	1,826,315	(285)
(267)	EUR	Euro BOBL	December 2023	33,999,786	(118,769)
(21)	EUR	Euro BUXL	December 2023	3,039,821	(23,695)
(46)	EUR	Euro Schatz	December 2023	5,261,995	(7,475)
(7)	EUR	Euro-BTP	December 2023	876,799	(5,305)
59	EUR	Euro-OAT	December 2023	8,146,778	50,569
18	CAD	Canadian 10 Year Bond	December 2023	1,587,440	29,005
167	USD	US Long Bond (CBT)	December 2023	20,300,938	270,050
325	USD	US Treasury 10 Year Note (CBT)	December 2023	36,039,453	269,144
(720)	USD	US Ultra 10 Year Note	December 2023	83,508,750	(767,532)
(103)	USD	US Ultra Bond (CBT)	December 2023	13,335,281	(182,929)
14	GBP	Long Gilt	December 2023	1,691,831	17,747
(175)	USD	US Treasury 2 Year Note (CBT)	December 2023	35,642,578	(80,520)
902	USD	US Treasury 5 Year Note (CBT)	December 2023	96,337,828	414,378
10	GBP	3 Month SONIA	March 2024	2,987,851	6,930
Total				365,645,980	(124,807)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	EUR (816,276)	Fund provides default protection on ITRAXX.XO.34.V2; and receives Fixed 5%	Bank of America	20/12/2025	(62,532)	42,901
CDS	USD 13,374,900	Fund receives default protection on CDX.NA.HY.39.V1; and pays Fixed 5%	Goldman Sachs	20/12/2027	(170,518)	(443,621)
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB; and receives Fixed 3%	Goldman Sachs	17/9/2058	(724)	(1,486)
CDS	USD (9,000,000)	Fund provides default protection on Mexican; and receives Fixed 1%	JP Morgan	20/12/2024	(10,487)	84,996
CDS	EUR (72,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	JP Morgan	20/6/2027	1,956	8,516
CDS	USD (329,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(5,490)	(69,843)
CDS	USD (11,700,000)	Fund provides default protection on CDX.NA.HY.40.V1; and receives Fixed 5%	Bank of America	20/6/2028	216,762	346,181
IFS	EUR 870,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.56%	Bank of America	15/6/2028	801	801
IFS	EUR 655,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.46%	Bank of America	15/7/2028	2,801	2,801
IFS	EUR 845,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.555%	Bank of America	15/6/2033	(692)	(692)
IFS	EUR 685,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.505%	Bank of America	15/7/2033	(2,902)	(2,902)
IFS	EUR 222,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.5737%	Bank of America	15/5/2038	(1,087)	(1,087)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 410,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.60125%	Bank of America	15/5/2043	(4,692)	(4,403)
IFS	EUR 405,000	Fund receives default protection CPTFEMU + 0bps; and pays Fixed 2.435%	BNP Paribas	15/5/2033	4,299	4,431
IRS	BRL 12,412,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(6,245)	(6,245)
IRS	BRL 36,993,198	Fund receives Fixed 10.66%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2025	(825)	(825)
IRS	BRL 1,629,938	Fund receives Fixed 11.5625%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	8,707	8,707
IRS	BRL 2,480,230	Fund receives Fixed 11.82%; and pays Floating BRL BROIS 1 Day	Barclays	2/1/2026	16,521	16,521
IRS	BRL 200,000	Fund receives Fixed 9.94%; and pays Floating BRL BROIS 1 Day	BNP Paribas	4/1/2027	(424)	(424)
IRS	EUR 81,800,000	Fund receives Fixed 1.75%; and pays Floating EUR EURIBOR 6 Month	Bank of America	4/5/2024	(1,285,991)	(1,285,991)
IRS	EUR 40,900,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 1%	Bank of America	4/5/2024	860,933	860,933
IRS	KRW 4,277,040,000	Fund receives Fixed 3.865%; and pays Floating KRW KORIBOR 3 Month	Bank of America	3/7/2024	1,554	1,554
IRS	USD 24,330,000	Fund receives Fixed 5.3998%; and pays Floating USD SOFR 1 Day	Bank of America	12/7/2024	(12,913)	(12,913)
IRS	GBP 31,230,000	Fund receives Fixed 4.255%; and pays Floating GBP SONIA 1 Day	Bank of America	6/9/2024	(562,486)	(561,737)
IRS	NZD 5,165,000	Fund receives Fixed 4.697%; and pays Floating NZD BBR 3 Month	Bank of America	20/12/2024	(25,642)	(25,642)
IRS	AUD 4,475,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 4.0425%	Bank of America	20/12/2024	5,318	5,318
IRS	JPY 120,620,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.23%	Bank of America	11/1/2025	(1,978)	(1,978)
IRS	JPY 741,200,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.235%	Bank of America	19/1/2025	(12,544)	(12,544)
IRS	MXN 102,845,265	Fund receives Fixed 9.92%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	5/2/2025	(51,236)	(51,236)
IRS	MXN 61,620,000	Fund receives Fixed 9.95%; and pays Floating MXN MXIBTIE 1 Month	Bank of America	7/2/2025	(29,028)	(29,028)
IRS	AUD 4,180,000	Fund receives Floating AUD BBSW 3 Month; and pays Fixed 3.8025%	Bank of America	9/2/2025	15,212	15,212
IRS	NZD 4,650,000	Fund receives Fixed 4.94%; and pays Floating NZD BBR 3 Month	Bank of America	10/2/2025	(23,539)	(23,539)
IRS	USD 28,412,000	Fund receives Fixed 2.601%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(1,003,104)	(1,003,104)
IRS	USD 28,410,000	Fund receives Fixed 2.701%; and pays Floating USD SOFR 1 Day	Bank of America	17/2/2025	(963,467)	(963,467)
IRS	USD 26,994,000	Fund receives Fixed 4.104%; and pays Floating USD SOFR 1 Day	Bank of America	11/8/2025	(363,436)	(363,436)
IRS	GBP 1,280,000	Fund receives Fixed 5.795%; and pays Floating GBP SONIA 1 Day	Bank of America	17/8/2025	8,164	8,164
IRS	JPY 567,000,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.1045%	Bank of America	20/9/2025	3,215	3,215
IRS	GBP 1,240,000	Fund receives Fixed 3.6%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(16,372)	(16,436)
IRS	GBP 360,000	Fund receives Fixed 3.75343%; and pays Floating GBP SONIA 1 Day	Bank of America	17/3/2026	(5,013)	(4,158)
IRS	GBP 630,000	Fund receives Fixed 3.7%; and pays Floating GBP SONIA 1 Day	Bank of America	31/3/2026	(7,521)	(7,521)
IRS	JPY 752,070,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.266%	Bank of America	7/7/2026	8,744	8,744
IRS	JPY 169,670,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2925%	Bank of America	7/7/2026	1,667	1,667

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	JPY 169,650,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.3205%	Bank of America	7/7/2026	1,344	1,344
IRS	JPY 169,680,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.324%	Bank of America	7/7/2026	1,304	1,304
IRS	JPY 508,930,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.33%	Bank of America	7/7/2026	3,703	3,703
IRS	JPY 259,590,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.331%	Bank of America	7/7/2026	1,871	1,871
IRS	JPY 249,410,000	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.364%	Bank of America	7/7/2026	1,238	1,238
IRS	KRW 2,566,795,000	Fund receives Fixed 3.376%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(15,038)	(15,038)
IRS	KRW 2,566,795,000	Fund receives Fixed 3.384%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(14,599)	(14,599)
IRS	KRW 2,566,410,000	Fund receives Fixed 3.389%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(14,323)	(14,322)
IRS	BRL 390,000	Fund receives Fixed 10.11%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(460)	(460)
IRS	JPY 4,104,070,542	Fund receives Fixed 0.035%; and pays Floating JPY TONAR 1 Day	Bank of America	18/1/2027	(143,607)	(230,218)
IRS	GBP 2,650,000	Fund receives Fixed 3.44723%; and pays Floating GBP SONIA 1 Day	Bank of America	16/3/2027	(30,278)	(26,531)
IRS	GBP 2,740,000	Fund receives Fixed 3.175%; and pays Floating GBP SONIA 1 Day	Bank of America	26/1/2028	(26,447)	(26,376)
IRS	GBP 43,020,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 3.46255%	Bank of America	1/3/2028	284,224	276,032
IRS	GBP 280,000	Fund receives Fixed 4.86823%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	662	925
IRS	GBP 280,000	Fund receives Fixed 4.8733%; and pays Floating GBP SONIA 1 Day	Bank of America	4/8/2028	1,002	1,002
IRS	GBP 260,000	Fund receives Fixed 4.77918%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	927	(346)
IRS	GBP 280,000	Fund receives Fixed 4.9008%; and pays Floating GBP SONIA 1 Day	Bank of America	11/8/2028	1,475	1,475
IRS	USD 6,760,000	Fund receives Fixed 3.04%; and pays Floating USD SOFR 1 Day	Bank of America	28/10/2032	(414,084)	(414,084)
IRS	AUD 970,000	Fund receives Fixed 4.15%; and pays Floating AUD BBSW 6 Month	Bank of America	9/2/2033	(10,880)	(10,880)
IRS	NZD 1,080,000	Fund receives Floating NZD BBR 3 Month; and pays Fixed 4.2525%	Bank of America	10/2/2033	22,299	22,299
IRS	MXN 64,820,000	Fund receives Fixed 8.66%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	9/3/2033	(27,759)	(27,759)
IRS	EUR 1,140,000	Fund receives Fixed 2.962%; and pays Floating EUR EURIBOR 6 Month	Bank of America	31/3/2033	(9,038)	(8,888)
IRS	CHF 660,000	Fund receives Floating CHF SARON 1 Day; and pays Fixed 1.912%	Bank of America	31/3/2033	(13,306)	(12,650)
IRS	GBP 200,000	Fund receives Fixed 3.4329%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(2,969)	(2,969)
IRS	GBP 270,000	Fund receives Fixed 3.6589%; and pays Floating GBP SONIA 1 Day	Bank of America	26/6/2033	(1,237)	(1,237)
IRS	USD 7,230,000	Fund receives Fixed 3.7565%; and pays Floating USD SOFR 1 Day	Bank of America	9/8/2033	(43,102)	(43,102)
IRS	USD 3,537,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.23%	Bank of America	9/8/2033	173,117	173,117
IRS	EUR 530,000	Fund receives Fixed 2.85708%; and pays Floating EUR ESTR 1 Day	Bank of America	28/8/2033	1,475	1,358
IRS	EUR 80,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.668%	Bank of America	4/2/2048	2,796	2,796
IRS	EUR 500,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.8133%	Bank of America	15/8/2048	2,555	2,555

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	GBP 5,410,000	Fund receives Fixed 0.701161%; and pays Floating GBP SONIA 1 Day	Bank of America	13/9/2051	(3,091,803)	(3,721,519)
IRS	EUR 30,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.761%	Bank of America	4/10/2052	(131)	(131)
IRS	EUR 130,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.2705%	Bank of America	4/3/2053	12,845	12,845
IRS	CHF 270,000	Fund receives Fixed 1.8565%; and pays Floating CHF SARON 1 Day	Bank of America	31/3/2053	10,222	9,512
IRS	EUR 300,000	Fund receives Floating EUR EURIBOR 6 Month; and pays Fixed 2.508%	Bank of America	31/3/2053	14,162	14,060
IRS	GBP 100,000	Fund receives Fixed 5.628%; and pays Floating GBP SONIA 1 Day	Morgan Stanley	19/8/2025	392	410
IRS	GBP 2,650,000	Fund receives Fixed 5.65%; and pays Floating GBP SONIA 1 Day	Bank of America	22/8/2025	11,686	11,686
IRS	GBP 3,930,000	Fund receives Fixed 5.4%; and pays Floating GBP SONIA 1 Day	BNP Paribas	23/8/2025	6,451	6,295
IRS	GBP 4,170,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.75%	Bank of America	26/8/2026	(7,271)	(6,785)
IRS	ZAR 45,606,288	Fund receives Floating ZAR JIBAR 3 Month; and pays Fixed 8.22%	Goldman Sachs	20/9/2026	(20,430)	(20,430)
IRS	EUR 900,000	Fund receives Fixed 2.78%; and pays Floating EUR ESTR 1 Day	BNP Paribas	1/8/2033	(863)	(442)
IRS	EUR 450,000	Fund receives Fixed 3%; and pays Floating EUR ESTR 1 Day	BNP Paribas	17/8/2033	4,346	4,041
IRS	EUR 2,140,000	Fund receives Fixed 3.0313%; and pays Floating EUR ESTR 1 Day	Bank of America	23/8/2033	21,995	21,995
IRS	USD 2,500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8642%	Bank of America	23/8/2033	(28,709)	(28,709)
IRS	EUR 1,420,000	Fund receives Fixed 2.87515%; and pays Floating EUR ESTR 1 Day	Bank of America	25/8/2033	4,986	4,823
IRS	USD 1,670,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.71334%	Bank of America	25/8/2033	(11,012)	(9,732)
IRS	USD 610,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.828%	Bank of America	26/8/2035	(12,180)	(12,068)
IRS	BRL 56,012,728	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(1,905)	(1,905)
IRS	BRL 1,609,720	Fund receives Fixed 11.76%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	10,202	10,202
IRS	COP 4,973,573,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 10.2%	Goldman Sachs	28/2/2025	438	438
IRS	BRL 13,335,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	106	106
IRS	BRL 11,269,546	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(23,271)	(23,271)
IRS	BRL 1,680,657	Fund receives Fixed 11.775%; and pays Floating BRL BROIS 1 Day	JP Morgan	2/1/2026	10,787	10,787
IRS	BRL 390,000	Fund receives Fixed 10.425%; and pays Floating BRL BROIS 1 Day	JP Morgan	4/1/2027	2	2
IRS	BRL 85,653,168	Fund receives Fixed 10.6525%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2025	(3,603)	(3,603)
IRS	BRL 2,955,570	Fund receives Fixed 11.83%; and pays Floating BRL BROIS 1 Day	Morgan Stanley	2/1/2026	19,847	19,847
Total (USD underlying exposure - USD 561,120,886)					(6,814,080)	(7,533,582)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
70,000	Put	OTC EUR/USD	Bank of America	EUR 1.018	12/9/2023	(2,951)	-
630,000	Call	OTC USD/JPY	Bank of America	USD 150	1/5/2024	1,157	4,823
730,000	Call	OTC EUR/USD	Barclays	EUR 1.125	20/12/2023	(3,868)	3,322
5,890,000	Call	OTC USD/HKD	HSBC Bank	USD 7.82	10/11/2023	1,567	8,488
1,080,000	Call	OTC EUR/USD	JP Morgan	EUR 1.133	12/10/2023	(7,717)	384
980,000	Put	OTC USD/CNH	JP Morgan	USD 6.9	18/10/2023	(4,552)	45
880,000	Put	OTC USD/EUR	Morgan Stanley	EUR 1.06	20/10/2023	141,789	298,773
72,501,000	Put	CMS Energy	Goldman Sachs	USD 0.07	27/9/2023	(101,232)	269
Total (USD underlying exposure - USD 8,968,403)						24,193	316,104

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation USD	Market Value USD
(5,890,000)	Call	OTC USD/HKD	HSBC Bank	USD 7.85	10/11/2023	504	(968)
(980,000)	Put	OTC USD/CNH	JP Morgan	USD 6.775	18/10/2023	1,816	(2)
(730,000)	Call	OTC EUR/USD	JP Morgan	EUR 1.125	20/12/2023	8,796	(3,322)
(72,501,000)	Call	CMS Energy	Goldman Sachs	USD 0.57	27/9/2023	27,750	-
(72,501,000)	Call	CMS Energy	Goldman Sachs	USD 0.68	27/9/2023	61,798	(17,953)
Total (USD underlying exposure - USD 271,572)						100,664	(22,245)

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 50,000,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.8% Fixed semi-annually from 13/3/2024; and pays Floating USD SOFR annually from 13/9/2024	Morgan Stanley	11/9/2023	(343,501)	25,999
USD 3,982,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.6% Fixed semi-annually from 15/3/2024; and pays Floating USD SOFR annually from 15/9/2024	Citibank	13/9/2023	(29,734)	433
USD 4,353,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.81% Fixed semi-annually from 25/3/2024; and pays Floating USD SOFR annually from 25/9/2024	Morgan Stanley	21/9/2023	(91,459)	5
USD 2,631,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/11/2024; and pays 3.65% Fixed semi-annually from 3/5/2024	Citibank	1/11/2023	18,087	48,808
USD 2,740,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 2.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(32,293)	1,013
USD 2,740,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 4.82% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	(42,522)	2,050
USD 2,068,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 2.85% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 9/11/2024	Citibank	14/11/2023	(87,320)	3,614
JPY 168,680,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	8,019	17,616
JPY 104,581,600	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	5,010	10,922

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
JPY 64,098,400	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating JPY TONAR annually from 22/12/2024; and pays 0.8% Fixed annually from 22/12/2024	Morgan Stanley	20/12/2023	3,076	6,694
USD 104,590,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.45% Fixed semi-annually from 14/8/2024; and pays Floating USD SOFR annually from 14/2/2025	Citibank	12/2/2024	(102,959)	160,607
EUR 15,180,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/10/2024; and pays 3.37% Fixed annually from 29/7/2025	Citibank	25/7/2024	(7,379)	63,802
EUR 13,420,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 9/8/2025; and pays Floating EUR EURIBOR semi-annually from 9/11/2024	JP Morgan	7/8/2024	(3,678)	40,575
EUR 13,480,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 29/8/2025; and pays Floating EUR EURIBOR semi-annually from 29/11/2024	JP Morgan	27/8/2024	(3,967)	44,107
Total (USD underlying exposure - USD 64,866,386)				(710,620)	426,245

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (50,000,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/9/2024; and pays 3.5% Fixed semi-annually from 13/3/2024	Morgan Stanley	11/9/2023	174,106	(894)
USD (3,982,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 15/9/2024; and pays 3.1% Fixed semi-annually from 15/3/2024	Citibank	13/9/2023	7,416	(1)
USD (3,982,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.3% Fixed semi-annually from 15/3/2024; and pays Floating USD SOFR annually from 15/9/2024	Citibank	13/9/2023	4,000	(3,022)
USD (7,230,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.93% Fixed semi-annually from 4/4/2024; and pays Floating USD SOFR annually from 4/10/2024	Goldman Sachs	2/10/2023	2,052	(49,948)
USD (43,987,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.25% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Citibank	13/10/2023	(321,439)	(409,413)
USD (10,151,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.5% Fixed semi-annually from 17/4/2024; and pays Floating USD SOFR annually from 17/10/2024	Goldman Sachs	13/10/2023	(195,301)	(297,301)
USD (20,463,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.05% Fixed semi-annually from 18/4/2024; and pays Floating USD SOFR annually from 18/10/2024	Goldman Sachs	16/10/2023	(195,909)	(259,345)
USD (13,382,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.4% Fixed semi-annually from 30/4/2024; and pays Floating USD SOFR annually from 30/10/2024	Goldman Sachs	27/10/2023	25,634	(33,247)
USD (26,312,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 5% Fixed semi-annually from 3/5/2024; and pays Floating USD SOFR annually from 3/11/2024	Citibank	1/11/2023	16,393	(33,328)
USD (10,970,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 9/11/2024; and pays 3.26% Fixed semi-annually from 9/5/2024	Goldman Sachs	7/11/2023	42,607	(1,470)
USD (84,000,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.8% Fixed semi-annually from 10/5/2024; and pays Floating USD SOFR annually from 10/11/2024	Goldman Sachs	8/11/2023	(40,736)	(219,656)
USD (39,500,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.85% Fixed semi-annually from 14/5/2024; and pays Floating USD SOFR annually from 14/11/2024	JP Morgan	10/11/2023	(33,364)	(87,874)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (20,680,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 16/11/2024; and pays 2.75% Fixed semi-annually from 16/5/2024	Citibank	14/11/2023	67,254	(1,190)
USD (20,680,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.75% Fixed semi-annually from 16/5/2024; and pays Floating USD SOFR annually from 16/11/2024	Citibank	14/11/2023	3,044	(63,445)
USD (13,670,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.9% Fixed semi-annually from 5/6/2024; and pays Floating USD SOFR annually from 5/12/2024	Citibank	1/12/2023	(103,504)	(189,625)
JPY (168,680,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 24/12/2024; and pays Floating JPY TONAR annually from 24/12/2024	Morgan Stanley	20/12/2023	(2,842)	(8,174)
JPY (104,581,600)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(1,784)	(5,068)
JPY (64,098,400)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 1% Fixed annually from 22/12/2024; and pays Floating JPY TONAR annually from 22/12/2024	Morgan Stanley	20/12/2023	(1,096)	(3,106)
USD (13,670,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 19/1/2025; and pays 2.75% Fixed semi-annually from 19/7/2024	Citibank	17/1/2024	71,638	(6,281)
USD (104,590,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 14/2/2025; and pays 3.75% Fixed semi-annually from 14/8/2024	Citibank	12/2/2024	42,731	(61,859)
USD (24,750,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.79% Fixed semi-annually from 1/10/2024; and pays Floating USD SOFR annually from 1/4/2025	JP Morgan	27/3/2024	(162,349)	(417,522)
USD (17,180,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.495% Fixed semi-annually from 29/1/2025; and pays Floating USD SOFR annually from 29/7/2025	JP Morgan	25/7/2024	584	(70,455)
EUR (13,420,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 9/11/2024; and pays 2% Fixed annually from 9/8/2024	JP Morgan	7/8/2024	1,675	(13,224)
EUR (13,480,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/11/2024; and pays 2% Fixed annually from 29/8/2025	JP Morgan	27/8/2024	(1,495)	(14,897)
Total (USD underlying exposure - USD 172,192,279)				(600,685)	(2,250,345)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Sustainable World Bond Fund⁽⁴⁾ continued

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 2,080,000	Fannie Mae or Freddie Mac 1.5% TBA	1,775,501	0.19
USD 2,560,000	Fannie Mae or Freddie Mac 2% TBA	2,245,633	0.24
USD 1,394,000	Fannie Mae or Freddie Mac 2.5% TBA	1,254,690	0.14
USD 839,000	Fannie Mae or Freddie Mac 3% TBA	774,878	0.08
USD 3,879,537	Fannie Mae or Freddie Mac 3% TBA	3,343,378	0.36
USD 210,000	Fannie Mae or Freddie Mac 3.5% TBA	197,909	0.02
USD 20,075,025	Fannie Mae or Freddie Mac 3.5% TBA	17,935,151	1.94
USD 3,261,000	Fannie Mae or Freddie Mac 4% TBA	3,009,942	0.32
USD 2,652,700	Fannie Mae or Freddie Mac 4.5% TBA	2,515,721	0.27
USD 2,071,000	Fannie Mae or Freddie Mac 5% TBA	2,008,584	0.22
USD 3,510,700	Ginnie Mae 2% TBA	2,904,556	0.31
USD 4,044,400	Ginnie Mae 2.5% TBA	3,448,278	0.37
USD 2,484,600	Ginnie Mae 3% TBA	2,186,257	0.24
USD 1,400,000	Ginnie Mae 4% TBA	1,303,373	0.14
USD 1,024,000	Ginnie Mae 4.5% TBA	975,923	0.11
USD 1,108,000	Ginnie Mae 5% TBA	1,079,238	0.12
USD 7,378,008	Fannie Mae or Freddie Mac 2% TBA	5,882,808	0.64
USD 6,589,900	Fannie Mae or Freddie Mac 2.5% TBA	5,466,194	0.59
USD 1,422,500	Fannie Mae or Freddie Mac 1.5% TBA	1,074,876	0.12
USD 2,147,000	Ginnie Mae 3.5% TBA	1,950,348	0.21
USD 160,000	Fannie Mae or Freddie Mac 4% TBA	153,503	0.02
USD 191,000	Fannie Mae or Freddie Mac 4.5% TBA	185,903	0.02
USD 1,754,000	Fannie Mae or Freddie Mac 5.5% TBA	1,732,772	0.19
USD 23,196,000	Fannie Mae or Freddie Mac 6% TBA	23,250,665	2.51
USD 500,000	Fannie Mae or Freddie Mac 6.5% TBA	507,741	0.05
USD 876,000	Ginnie Mae 5.5% TBA	867,588	0.09
USD 470,000	Ginnie Mae 6% TBA	471,402	0.05
USD 223,000	Ginnie Mae 6.5% TBA	226,034	0.03
Total TBA			
(USD underlying exposure - USD 88,728,846)		88,728,846	9.59

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Swiss Small & MidCap Opportunities Fund⁽⁵⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (CHF)	% of Net Assets	Holding	Description	Market Value (CHF)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				163,593	Helvetia*	22,085,055	3.67
				6,114	Interroll	16,018,680	2.67
				89,736	Klingelberg	1,669,090	0.28
				30,260	Lonza	14,875,816	2.48
FUNDS				81,185	Medartis	7,322,887	1.22
Ireland				128,359	Nestle	13,701,040	2.28
82,408	BlackRock ICS US Dollar Ultra Short Bond Fund [†]	8,204,906	1.37	320,587	PolyPeptide	8,046,734	1.34
Total Funds				26,494	Roche	6,945,402	1.16
				61,300	Roche	17,016,880	2.83
COMMON STOCKS (SHARES)				16,518	Schindler	3,259,827	0.54
Denmark				166,418	Schindler	30,953,748	5.15
142,511	DSV*	23,795,627	3.96	59,511	Sika*	14,937,261	2.49
Switzerland				98,245	SKAN	7,839,951	1.30
50,266	ALSO	10,807,190	1.80	1,134,270	Softwareone*	20,065,236	3.34
40,418	Bachem*	3,338,527	0.56	385,392	Straumann	51,835,224	8.63
175,885	Baloise*	24,324,895	4.05	75,839	Tecan	26,740,831	4.45
20,604	Barry Callebaut*	31,915,596	5.31	55,231	VAT*	19,629,098	3.27
43,958	Belimo*	20,370,137	3.39	228,194	VZ	20,172,350	3.36
75,945	BKW*	11,574,018	1.93	43,712	Ypsomed	11,146,560	1.86
52,834	Burckhardt Compression	27,315,178	4.55			569,321,274	94.77
4,014	Chocoladefabriken Lindt & Spruengli [†]	42,708,960	7.11	Total Common Stocks (Shares)		593,116,901	98.73
49	Chocoladefabriken Lindt & Spruengli	5,184,200	0.86	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
87,103	Cie Financiere Richemont*	10,970,623	1.82			601,321,807	100.10
39,508	Daetwyler	7,245,767	1.20	Total Portfolio			
260,171	DKSH	17,574,551	2.93			601,321,807	100.10
11,110	Forbo*	13,154,240	2.19	Other Net Liabilities		(578,545)	(0.10)
114,216	Galenica*	8,006,541	1.33	Total Net Assets (CHF)			
359,287	Georg Fischer	20,569,181	3.42			600,743,262	100.00

*Investment in connected party fund, see further information in Note 10.

[†]All or a portion of this security represents a security on loan.

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	42.72
Industrial	33.11
Financials	11.08
Consumer Cyclical	3.62
Technology	3.34
Communications	2.93
Utilities	1.93
Investment Funds	1.37
Other Net Liabilities	(0.10)
	100.00

⁽⁵⁾Fund closed to subscriptions, see Note 1, for further details.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic China A-Share Opportunities Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				385,300	Focus Media Information Technology	407,789	0.07
				270,500	Focused Photonics Hangzhou	582,616	0.11
COMMON STOCKS (SHARES)				4,020	Foshan Haitian Flavouring & Food	21,605	0.00
China				843,750	Fujian Funeng	955,624	0.17
33,500	AECC Aero-Engine Control	103,189	0.02	152,700	Fuyao Glass Industry	797,570	0.15
330,200	Air China	392,590	0.07	155,692	Glodon	525,154	0.09
316,600	Anhui Anke Biotechnology	413,845	0.08	932,500	GoerTek	1,963,603	0.36
1,571,800	Anhui Jianghuai Automobile	2,771,851	0.51	3,332,418	Goldwind Science & Technology	4,351,401	0.79
108,481	Arcsoft	584,502	0.11	266,500	Great Wall Motor	956,423	0.18
2,093,400	Avary Shenzhen	6,154,730	1.12	3,428,972	Gree Electric Appliances of Zhuhai	16,868,312	3.08
6,100	AVICOPTER	31,978	0.01	413,900	GRG Banking Equipment	713,978	0.13
82,100	BAIC BluePark New Energy Technology	58,003	0.01	309,768	Haier Smart Home	1,001,002	0.18
190,900	Bank of Beijing	117,290	0.02	10,013	Hefei Jianghang Aircraft Equipment	17,038	0.00
4,215,521	Baoshan Iron & Steel	3,511,316	0.64	838,900	Heilongjiang Agriculture	1,547,422	0.28
17,466	Beijing Deep Glint Technology	52,768	0.01	260,700	Hisense Home Appliances	878,633	0.16
9,734	Beijing Kingsoft Office Software	527,952	0.10	313,800	Huafon Chemical	301,924	0.06
1,884,000	Beijing Yanjing Brewery	2,687,969	0.49	1	Huagong Tech	4	0.00
31,790,800	BOE Technology	17,522,328	3.20	301,442	Huatai	657,961	0.12
573,120	BYD	19,646,627	3.58	679,775	Hubei Jumpcan Pharmaceutical	2,446,137	0.45
85,400	Camel	96,841	0.02	5,173,100	Hunan Valin Steel	4,209,384	0.77
2,067,500	CECEP Solar Energy	1,713,597	0.31	4,787,914	Industrial	4,218,425	0.77
162,533	Centre Testing International	434,517	0.08	2,833,700	Industrial Bank	6,157,887	1.12
467,200	Chengdu Xingrong Environment	337,138	0.06	1,951,100	Inner Mongolia MengDian HuaNeng Thermal Power	909,128	0.17
93	China Construction Bank	77	0.00	3,601,800	Inner Mongolia Yili Industrial	12,871,789	2.35
91,900	China Design	104,843	0.02	65,100	Insigma Technology	59,415	0.01
1,977,000	China Eastern Airlines	1,179,349	0.22	167,290	Jiangshan Oupai Door Industry	852,390	0.15
1,052,300	China International Marine Containers	1,019,705	0.19	355,357	Jiangsu King's Luck Brewery JSC	2,925,753	0.53
676,130	China Merchants	1,320,597	0.24	50,700	Jiangsu Linyang Energy	51,778	0.01
4,143,501	China Merchants Bank	17,968,540	3.28	41,200	Jiangsu Yanghe Brewery Joint-Stock	759,969	0.14
7,751	China National Electric Apparatus Research Institute	22,874	0.00	770,914	Jiangsu Yuyue Medical Equipment & Supply	3,593,186	0.66
407,540	China National Medicines	1,823,338	0.33	67,779	Jiangxi Chenguang New Materials	138,998	0.03
216,900	China Pacific Insurance	825,820	0.15	370,200	Jiangxi Copper	961,710	0.18
5,362,890	China Petroleum & Chemical	4,474,387	0.82	109,100	Jiangxi Hongcheng Environment	125,365	0.02
367,900	China Southern Airlines	319,590	0.06	545,300	Jiangzhong Pharmaceutical	1,399,348	0.26
17,448,594	China State Construction Engineering	13,502,520	2.46	7,330	Jinhong Gas	26,629	0.01
12,544,183	China United Network Communications	8,983,097	1.64	869,922	Joincare Pharmaceutical Industry	1,363,111	0.25
6,669,200	China Vanke	12,503,572	2.28	471,100	Juneyao Airlines	1,027,628	0.19
928,300	Chinese Universe Publishing and Media	1,616,631	0.29	948,000	Kehua Data	4,144,938	0.76
3,140,999	CITIC	9,584,440	1.75	708,400	Kingfa Sci & Tech	772,143	0.14
704,708	Contemporary Amperex Technology	22,912,799	4.18	402,400	Kuang-Chi Technologies	824,120	0.15
6,764,400	CRRC	5,522,830	1.01	40,301	Kweichow Moutai	10,231,250	1.87
1,873,900	DHC Software	1,730,859	0.31	361,395	Laobaixing Pharmacy Chain JSC	1,274,632	0.23
795,302	Dong-E-E-Jiao	5,665,774	1.03	1,107,469	LB	2,759,786	0.50
518,800	ENN Natural Gas	1,245,060	0.23	1,357,300	Lianhe Chemical Technology	1,598,831	0.29
808,200	FAW Jiefang	953,130	0.17	4,365,400	Lingyi iTech Guangdong	3,612,156	0.66
83,700	First Tractor	139,666	0.02	300,900	Liuzhou Iron & Steel	162,127	0.03

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic China A-Share Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
526,900	Livzon Pharmaceutical	2,491,338	0.45	917,574	Shijiazhuang Yiling Pharmaceutical	2,934,834	0.54
2,068,337	LONGi Green Energy Technology	7,547,999	1.38	2,514,299	Sichuan Kelun Pharmaceutical	9,365,527	1.71
1,426,200	Luxi Chemical	1,993,643	0.36	840,800	Sinoma Science & Technology	2,536,724	0.46
3,668,104	Maanshan Iron & Steel	1,310,874	0.24	1,900,556	Sinotruk Jinan Truck	4,033,425	0.74
6,626,300	Metallurgical of China	3,315,267	0.60	6,940	Skshu Paint	71,858	0.01
15,878	Micro-Tech Nanjing	168,048	0.03	443,400	Sobute New Materials	745,363	0.14
1,800,500	Midea	13,985,063	2.55	649,000	Solareast	542,368	0.10
188,500	Muyuan Foods	1,051,403	0.19	2,008,100	Sunwoda Electronic	4,372,064	0.80
500	NAURA Technology	18,642	0.00	792,500	Suzhou Dongshan Precision Manufacturing	2,047,873	0.37
308,600	Ningbo Joyson Electronic	777,931	0.14	442,600	Suzhou Gold Mantis Construction Decoration	279,844	0.05
60,860	Ningbo Solartron Technology	124,140	0.02	73,400	Tangshan Sanyou Chemical Industries	58,616	0.01
14,200	Noblelift Intelligent Equipment	42,413	0.01	1,039,900	Tasly Pharmaceutical	1,986,792	0.36
1,718,319	Offshore Oil Engineering	1,374,589	0.25	818,500	Tianma Microelectronics	967,527	0.18
999,000	Orient	1,367,637	0.25	9,800	Tianqi Lithium	77,548	0.01
176,500	Perfect World	335,516	0.06	3,586,657	Tongwei	15,815,036	2.88
5,429,425	Ping An Bank	8,306,059	1.52	1,638,900	Transfar Zhilian	1,160,127	0.21
3,814,309	Ping An Insurance of China	25,579,537	4.67	243,232	Tsingtao Brewery	3,045,686	0.56
138,200	Porton Pharma Solutions	468,053	0.09	355,000	Wanhua Chemical	4,574,521	0.83
7	Proya Cosmetics	108	0.00	4,171,994	Weichai Power	6,766,618	1.24
2,047,913	Qianhe Condiment and Food	4,996,384	0.91	294,643	Well Lead Medical	507,855	0.09
74,800	Qingdao TGOOD Electric	194,008	0.03	178,400	Wens Foodstuffs	408,522	0.07
207,400	Risen Energy	572,425	0.10	744,700	Western Mining	1,308,152	0.24
1,324,200	RiseSun Real Estate Development	456,850	0.08	203,390	Wuchan Zhongda	129,996	0.02
161,750	Sangfor Technologies	2,425,132	0.44	836,917	Wuliangye Yibin	17,935,040	3.27
2,759,785	SDIC Capital	2,780,515	0.51	1,129,600	Xiamen Xiangyu	1,086,848	0.20
139,306	SF	832,540	0.15	844,300	Xinfengming	1,472,666	0.27
3,868,400	Shandong Iron and Steel	781,618	0.14	126,400	Yixintang Pharmaceutical	393,862	0.07
4,772,463	Shandong Nanshan Aluminum	2,046,648	0.37	322,500	Yonyou Network Technology	804,549	0.15
9,700	Shanghai Bailian	15,613	0.00	3,450,891	Yunnan Copper	5,511,672	1.01
139,200	Shanghai Jahwa United	504,348	0.09	135,000	Yunnan Yuntianhua	319,902	0.06
1,631,560	Shanghai Pharmaceuticals	4,009,743	0.73	7,431,405	Yutong Bus	12,737,476	2.32
12,300	Shanghai Rural Commercial Bank	9,839	0.00	44,700	Zhejiang Chint Electrics	152,249	0.03
1,651	Shanghai Titan Scientific	13,911	0.00	564,900	Zhejiang Conba Pharmaceutical	403,758	0.07
29,700	Shanghai Tunnel Engineering	23,881	0.00	1,642,477	Zhejiang Crystal-Optech	2,393,047	0.44
1,060,900	Shanghai Yuyuan Tourist Mart	1,073,243	0.20	570,917	Zhejiang Jingsheng Mechanical & Electrical	4,420,371	0.81
330,745	Shanxi Xinghuacun Fen Wine Factory	11,003,842	2.01	10	Zhejiang Semir Garment	8	0.00
536,900	Shenzhen Everwin Precision Technology	751,255	0.14	294,100	Zhejiang Wansheng	426,879	0.08
40,700	Shenzhen Hopewind Electric	142,821	0.03	2,030,900	Zhengzhou Coal Mining Machinery	3,528,431	0.64
92,300	Shenzhen Kinwong Electronic	272,129	0.05	61,700	Zhongji Innolight	972,057	0.18
445,719	Shenzhen Mindray Bio-Medical Electronics	16,541,348	3.02	228,800	Zhongmin Energy	150,325	0.03
54,500	Shenzhen MTC	39,028	0.01	2,028,800	Zoomlion Heavy Industry Science and Technology	1,801,431	0.33
560,800	Shenzhen New Energy Technology	6,827,940	1.25				
77,100	Shenzhen Sunlord Electronics	284,011	0.05				
1,146,727	Shenzhen Sunway Communication	2,728,369	0.50				
36	Shenzhen YUTO Packaging Technology	119	0.00				

Systematic China A-Share Opportunities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
2,842,100	ZTE	13,848,463	2.53
3,467	ZWSOFT Guangzhou	64,433	0.01
Total Common Stocks (Shares)		534,350,764	97.49
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		534,350,764	97.49
Total Portfolio		534,350,764	97.49
Other Net Assets		13,772,988	2.51
Total Net Assets (USD)		548,123,752	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	7,564,544	USD	8,297,750	BNY Mellon	15/9/2023	(86,216)
USD	1,703,142	EUR	1,558,597	BNY Mellon	15/9/2023	11,243
Net unrealised depreciation						(74,973)
SGD Hedged Share Class						
SGD	3,798,813	USD	2,821,766	BNY Mellon	15/9/2023	(9,991)
USD	329,437	SGD	445,852	BNY Mellon	15/9/2023	(569)
Net unrealised depreciation						(10,560)
Total net unrealised depreciation (USD underlying exposure - USD 13,038,409)						(85,533)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
1,021	USD	SGX FTSE China A50 Index	September 2023	12,916,671	180,575
Total				12,916,671	180,575

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	22.17
Consumer Cyclical	21.89
Financials	16.76
Industrial	12.11
Basic Materials	6.88
Technology	6.20
Energy	5.77
Communications	5.03
Utilities	0.68
Other Net Assets	2.51
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic China Environmental Tech Fund⁽²⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				101,700	ENN Natural Gas	244,068	1.51
				48,800	Focused Photonics Hangzhou	105,108	0.65
				185,960	Goldwind Science & Technology	97,687	0.61
				415,900	Goldwind Science & Technology	543,073	3.37
COMMON STOCKS (SHARES)				25,647	Gongniu	373,670	2.32
Bermuda				224,800	Guangzhou Automobile	118,376	0.73
4,200	China Resources Gas	11,808	0.07	61,900	Henan Pinggao Electric	89,676	0.56
Cayman Islands				39,400	Hengdian DMEGC Magnetics	88,869	0.55
176,150	AAC Technologies	341,386	2.12	103,000	JA Solar Technology	394,000	2.45
189,200	China High Speed Transmission Equipment	61,515	0.38	11,000	Jiangsu Linyang Energy	11,234	0.07
244,800	China Yongda Automobiles Services	108,620	0.67	185,200	LONGi Green Energy Technology	675,852	4.20
119,700	CIMC Enric	113,855	0.71	1,000	NAURA Technology	37,285	0.23
334,250	Geely Automobile	415,097	2.58	510,700	Offshore Oil Engineering	408,540	2.54
60,025	Kingboard	136,229	0.85	145,100	Risen Energy	400,477	2.49
3,051	Kingsoft Cloud	17,330	0.11	321,600	Shanghai Electric	197,592	1.23
87,665	Li Auto	1,806,287	11.22	207,800	Shanghai Electric	46,631	0.29
355,600	Nexteer Automotive	228,967	1.42	152,400	Shanghai Tunnel Engineering	122,543	0.76
93,227	NIO	990,537	6.15	19,400	Shenzhen New Energy Technology	236,202	1.47
110,200	Tianneng Power International	117,465	0.73	25,100	Shenzhen Sinexcel Electric	110,469	0.69
54,900	Xinyi Solar	45,850	0.28	70,300	Shenzhen Sunway Communication	167,263	1.04
90,520	XPeng	848,880	5.27	26,900	Sungrow Power Supply	368,817	2.29
136,500	Yadea	262,454	1.63	45,800	Tongwei	201,951	1.25
				245,100	Weichai Power	397,531	2.47
				232,000	Yutong Bus	397,650	2.47
				142,435	Zhejiang Qianjiang Motorcycle	284,073	1.76
				57,060	ZTE	183,701	1.14
				10,130,702 62.91			
China				Hong Kong			
98,000	Angang Steel	25,115	0.16	47,150	BYD Electronic International	218,527	1.36
8,900	Anhui Heli	24,368	0.15	8,000	Hua Hong Semiconductor	20,910	0.13
363,850	BAIC Motor	100,670	0.63	239,437 1.49			
207,600	Beijing Jingneng Clean Energy	44,204	0.27	Total Common Stocks (Shares)			
291,700	Beijing-Shanghai High Speed Railway	204,481	1.27	15,876,419 98.59			
3,500	BYD	109,690	0.68	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
12,000	BYD	411,362	2.55	15,876,419 98.59			
271,870	China Railway Signal & Communication	209,638	1.30	Total Portfolio			
527,600	China State Construction Engineering	408,281	2.53	15,876,419 98.59			
236,900	China Three Gorges Renewables	160,205	1.00	Other Net Assets			
44,800	Contemporary Amperex Technology	1,456,622	9.05	226,829 1.41			
194,000	CRRC	95,479	0.59	Total Net Assets (USD)			
427,100	CRRC	348,708	2.16	16,103,248 100.00			
625,100	Dongfeng Motor	229,541	1.43				

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic China Environmental Tech Fund⁽²⁾ continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	5,293	USD	5,805	BNY Mellon	15/9/2023	(59)
USD	872	EUR	798	BNY Mellon	15/9/2023	5
Net unrealised depreciation						(54)
Total net unrealised depreciation (USD underlying exposure - USD 6,608)						(54)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation USD
15	USD	SGX FTSE China A50 Index	September 2023	189,765	2,515
Total				189,765	2,515

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Cyclical	51.44
Industrial	22.61
Energy	18.03
Communications	2.18
Utilities	1.58
Consumer Non-cyclical	1.27
Basic Materials	1.01
Technology	0.47
Other Net Assets	1.41
	100.00

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Global Equity High Income Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				858,470	Bank of Suzhou	795,300	0.02
				1,119,000	BOC International China	1,827,227	0.04
				48,000	BYD	1,504,327	0.03
				807,804	BYD	27,691,624	0.55
				14,072,000	China CITIC Bank	6,261,816	0.12
				36,940,000	China Construction Bank	19,781,774	0.39
				2,373,000	China Everbright Bank	683,794	0.01
				19,894,000	China Petroleum & Chemical*	11,642,704	0.23
				5,217,708	Chongqing Rural Commercial Bank	2,696,582	0.05
				4,866,000	COSCO SHIPPING	4,994,443	0.10
				773,100	Focus Media Information Technology	818,224	0.02
				1,157,800	GoerTek	2,438,026	0.05
				1,056,029	Henan Shuanghui Investment & Development	3,898,772	0.08
				1,923,100	Hunan Valin Steel	1,564,839	0.03
				35,623,000	Industrial & Commercial Bank of China	16,351,291	0.33
				1,148,978	Jinko Solar	1,699,300	0.04
				4,648,783	Luxi Chemical	6,498,396	0.13
				191,100	Luxshare Precision Industry	866,803	0.02
				136,200	Luzhou Laojiao	4,348,829	0.09
				1,570,700	New China Life Insurance	3,933,270	0.08
				63,700	Ningbo Deye Technology	807,353	0.02
				1,442,959	Ningxia Baofeng Energy	2,719,177	0.06
				98,600	Nongfu Spring*	553,786	0.01
				3,749,000	People's Insurance of China	1,276,279	0.03
				10,422,000	PetroChina	7,521,190	0.15
				3,676,000	PICC Property & Casualty	4,227,670	0.08
				1,101,200	Ping An Bank	1,684,641	0.03
				4,028,000	Postal Savings Bank of China*	1,987,557	0.04
				132,730	SG Micro	1,412,617	0.03
				559,700	Shanghai Rural Commercial Bank	447,738	0.01
				293,500	Shenzhen Inovance Technology	2,754,531	0.05
				176,854	Shenzhen Mindray Bio-Medical Electronics	6,563,336	0.13
				903,582	Xinjiang Daqo New Energy	5,162,898	0.10
				299,400	Yealink Network Technology	1,523,471	0.03
				108,750	YongXing Special Materials Technology	745,144	0.01
				155,200	Zhejiang Jingsheng Mechanical & Electrical	1,201,648	0.02
						200,392,387	4.01
				Denmark			
				14,937	Genmab	5,784,799	0.12
				324,182	Novo Nordisk	60,310,797	1.20
				136,215	Novozymes*	5,911,943	0.12
						72,007,539	1.44
				Finland			
				78,245	Kesko	1,533,990	0.03
				France			
				3,142,021	Engie*	50,990,636	1.02
COMMON / PREFERRED STOCKS (SHARES)							
Belgium							
83,415	Ageas*	3,308,706	0.07				
16,036	KBC	1,056,765	0.02				
		4,365,471	0.09				
Bermuda							
10,208	Arch Capital	784,587	0.02				
961,000	CK Infrastructure	4,864,441	0.10				
17,179	Credicorp	2,459,775	0.05				
190,000	Hongkong Land	674,500	0.01				
123,500	Jardine Matheson	5,873,660	0.12				
4,330,000	Kunlun Energy*	3,168,975	0.06				
49,500	Orient Overseas International	663,957	0.01				
		18,489,895	0.37				
Brazil							
943,049	Ambev	2,691,236	0.05				
486,034	Petroleo Brasileiro	3,469,534	0.07				
10,455,615	Petroleo Brasileiro	68,652,446	1.37				
		74,813,216	1.49				
Canada							
191,189	Bank of Nova Scotia/The	9,120,944	0.18				
371,618	BCE*	15,866,160	0.31				
44,669	Canadian Imperial Bank of Commerce	1,765,486	0.04				
77,886	Canadian National Railway	8,839,523	0.18				
178,804	Canadian Utilities	4,254,476	0.08				
4,400	CGI	461,284	0.01				
6,211	Descartes Systems	472,141	0.01				
283,276	Enbridge	10,025,633	0.20				
279,133	Hydro One	7,500,039	0.15				
30,428	Keyera	754,820	0.01				
21,824	Loblaws	1,917,746	0.04				
96,885	Metro*	4,965,789	0.10				
309,086	Royal Bank of Canada*	28,158,801	0.56				
7,007	Stantec	467,830	0.01				
1,607,670	TELUS	28,484,778	0.57				
49,320	Thomson Reuters	6,355,403	0.13				
		129,410,853	2.58				
Cayman Islands							
329,700	Budweiser Brewing APAC	714,639	0.01				
12,427,000	HKT Trust & HKT	13,246,210	0.26				
1,844,000	Tingyi Cayman Islands*	2,708,522	0.05				
7,941,000	Want Want China	5,254,866	0.11				
		21,924,237	0.43				
China							
11,192,000	Agricultural Bank of China*	3,838,655	0.08				
119,997	Amlogic Shanghai	1,444,513	0.03				
1,830,467	Avary Shenzhen	5,381,690	0.11				
64,269,000	Bank of China	21,797,276	0.44				
12,304,000	Bank of Communications*	7,043,876	0.14				

*All or a portion of this security represents a security on loan.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
110,961	Sanofi	11,979,671	0.24	142,100	Brother Industries	2,400,013	0.05
349,573	Thales	51,409,717	1.02	439,200	Canon	10,782,046	0.21
		114,380,024	2.28	39,400	Daito Trust Construction*	4,330,753	0.08
	Germany			29,100	Fast Retailing*	6,665,993	0.13
26,301	Beiersdorf	3,467,020	0.07	152,600	FUJIFILM	8,993,853	0.18
37,116	Deutsche Telekom*	799,578	0.02	3,900	Fujitsu*	485,782	0.01
72,796	Mercedes-Benz	5,363,510	0.11	4,916,200	Japan Post*	37,572,416	0.75
5,653	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	2,206,110	0.04	1,929,100	Japan Tobacco	42,118,021	0.84
6,010	SAP*	847,537	0.01	1,629,000	KDDI*	48,205,168	0.96
21,314	Scout24	1,471,644	0.03	1,092,200	Kirin	15,289,533	0.30
5,887	Siemens	889,975	0.02	37,100	Komatsu	1,053,437	0.02
1,169,332	Telefonica Deutschland*	2,241,090	0.04	620,200	Mitsubishi*	30,535,802	0.61
		17,286,464	0.34	59,200	Mitsubishi UFJ Financial	471,275	0.01
	Hong Kong			32,000	Mitsui	1,189,313	0.02
2,864,600	AIA	26,005,370	0.52	742,200	MS&AD Insurance*	26,609,618	0.53
246,500	Beijing Enterprises	924,024	0.02	39,700	NGK Insulators*	525,331	0.01
3,553,500	BOC Hong Kong	9,877,155	0.20	287,100	Nintendo*	12,310,602	0.25
964,000	CITIC	957,488	0.02	15,400	NIPPON EXPRESS	797,527	0.02
63,800	Hang Seng Bank	813,466	0.02	505,500	Nippon Steel*	11,921,993	0.24
30,200	Hong Kong Exchanges & Clearing	1,170,576	0.02	53,259,300	Nippon Telegraph & Telephone	61,329,013	1.22
7,172,000	Lenovo	8,111,160	0.16	81,100	Nippon Yusen	2,156,304	0.04
2,315,500	Power Assets	11,410,728	0.23	9,300	Nissin Foods*	809,387	0.02
820,000	Sino Land	939,924	0.02	316,200	Ono Pharmaceutical	5,974,387	0.12
288,000	Swire Pacific*	2,375,832	0.05	25,600	Otsuka	971,418	0.02
		62,585,723	1.26	222,300	Seiko Epson*	3,471,656	0.07
	India			614,100	Sekisui House	12,481,163	0.25
122,322	Asian Paints	4,811,096	0.10	898,500	Shionogi	39,449,048	0.79
11,371	Eicher Motors	458,295	0.01	5,262,000	SoftBank	60,124,811	1.20
531,142	ICICI Bank	6,151,170	0.12	230,200	Subaru	4,425,076	0.09
50,971	Kotak Mahindra Bank	1,082,852	0.02	8,014,500	Sumitomo Chemical*	22,120,693	0.44
25,200	Maruti Suzuki India	3,045,140	0.06	288,500	Suzuki Motor*	11,320,501	0.23
87,294	Reliance Industries	2,538,062	0.05	408,800	Takeda Pharmaceutical*	12,609,016	0.25
41,717	Tata Consultancy Services	1,691,532	0.03	151,700	Tokio Marine	3,349,430	0.07
21,070	Titan	790,116	0.02	271,800	Tokyo Electron*	40,122,378	0.80
87,132	UPL	622,182	0.01	217,300	Toyota Motor*	3,739,247	0.07
		21,190,445	0.42	18,400	Trend Micro*	779,156	0.02
	Indonesia			19,600	Yamaha Motor	506,780	0.01
7,694,400	Bank Mandiri Persero	3,043,911	0.06	189,100	ZOZO*	3,764,405	0.08
	Ireland					571,246,054	11.40
12,161	Kingspan	1,026,494	0.02		Jersey		
13,969	Linde	5,431,287	0.11	68,511	Experian	2,416,979	0.05
23,489	Trane Technologies	4,841,553	0.10	146,431	WPP	1,417,790	0.03
		11,299,334	0.23			3,834,769	0.08
	Israel				Luxembourg		
321,873	Israel Discount Bank	1,616,657	0.03	177,267	ArcelorMittal	4,740,811	0.09
	Italy				Malaysia		
367,108	Mediobanca Banca di Credito Finanziario	4,835,266	0.10	2,102,000	CIMB	2,550,486	0.05
	Japan			347,000	IOI	301,381	0.00
137,100	Asahi Kasei*	883,451	0.02	12,109,000	Malayan Banking	23,774,335	0.48
1,227,600	Astellas Pharma	18,600,258	0.37	100,400	Nestle Malaysia	2,823,748	0.06
				196,300	Petronas Gas	724,279	0.01
				98,200	PPB	332,695	0.01
				2,425,500	Public Bank	2,211,176	0.04

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
3,615,800	RHB Bank	4,371,686	0.09	2,480,000	Synnex Technology International	4,758,070	0.10
705,300	Sime Darby	349,610	0.01	1,972,000	Taiwan Semiconductor Manufacturing	33,995,167	0.68
1,225,000	Tenaga Nasional	2,597,843	0.05	297,000	United Microelectronics	424,332	0.01
		40,037,239	0.80	2,969,480	WPG	5,119,065	0.10
	Mexico					138,949,928	2.77
7,298,951	America Movil	7,117,739	0.14		Thailand		
894,832	Coca-Cola Femsa	7,936,420	0.16	139,500	Advanced Info Service	860,484	0.02
421,450	Wal-Mart de Mexico	1,720,755	0.03	141,900	SCB X	478,166	0.01
		16,774,914	0.33			1,338,650	0.03
	Netherlands				Turkey		
65,312	ABN AMRO Bank	973,970	0.02	214,760	Turkcell Iletisim Hizmetleri	458,768	0.01
195,918	ING Groep	2,813,023	0.05		United Kingdom		
120,899	Koninklijke Ahold Delhaize	3,979,006	0.08	1,415,754	Auto Trader	10,929,605	0.22
75,127	NN*	2,913,935	0.06	358,641	BAE Systems	4,599,973	0.09
		10,679,934	0.21	376,460	Barratt Developments	2,168,963	0.04
	New Zealand			721,781	British American Tobacco	24,219,142	0.48
253,590	Fisher & Paykel Healthcare	3,425,182	0.07	176,942	Burberry	4,961,527	0.10
	Singapore			376,061	Diageo	15,617,142	0.31
121,400	DBS	2,990,736	0.06	88,725	GSK	1,574,386	0.03
97,300	Oversea-Chinese Banking	903,383	0.02	196,011	Imperial Brands	4,476,247	0.09
6,301,400	Singapore Telecommunications	11,095,050	0.22	2,917,561	J Sainsbury	10,089,361	0.20
		14,989,169	0.30	2,477,377	NatWest	7,304,680	0.15
	South Africa			78,412	Rio Tinto*	4,866,574	0.10
58,371	African Rainbow Minerals*	557,211	0.01	157,975	Sage	1,954,508	0.04
	Sweden			208,326	Schroders	1,101,232	0.02
299,417	Epiroc	5,780,165	0.12	59,702	SSE	1,234,361	0.03
311,221	Tele2	2,212,077	0.04	133,592	St James's Place	1,498,729	0.03
		7,992,242	0.16	4,940,998	Tesco	16,723,428	0.34
	Switzerland			4,032,767	Vodafone	3,764,578	0.07
10,539	Chubb	2,132,040	0.04			117,084,436	2.34
657,931	Garmin	70,128,865	1.40		United States		
147,980	Logitech International*	10,260,645	0.21	200,512	AbbVie	29,798,088	0.59
863,758	Novartis*	87,626,722	1.75	109,148	Adobe	60,874,022	1.22
		170,148,272	3.40	26,533	Akamai Technologies	2,790,476	0.06
	Taiwan			623,465	Alphabet	85,252,604	1.70
39,920	Advantech	431,208	0.01	1,094,492	Altria	48,934,737	0.98
738,000	Asia Cement	924,628	0.02	1,388,533	Amazon.com	191,284,306	3.82
784,000	Asustek Computer	9,908,773	0.20	117,703	American Financial	13,908,963	0.28
214,000	Catcher Technology	1,212,911	0.02	136,296	AMETEK	21,893,226	0.44
11,645,000	Compal Electronics	11,664,553	0.23	258,025	Amgen	66,309,845	1.32
7,777,000	CTBC Financial	5,824,228	0.12	907,582	Apple*	170,679,871	3.41
748,629	E.Sun Financial	574,756	0.01	575,843	AT&T	8,528,235	0.17
672,000	Evergreen Marine Taiwan	2,247,278	0.04	34,832	Automatic Data Processing	8,926,048	0.18
3,749,926	First Financial	3,096,823	0.06	59,857	Bank of America	1,731,364	0.03
752,000	Formosa Plastics	1,877,253	0.04	31,281	Best Buy*	2,372,351	0.05
6,571,000	Hon Hai Precision Industry	21,974,500	0.44	1,672,839	Bristol-Myers Squibb	104,234,598	2.08
2,801,000	Inventec	4,960,554	0.10	32,699	Builders FirstSource	4,595,190	0.09
2,395,000	Lite-On Technology	10,303,007	0.20	153,832	Cadence Design Systems	37,144,275	0.74
88,000	MediaTek	1,948,093	0.04	143,724	Campbell Soup*	6,089,586	0.12
1,609,725	Mega Financial	1,814,613	0.04	12,855	Caterpillar	3,634,623	0.07
674,000	Novatek Microelectronics	8,455,019	0.17	21,203	Cboe Global Markets	3,177,482	0.06
249,000	Pegatron	609,863	0.01				
520,000	Realtek Semiconductor	6,825,234	0.13				

*All or a portion of this security is pledged, see Note 13, for further details.

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Global Equity High Income Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
372,550	Chevron	59,906,040	1.20	320,746	PACCAR	26,657,200	0.53
3,274	Cintas	1,656,709	0.03	18,767	Palo Alto Networks*	4,535,984	0.09
436,879	Coca-Cola	26,370,016	0.53	387,949	PepsiCo	69,415,715	1.39
16,176	Costco Wholesale	8,801,362	0.18	189,285	Philip Morris International	18,428,788	0.37
7,797	Deckers Outdoor	4,074,166	0.08	64,127	Pioneer Natural Resources	15,244,270	0.30
78,577	Deere	32,531,664	0.65	985,572	PPL	24,934,972	0.50
43,542	Dexcom	4,485,261	0.09	25,203	Reliance Steel & Aluminum*	7,160,424	0.14
10,393	Domino's Pizza*	4,068,444	0.08	18,516	Republic Services	2,698,892	0.06
100,851	DR Horton	11,961,937	0.24	242,127	Rollins	9,658,446	0.19
819,351	eBay*	36,739,699	0.73	29,626	Salesforce	6,714,437	0.13
229,426	Electronic Arts	27,659,599	0.55	5,782	Seagen	1,197,857	0.02
26,217	Eli Lilly	14,393,133	0.29	193,845	Snap-on	52,179,197	1.04
14,962	Exxon Mobil	1,658,388	0.03	35,171	Southern Copper	2,862,216	0.06
16,005	Fair Isaac	14,558,468	0.29	5,455	Steel Dynamics	581,230	0.01
340,128	General Mills	23,145,710	0.46	25,885	Target	3,260,733	0.06
30,521	Gilead Sciences	2,345,234	0.05	6,066	Teradyne*	651,792	0.01
96,936	Graco	7,694,780	0.15	712,188	TJX	65,962,853	1.32
242,906	Hershey	52,572,146	1.05	233,263	T-Mobile US	32,024,677	0.64
394,806	Honeywell International	74,361,710	1.49	95,414	Travelers	15,432,260	0.31
517,958	Incyte	33,553,319	0.67	60,662	Ulta Beauty	25,609,677	0.51
153,576	Intercontinental Exchange	18,120,432	0.36	46,064	Valero Energy	5,960,682	0.12
188,961	J M Smucker*	27,104,566	0.54	437,020	VeriSign	91,905,306	1.84
720,216	Johnson & Johnson	116,480,534	2.33	1,155,463	Verizon Communications	40,279,440	0.81
27,634	JPMorgan Chase	4,084,582	0.08	434,644	Visa*	107,344,029	2.14
108,446	Juniper Networks	3,130,836	0.06	5,059	Vulcan Materials	1,102,862	0.02
270,575	Keysight Technologies	36,010,827	0.72	699,099	Walmart	113,191,119	2.26
804,832	Kroger	37,336,157	0.75	22,509	WW Grainger	16,386,552	0.33
33,739	Lennar	4,011,904	0.08			2,881,506,494	57.53
116,991	Lululemon Athletica	44,620,367	0.89		Total Common / Preferred Stocks (Shares)	4,742,939,485	94.69
3,756	Manhattan Associates	769,003	0.02		Total Transferable Securities and Money		
9,953	Marathon Petroleum*	1,409,942	0.03		Market Instruments Admitted to an		
62,739	Marsh & McLennan	12,329,468	0.25		Official Stock Exchange Listing or		
18,753	Mastercard	7,772,743	0.16		Dealt in on Another Regulated Market	4,742,939,485	94.69
22,484	McDonald's	6,360,499	0.13				
392,991	Merck	43,193,641	0.86		Other Transferable Securities		
306,956	Meta Platforms	91,675,479	1.83				
469,559	Microsoft	154,513,084	3.08		COMMON STOCKS (SHARES)		
3,056	Moody's	1,032,164	0.02		Mexico		
198,819	NetApp	15,227,547	0.30		1 Sitios Latinoamerica	-	0.00
88,847	Neurocrine Biosciences	9,674,550	0.19		Total Common Stocks (Shares)	-	0.00
149,372	Newmont	5,958,449	0.12		Total Other Transferable Securities	-	0.00
233,488	NVIDIA	116,087,899	2.32		Total Portfolio	4,742,939,485	94.69
1,057	NVR	6,711,971	0.13		Other Net Assets	265,770,442	5.31
42,714	O'Reilly Automotive	40,284,855	0.80		Total Net Assets (USD)	5,008,709,927	100.00
17,624	Otis Worldwide	1,525,710	0.03				

*All or a portion of this security represents a security on loan.

Systematic Global Equity High Income Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	369,520,897	USD	240,589,482	BNY Mellon	15/9/2023	(1,134,335)
USD	9,516,068	AUD	14,797,666	BNY Mellon	15/9/2023	(72,998)
Net unrealised depreciation						(1,207,333)
CAD Hedged Share Class						
CAD	74,963,366	USD	55,702,816	BNY Mellon	15/9/2023	(282,255)
USD	1,916,637	CAD	2,594,970	BNY Mellon	15/9/2023	(1,829)
Net unrealised depreciation						(284,084)
CHF Hedged Share Class						
CHF	93,294,461	USD	106,802,406	BNY Mellon	15/9/2023	(1,043,616)
USD	4,997,751	CHF	4,386,903	BNY Mellon	15/9/2023	24,780
Net unrealised depreciation						(1,018,836)
CNH Hedged Share Class						
CNY	4,239,098,170	USD	587,098,899	BNY Mellon	15/9/2023	(4,099,217)
USD	25,046,066	CNY	182,140,159	BNY Mellon	15/9/2023	(3,419)
Net unrealised depreciation						(4,102,636)
EUR Hedged Share Class						
EUR	72,412,718	USD	79,433,289	BNY Mellon	15/9/2023	(827,163)
USD	3,241,760	EUR	2,974,912	BNY Mellon	15/9/2023	12,417
Net unrealised depreciation						(814,746)
GBP Hedged Share Class						
GBP	82,537,508	USD	105,007,701	BNY Mellon	15/9/2023	(373,773)
USD	6,174,250	GBP	4,862,393	BNY Mellon	15/9/2023	10,127
Net unrealised depreciation						(363,646)
HKD Hedged Share Class						
HKD	4,825,699,701	USD	618,210,278	BNY Mellon	15/9/2023	(2,589,320)
USD	22,527,787	HKD	176,314,011	BNY Mellon	15/9/2023	35,205
Net unrealised depreciation						(2,554,115)
NZD Hedged Share Class						
NZD	42,056,069	USD	25,393,927	BNY Mellon	15/9/2023	(380,435)
USD	1,264,766	NZD	2,122,579	BNY Mellon	15/9/2023	2,330
Net unrealised depreciation						(378,105)
SGD Hedged Share Class						
USD	247,449	SGD	335,000	BNY Mellon	5/9/2023	(395)
SGD	22,455,731	USD	16,675,229	BNY Mellon	15/9/2023	(54,121)
USD	688,802	SGD	932,396	BNY Mellon	15/9/2023	(1,330)
Net unrealised depreciation						(55,846)
ZAR Hedged Share Class						
USD	301,025	ZAR	5,696,191	BNY Mellon	15/9/2023	(1,833)
ZAR	127,203,295	USD	6,745,449	BNY Mellon	15/9/2023	17,744
Net unrealised appreciation						15,911
Total net unrealised depreciation (USD underlying exposure - USD 1,904,578,602)						(10,763,436)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
1,611	EUR	EURO STOXX 50 Index	September 2023	75,804,114	(368,489)
365	GBP	FTSE 100 Index	September 2023	34,692,665	(122,159)
3,229	USD	S&P 500 E-Mini Index	September 2023	732,296,838	4,141,707
827	JPY	Nikkei 225 (Yen)	September 2023	92,401,304	536,072
Total				935,194,921	4,187,131

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Global Equity High Income Fund continued

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(850)	Call	S&P 500 Index	Exchange Traded	USD 4,590	1/9/2023	3,210,251	(89,250)
(598)	Call	Nikkei 225 Index	Exchange Traded	JPY 33,000	8/9/2023	1,228,198	(470,528)
(616)	Call	Nikkei 225 Index	Exchange Traded	JPY 32,625	8/9/2023	46,747	(1,095,823)
(797)	Call	S&P 500 Index	Exchange Traded	USD 4,530	8/9/2023	592,960	(2,371,075)
(772)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,350	15/9/2023	(61,371)	(340,057)
(742)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,275	15/9/2023	(311,523)	(705,206)
(294)	Call	FTSE 100 Index	Exchange Traded	GBP 7,475	15/9/2023	(170,136)	(290,697)
(300)	Call	FTSE 100 Index	Exchange Traded	GBP 7,350	15/9/2023	(412,332)	(639,846)
(756)	Call	S&P 500 Index	Exchange Traded	USD 4,435	15/9/2023	(5,546,951)	(8,493,660)
(689)	Call	S&P 500 Index	Exchange Traded	USD 4,430	22/9/2023	(6,017,663)	(8,919,105)
Total (USD underlying exposure - USD 807,660,454)						(7,441,820)	(23,415,247)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	23.95
Communications	17.33
Technology	15.34
Consumer Cyclical	10.52
Financials	10.45
Industrial	9.03
Energy	3.97
Utilities	2.08
Basic Materials	1.83
Diversified	0.19
Other Net Assets	5.31
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund⁽²⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				26,000	HKT Trust & HKT	27,714	0.13
				600	Li Auto	12,362	0.06
				70	Meituan	1,147	0.00
				700	Tencent	29,007	0.13
				94	Vipshop	1,491	0.01
				8,000	Yadea	15,382	0.07
				97,924 0.45			
FUNDS				China			
	Ireland			21,000	China Construction Bank	11,246	0.05
34,600	BlackRock Global Corporate Sustainable Credit Screened Fund [~]	3,600,855	16.37	3,500	China Merchants Bank	13,834	0.06
34,550	BlackRock ICAV I - BlackRock Global High Yield Sustainable Credit Screened Fund [~]	3,599,848	16.37	4,500	COSCO SHIPPING	4,619	0.02
Total Funds				12,000	Dongfeng Motor	4,406	0.02
				35,000	Industrial & Commercial Bank of China	16,065	0.08
COMMON / PREFERRED STOCKS (SHARES)				3,000	Ping An Insurance of China	17,959	0.08
Australia				900	WuXi AppTec	9,857	0.05
1,446	Aristocrat Leisure	38,309	0.17	77,986 0.36			
13,217	Brambles	128,163	0.58	Colombia			
412	Commonwealth Bank of Australia	27,269	0.12	249	Bancolombia	1,759	0.01
1,786	Fortescue Metals	24,792	0.11	746	Bancolombia	5,083	0.03
1,277	QBE Insurance	12,391	0.06	6,842 0.04			
5,810	Transurban	49,903	0.23	Czech Republic			
3,754	Vicinity	4,548	0.02	33	Komerčni Banka	1,049	0.00
				285,375 1.29			
Belgium				Denmark			
268	KBC	17,661	0.08	1,087	Novo Nordisk	202,225	0.92
Bermuda				30	Pandora	3,110	0.01
1,119	Bunge	128,338	0.58	205,335 0.93			
500	Orient Overseas International	6,706	0.03	Finland			
				135,044 0.61			
Brazil				2,476	Kesko	48,542	0.22
5,007	Ambev	14,289	0.07	312	Neste	11,434	0.05
2,518	Petroleo Brasileiro	17,974	0.08	3,335	Nokia	13,388	0.06
5,020	Petroleo Brasileiro	32,962	0.15	77	UPM-Kymmene	2,655	0.02
				76,019 0.35			
Canada				France			
2,197	ARC Resources	33,243	0.15	1,254	Engie	20,351	0.09
2,252	Bank of Nova Scotia/The	107,435	0.49	327	Gecina	34,999	0.16
122	Canadian Imperial Bank of Commerce	4,822	0.02	61	Kering	32,988	0.15
2,222	Enbridge	78,640	0.36	486	Klepierre	12,987	0.06
383	Franco-Nevada	55,338	0.25	3,406	Orange	38,490	0.17
205	George Weston	22,915	0.10	504	Schneider Electric	87,205	0.40
354	Gibson Energy	5,286	0.02	205	Valeo	4,036	0.02
329	Gildan Activewear	9,917	0.05	231,056 1.05			
2,538	Hydro One	68,194	0.31	Germany			
16	Kinaxis	1,950	0.01	52	Bayerische Motoren Werke	5,075	0.02
13	National Bank of Canada	921	0.00	214	Infineon Technologies	7,699	0.04
134	Royal Bank of Canada	12,208	0.06	12	Merck	2,173	0.01
354	Shopify	22,959	0.11	153	Muenchener Rueckversicherungs-Gesellschaft in Muenchen	59,709	0.27
532	Wheaton Precious Metals	23,276	0.11	1,293	SAP	182,340	0.83
				18	Siemens	2,721	0.01
				259,717 1.18			
Cayman Islands				Hong Kong			
400	Alibaba	4,600	0.02	3,800	AIA	34,497	0.16
350	Baidu	6,221	0.03				

[~]Investment in connected party fund, see further information in Note 10.

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund⁽²⁾

continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
29,500	BOC Hong Kong	81,997	0.37	1,700	Yamada	5,327	0.02
18,000	Fosun International	11,269	0.05	300	Yamaha	9,235	0.04
8,000	MTR	33,406	0.15	1,900	Yamaha Motor	49,127	0.22
5,000	New World Development	10,621	0.05			1,357,900	6.17
4,000	Sino Land	4,585	0.02		Jersey		
7,500	Swire Pacific	61,871	0.28	119	Ferguson*	19,498	0.09
13,800	Swire Properties	28,856	0.13		Mexico		
		267,102	1.21	798	Grupo Financiero Banorte	7,060	0.03
	Hungary			1,777	Wal-Mart de Mexico	7,255	0.04
2,375	MOL Hungarian Oil & Gas	18,145	0.08			14,315	0.07
	Indonesia				Netherlands		
13,400	Bank Central Asia	8,073	0.03	52	ASML	34,635	0.16
16,600	Unilever Indonesia	4,000	0.02	2,590	ING Groep	37,188	0.17
		12,073	0.05	111	Koninklijke Ahold Delhaize	3,653	0.02
	Ireland			35,999	Koninklijke KPN	126,193	0.57
1,133	Johnson Controls International	67,187	0.31	454	LyondellBasell Industries	45,123	0.21
913	Trane Technologies	188,188	0.86	90	NXP Semiconductors	18,564	0.08
		255,375	1.17	240	OCI	6,057	0.03
	Israel			303	Prosus	21,180	0.10
126	Bank Hapoalim	1,050	0.01	167	Wolters Kluwer	20,293	0.09
122	Wix.com	11,937	0.05			312,886	1.43
		12,987	0.06		Norway		
	Italy			936	Equinor	28,883	0.13
2,975	Enel	20,128	0.09	12,259	Telenor	131,525	0.60
3,502	Intesa Sanpaolo	9,464	0.04			160,408	0.73
3,508	Poste Italiane	39,164	0.18		Portugal		
		68,756	0.31	1,709	Galp Energia SGPS	23,548	0.11
	Japan				Singapore		
17,000	Asahi Kasei	109,545	0.50	600	DBS	14,781	0.07
7,300	Astellas Pharma	110,608	0.50	1,500	Oversea-Chinese Banking	13,927	0.06
1,700	Azbil	56,529	0.26	2,200	Singapore Airlines	11,181	0.05
100	Bridgestone	3,873	0.02	19,100	Singapore Telecommunications	33,630	0.15
3,200	Daiwa	18,150	0.08	200	United Overseas Bank	4,208	0.02
100	Fast Retailing	22,907	0.10			77,727	0.35
800	Hankyu Hanshin	28,627	0.13		South Africa		
1,400	Honda Motor	45,049	0.21	898	FirstRand	3,527	0.01
100	Hoya	11,053	0.05	1,059	Vodacom	6,121	0.03
2,900	ITOCHU	108,575	0.49			9,648	0.04
4,900	KDDI*	145,000	0.66		South Korea		
100	Marubeni	1,632	0.01	803	KB Financial	32,867	0.15
3,400	MS&AD Insurance	121,898	0.56	197	NAVER	31,970	0.14
40,000	Nippon Telegraph & Telephone	46,061	0.21	555	Shinhan Financial	14,928	0.07
100	Omron	4,816	0.02	273	Woori Financial	2,460	0.01
500	Panasonic	5,746	0.03			82,225	0.37
100	Recruit	3,571	0.02		Spain		
1,000	SCSK	17,283	0.08	8,707	Iberdrola	104,149	0.47
5,000	Sega Sammy	99,501	0.45		Sweden		
500	SG	7,198	0.03	4,795	Tele2	34,082	0.16
1,700	Shionogi	74,639	0.34	6,557	Telia	13,319	0.06
6,600	SoftBank	75,413	0.34			47,401	0.22
2,400	Sompo	104,224	0.47		Switzerland		
17,400	Sumitomo Chemical	48,026	0.22	1,383	ABB	52,770	0.24
1,100	Tokio Marine	24,287	0.11	93	DSM-Firmenich	8,601	0.04

*All or a portion of this security represents a security on loan.

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund⁽²⁾

continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
477	Kuehne + Nagel International	143,606	0.65	110	Crown Castle	11,131	0.05
395	Logitech International	27,389	0.12	5	Deckers Outdoor	2,613	0.01
222	Nestle	26,830	0.12	54	Deere	22,357	0.10
1,005	Novartis	101,955	0.47	142	Discover Financial Services	12,881	0.06
50	SGS	4,540	0.02	1,141	Dolby Laboratories	97,304	0.44
657	Swiss Re	64,420	0.29	193	DR Horton	22,892	0.10
86	Zurich Insurance	40,565	0.19	780	eBay	34,975	0.16
		470,676	2.14	870	Ecolab	160,880	0.73
	Thailand			765	Electronic Arts	92,228	0.42
1,500	SCB X	5,055	0.02	321	Elevance Health	146,569	0.67
	Turkey			83	Eli Lilly	45,567	0.21
4,322	Turkcell Iletisim Hizmetleri	9,233	0.04	307	EMCOR	69,232	0.31
	United Kingdom			107	Etsy	7,940	0.04
1,023	3i	25,826	0.12	11	Fair Isaac	10,006	0.04
1,987	Burberry	55,716	0.25	414	Fidelity National Information Services	23,312	0.11
160	Diageo	6,644	0.03	151	Fortune Brands Innovations	10,434	0.05
556	Intertek	29,419	0.13	282	Fox	9,436	0.04
4,849	National Grid	61,321	0.28	2,383	General Mills	162,163	0.74
477	Shell	14,630	0.07	2,504	Gilead Sciences	192,407	0.87
503	SSE	10,400	0.05	9	HCA Healthcare	2,519	0.01
		203,956	0.93	215	Hershey	46,532	0.21
	United States			166	Hess	25,566	0.12
565	3M	60,822	0.28	6,020	Hewlett Packard Enterprise	104,056	0.47
630	AbbVie	93,624	0.43	368	Home Depot	122,124	0.56
338	Adobe	188,509	0.86	146	Humana	68,876	0.31
17	Akamai Technologies	1,788	0.01	83	IDEXX Laboratories	42,497	0.19
238	Alphabet	32,804	0.15	1,583	Incyte	102,547	0.47
648	Alphabet	88,608	0.40	876	Intel	30,222	0.14
1,521	Amazon.com	209,533	0.95	442	J M Smucker	63,401	0.29
39	American Express	6,249	0.03	633	Johnson & Johnson	102,375	0.47
508	Amgen	130,551	0.59	27	JPMorgan Chase	3,991	0.02
1,330	Apple	250,120	1.14	2,357	Kellogg	144,201	0.66
445	Applied Materials	67,618	0.31	1,178	Keysight Technologies	156,780	0.71
5	Arista Networks	960	0.00	770	Kimberly-Clark	99,884	0.45
37	Atlassian	7,608	0.04	2,333	Kroger	108,228	0.49
31	Autodesk	6,893	0.03	57	Lam Research	39,619	0.18
839	Automatic Data Processing	215,002	0.98	1,878	LKQ	100,773	0.46
1,375	Avangrid	47,850	0.22	8	Lowe's	1,848	0.01
1,147	Bank of America	33,177	0.15	42	Lululemon Athletica	16,019	0.07
1,186	Bank of New York Mellon	53,062	0.24	479	Manhattan Associates	98,071	0.44
1,075	Best Buy	81,528	0.37	135	Marsh & McLennan	26,530	0.12
5	Booking	15,512	0.07	262	Mastercard	108,594	0.49
2,491	Bristol-Myers Squibb	155,214	0.71	362	McDonald's	102,406	0.47
34	Builders FirstSource	4,778	0.02	242	McKesson	101,422	0.46
227	Cadence Design Systems	54,811	0.25	2,046	Merck	224,876	1.02
38	Caterpillar	10,744	0.05	147	Meta Platforms	43,903	0.20
631	Cheniere Energy	103,850	0.47	62	MetLife	3,929	0.02
69	Cigna	19,406	0.09	1,304	Microsoft	429,094	1.95
1,826	Cisco Systems	104,602	0.48	955	Molson Coors Beverage	60,413	0.27
28	Citigroup	1,163	0.00	94	Motorola Solutions	26,708	0.12
452	Clorox	70,625	0.32	127	NetApp	9,727	0.04
2,602	Coca-Cola	157,057	0.71	234	Nucor	40,119	0.18
37	Costco Wholesale	20,132	0.09				

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund⁽²⁾

continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
450	NVIDIA	223,736	1.02	169	Tesla	43,472	0.20
1,116	ONE Gas	82,729	0.38	520	Texas Instruments	88,093	0.40
389	ONEOK	25,417	0.12	166	Travelers	26,849	0.12
164	Ovintiv	7,790	0.03	480	Truist Financial	14,671	0.07
97	Owens Corning	13,874	0.06	6	Ulta Beauty	2,533	0.01
47	Palo Alto Networks	11,360	0.05	341	UnitedHealth	167,090	0.76
943	PepsiCo	168,731	0.77	274	US Bancorp	10,031	0.05
12	Phillips 66	1,358	0.01	39	Valero Energy	5,047	0.02
84	Pioneer Natural Resources	19,968	0.09	434	VeriSign	91,270	0.42
20	PNC Financial Services	2,435	0.01	518	Verizon Communications	18,057	0.08
305	Prudential Financial	29,039	0.13	291	Visa*	71,868	0.33
1,863	Public Service Enterprise	115,357	0.52	667	Walmart	107,994	0.49
51	PulteGroup	4,126	0.02	76	Workday	18,588	0.08
67	Quest Diagnostics	9,014	0.04	234	WW Grainger	170,352	0.77
66	Regions Financial	1,220	0.01	128	Xylem	13,322	0.06
23	Reliance Steel & Aluminum	6,535	0.03	456	Yum China	24,542	0.11
544	Republic Services	79,293	0.36	377	Zoetis	72,765	0.33
25	Robert Half	1,883	0.01			8,018,496	36.45
9	Royal Gold	1,024	0.00		Total Common / Preferred Stocks (Shares)	13,457,896	61.19
38	S&P Global	14,944	0.07		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	20,658,599	93.93
175	Salesforce	39,662	0.18		Total Portfolio	20,658,599	93.93
44	ServiceNow	26,078	0.12		Other Net Assets	1,335,829	6.07
158	Steel Dynamics	16,835	0.08		Total Net Assets (USD)	21,994,428	100.00
553	Synchrony Financial	17,978	0.08				
58	Synopsys	26,768	0.12				
305	Target	38,421	0.18				

* All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	5,611,403	USD	770,067	BNY Mellon	15/9/2023	1,660
USD	155	CNY	1,131	BNY Mellon	15/9/2023	-
Net unrealised appreciation						1,660
EUR Hedged Share Class						
EUR	16,196	USD	17,769	BNY Mellon	15/9/2023	(187)
USD	532	EUR	488	BNY Mellon	15/9/2023	2
Net unrealised depreciation						(185)
HKD Hedged Share Class						
HKD	693,539	USD	88,499	BNY Mellon	15/9/2023	(24)
USD	163	HKD	1,271	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(24)
SGD Hedged Share Class						
SGD	121,462	USD	90,231	BNY Mellon	15/9/2023	(328)
USD	40,504	SGD	54,812	BNY Mellon	15/9/2023	(66)
Net unrealised depreciation						(394)
Total net unrealised appreciation (USD underlying exposure - USD 1,006,975)						1,057

⁽²⁾Fund launched during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Global Sustainable Income & Growth Fund⁽²⁾

continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
64	USD	Micro E-mini S&P 500 Index	September 2023	1,451,520	19,976
64	USD	Micro E-mini S&P 500 Index	September 2023	1,451,520	22,822
4	EUR	EURO STOXX 50 Index	September 2023	188,216	(282)
4	EUR	EURO STOXX 50 Index	September 2023	188,216	619
1	GBP	FTSE 100 Index	September 2023	95,048	2,535
6	JPY	Nikkei 225 Index	September 2023	134,077	3,242
14	JPY	Nikkei 225 Index	September 2023	312,846	5,275
1	USD	US Treasury 5 Year Note (CBT)	December 2023	106,805	117
Total				3,928,248	54,304

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(3)	Call	Nikkei 225 Index	Exchange Traded	JPY 33,000	8/9/2023	6,161	(2,361)
(9)	Call	EURO STOXX 50 Index	Exchange Traded	EUR 4,250	15/9/2023	(4,646)	(10,433)
(1)	Call	FTSE 100 Index	Exchange Traded	GBP 7,350	15/9/2023	(1,374)	(2,133)
(8)	Call	S&P 500 Index	Exchange Traded	USD 4,415	15/9/2023	(65,008)	(103,960)
Total (USD underlying exposure - USD 3,416,249)						(64,867)	(118,887)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Investment Funds	32.74
Consumer Non-cyclical	18.03
Technology	10.12
Communications	7.02
Financials	6.87
Consumer Cyclical	6.55
Industrial	5.34
Basic Materials	2.51
Utilities	2.41
Energy	2.06
Diversified	0.28
Other Net Assets	6.07
	100.00

⁽²⁾Fund launched during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund⁽⁴⁾

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				186,000	Sihuan Pharmaceutical*	15,178	0.01
				74,000	Skyworth	27,079	0.01
				19,201	Stolt-Nielsen	476,920	0.19
				34,000	Yue Yuen Industrial	42,657	0.02
						2,348,923	0.92
COMMON / PREFERRED STOCKS (SHARES)				Brazil			
Australia				104,568	Aliansce Sonae Shopping Centers	489,642	0.19
15,760	Accent*	20,928	0.01	11,671	Auren Energia	32,927	0.02
60,007	Arena REIT	144,206	0.06	298,628	Cia Brasileira de Aluminio	261,240	0.10
4,669	AUB	93,241	0.04	174,627	Cielo	133,979	0.05
72,356	Boral	221,220	0.09	29,502	Cogna Educacao	17,724	0.01
7,190	Centuria Office REIT	5,985	0.00	26,387	Cury Construtora e Incorporadora	89,013	0.03
135,176	Challenger*	596,287	0.23	97,151	Embraer	381,360	0.15
250,832	Charter Hall	1,761,249	0.69	29,030	Fleury	88,207	0.03
554,791	Charter Hall Retail REIT	1,254,190	0.49	5,640	Light	7,201	0.00
60,899	Charter Hall Social Infrastructure REIT	112,031	0.04	8,712	LOG Commercial Properties e Participacoes	33,385	0.02
2,152	Clinuvel Pharmaceuticals	26,764	0.01	19,286	Sao Martinho	146,167	0.06
60,507	Credit*	839,133	0.33	24,563	SIMPAR	49,855	0.02
90,743	CSR	346,796	0.14			1,730,700	0.68
41,926	Data#3	201,238	0.08	Canada			
10,145	Flight Centre Travel	138,789	0.06	29,035	Aclara Resources	8,478	0.00
136,350	Growthpoint Properties Australia	222,569	0.09	318	Altus	12,356	0.01
58,691	Insignia Financial	98,845	0.04	28,138	Artis Real Estate Investment Trust*	147,256	0.06
1,911	Jumbo Interactive	18,927	0.01	10,780	Atco	302,238	0.12
9,648	Lifestyle Communities	108,866	0.04	50,909	Ballard Power Systems	218,258	0.09
106,699	Nanosonics*	289,590	0.11	58,983	Birchcliff Energy*	363,178	0.14
91,569	National Storage REIT	137,608	0.05	3,314	BRP	261,743	0.10
2,126	NEXTDC	18,646	0.01	64	Colliers International	7,286	0.00
235,048	oOh!media*	222,289	0.08	76,158	Crescent Point Energy	627,680	0.25
556,891	Perenti	382,371	0.15	639	Docebo	27,523	0.01
355,712	Perseus Mining	434,328	0.17	13,482	DREAM Unlimited	217,947	0.09
15,264	Pinnacle Investment Management*	92,545	0.04	18,569	Enerplus	318,026	0.12
235	Pro Medicus	11,161	0.00	22,522	Fortuna Silver Mines	70,586	0.03
126,392	Rural Funds	176,840	0.07	159,775	Gibson Energy	2,385,658	0.93
100,872	Sims*	1,002,316	0.39	20,273	H&R Real Estate Investment Trust	156,896	0.06
32,869	SiteMinder	104,113	0.04	19,589	Lithium Americas	362,717	0.14
4,782	Technology One	47,733	0.02	6,787	Major Drilling International	43,245	0.02
		9,130,804	3.58	12,971	Methanex	565,683	0.22
Austria				18,323	Morguard North American Residential Real Estate Investment Trust	214,807	0.08
55,443	BAWAG	2,614,233	1.03	16,944	NorthWest Healthcare Properties Real Estate Investment Trust*	86,921	0.03
2,304	Kontron	50,644	0.02	117,564	Pason Systems	1,214,000	0.48
56,826	Raiffeisen Bank International	822,452	0.32	318	Precision Drilling	20,920	0.01
		3,487,329	1.37	24,926	Russel Metals	739,199	0.29
Belgium				136,732	Sandstorm Gold	743,868	0.29
19,365	Fagron	343,303	0.14	2,449	Vermilion Energy	35,626	0.01
10,379	Melexis	978,550	0.38	49,782	Whitecap Resources*	406,982	0.16
		1,321,853	0.52			9,559,077	3.74
Bermuda				Cayman Islands			
3,390,000	Alibaba Pictures*	224,762	0.09	56,000	AK Medical*	45,126	0.02
75,588	BW LPG	919,218	0.36				
42,000	Digital China	13,602	0.00				
1,082	Helen of Troy*	134,850	0.05				
97,867	Odfjell Drilling	333,610	0.13				
593,000	Pacific Basin Shipping	161,047	0.06				

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
1,000	Alchip Technologies	77,560	0.03	282	Esker	48,524	0.02
5,200	Angelalign Technology	34,676	0.01	15,473	Eutelsat Communications	94,933	0.04
18,000	Bairong	22,055	0.01	5,314	Nexity*	88,787	0.04
37,000	Central China New Life	9,813	0.00	111,966	Television Francaise 1*	910,470	0.35
33,000	China High Speed Transmission Equipment*	10,729	0.00			1,170,931	0.46
278,000	China Shineway Pharmaceutical	274,704	0.11		Germany		
220,000	CIMC Enric*	209,257	0.08	284	AIXTRON	10,833	0.01
596,000	Fufeng*	316,885	0.12	2,651	Atoss Software	647,143	0.25
79,000	Gourmet Master	280,313	0.11	33,602	Deutsche Pfandbriefbank*	265,402	0.10
366,000	HKBN	176,397	0.07	3,670	DIC Asset	17,440	0.01
99,000	HUTCHMED China	304,209	0.12	3,096	ElringKlinger	20,456	0.01
179,000	IGG	83,989	0.03	10,567	Freenet	253,827	0.10
32,500	JNBY Design*	33,523	0.01	99	Gerresheimer	12,782	0.01
2,000	Keymed Biosciences*	13,605	0.00	3,942	HUGO BOSS*	297,755	0.11
99,000	KWG*	11,487	0.01	73,851	Kloeckner &	639,392	0.25
130,000	Linklogis	29,338	0.01	11,222	Salzgitter*	333,115	0.13
187,000	Ming Yuan Cloud	94,180	0.04	5,427	SMA Solar Technology	440,716	0.17
20,000	Nexteer Automotive	12,878	0.01	91,962	thyssenkrupp	712,584	0.28
63,000	Powerlong Real Estate	6,747	0.00	49,665	United Internet	954,821	0.37
26,000	Sunac Services*	8,122	0.00			4,606,266	1.80
154,000	Tianneng Power International*	164,152	0.06		Greece		
332,000	Truly International*	36,828	0.02	1,419	Aegean Airlines	20,414	0.01
39,000	Weimob	20,388	0.01		Guernsey		
294,500	Xiabuxiabu Catering Management China	142,313	0.06	8,417	Shurgard Self Storage	386,283	0.15
23,200	Yeahka	46,146	0.02		Hong Kong		
		2,465,420	0.96	30,400	Dah Sing Financial*	66,824	0.03
	Chile			500	Langham Hospitality Investments and Langham Hospitality Investments	57	0.00
18,404	Embotelladora Andina	45,775	0.02	282,000	Shoucheng*	65,799	0.03
	China			388,000	Shougang Fushan Resources	111,805	0.04
140,750	A-Living Smart City Services*	89,730	0.04	74,000	Sino-Ocean	3,444	0.00
46,000	China BlueChemical	11,437	0.01	56,000	Yuexiu Real Estate Investment Trust	10,496	0.00
44,774	Jinzhou Port	9,044	0.00	11,500	Yuexiu Services	4,633	0.00
812,500	Sinopec Engineering	376,053	0.15			263,058	0.10
20,000	Xinhua Winshare Publishing and Media	14,943	0.01		India		
		501,207	0.21	6,993	Aavas Financiers	137,890	0.05
	Denmark			4,325	Ajanta Pharma	90,244	0.04
1,425	FLSmidth	65,104	0.02	7,316	Blue Star	65,435	0.03
104,686	H Lundbeck	470,662	0.19	4,924	Carborundum Universal	67,582	0.03
182,942	H Lundbeck	930,103	0.36	270	Cera Sanitaryware	31,007	0.01
463	Jyske Bank*	33,024	0.01	3,138	Cholamandalam Financial	37,302	0.01
		1,498,893	0.58	2,122	CreditAccess Grameen	36,284	0.01
	Finland			625,491	Equitas Small Finance Bank	683,772	0.27
5,843	Citycon*	35,849	0.01	446,531	Federal Bank	776,435	0.30
95,908	Finnair	53,536	0.02	11,249	Finolex Industries	32,550	0.01
4,640	Kemira	73,751	0.03	5,847	Global Health	50,107	0.02
16,038	Kojamo	159,126	0.06	1,020	Great Eastern Shipping	9,419	0.00
55,106	Nokian Renkaat*	481,883	0.19	22,903	Gujarat Pipavav Port	35,937	0.01
25,948	Outokumpu*	122,152	0.05	23,799	ICICI	179,629	0.07
		926,297	0.36	5,403	IDFC	7,946	0.00
	France			41,318	Infibeam Avenues	7,287	0.00
4,148	Clariane*	28,217	0.01	80,807	Jyothy Labs	340,022	0.13

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
444,763	Karur Vysya Bank	653,018	0.26		Italy		
8,030	KEI Industries	262,619	0.10	48,784	A2A*	93,603	0.04
3,517	KPIT Technologies	49,956	0.02	30,142	Banca Mediolanum	277,186	0.11
44,785	Lemon Tree Hotels	59,101	0.02	75,275	Banco BPM	362,856	0.14
38,169	LIC Housing Finance	195,188	0.08	117,950	BPER Banca*	361,001	0.14
32,565	Mahanagar Gas	402,803	0.16	4,096	Brunello Cucinelli	338,850	0.13
245,298	Mahindra & Mahindra Financial Services	881,945	0.34	6,798	Buzzi	203,415	0.08
62,415	Manappuram Finance	116,557	0.05	15,192	Hera	45,986	0.02
33,143	Max Financial Services	373,801	0.15	223,984	Iren	461,720	0.18
1,257	Motilal Oswal Financial Services	13,968	0.00	121,588	Maire Tecnimont*	491,256	0.19
4,153	Mrs Bectors Food Specialities	53,842	0.02	39,233	OVS	98,667	0.04
954	Narayana Hrudayalaya	11,979	0.01	64,019	Piaggio & C	245,740	0.10
136,230	NCC	279,088	0.11	3,249	Reply	330,115	0.13
41,457	Piramal Enterprises	527,463	0.21	4,125	Sanlorenzo*	164,247	0.06
7,187	Praj Industries	42,760	0.02	185	Sesa	21,356	0.01
2,363	PVR Inox	51,120	0.02	38,944	Webuild*	79,688	0.03
4,883	Ramkrishna Forgings	42,073	0.02			3,575,686	1.40
216	Safari Industries India	9,614	0.01		Japan		
1,725	Sun TV Network	12,856	0.00	19,800	Adastra*	394,767	0.15
368	Thermax	12,486	0.01	1,400	Aichi	9,138	0.00
3,637	TTK Prestige	34,456	0.01	6,200	Anritsu	45,327	0.02
25,802	Ujivian Small Finance Bank	15,272	0.01	3,300	Asics	119,916	0.05
12,248	Vardhman Textiles	58,180	0.02	700	Axial Retailing	18,008	0.01
		6,748,993	2.64	65,200	Bunka Shutter*	486,251	0.19
	Indonesia			5,100	Create SD	130,156	0.05
6,568,500	Ace Hardware Indonesia	314,839	0.13	38,800	Daio Paper*	329,583	0.13
2,563,500	AKR Corporindo	235,647	0.09	400	dip	9,579	0.00
86,800	Bank Tabungan Negara Persero	7,153	0.00	47,700	eGuarantee	634,455	0.25
1,905,800	Media Nusantara Citra	65,696	0.03	20,600	Eiken Chemical†	197,325	0.08
9,062,700	Mitra Adiperkasa	1,151,433	0.45	35,100	FCC*	461,820	0.18
3,531,900	Perusahaan Gas Negara	318,868	0.12	55,500	Financial Partners*	545,298	0.21
		2,093,636	0.82	5,900	Funai Soken	108,994	0.04
	Ireland			9,600	Glory*	202,174	0.08
27,474	Alkermes	796,197	0.31	22,600	H2O Retailing*	271,376	0.11
188	Perrigo	6,700	0.00	2,900	Halows	81,055	0.03
5,621	Uniphar	16,649	0.01	1,100	Hazama Ando	8,934	0.00
		819,546	0.32	11,800	Hogy Medical†	258,356	0.10
	Israel			18,000	Isetan Mitsukoshi*	205,795	0.08
27,123	Alony Hetz Properties & Investments	203,953	0.08	23,300	Ito En	686,940	0.27
36,061	Cellebrite DI*	286,324	0.11	102,700	J Front Retailing*	1,078,612	0.42
302	Ituran Location and Control	9,187	0.00	46,700	JAC Recruitment	861,436	0.34
515	Magic Software Enterprises	5,996	0.01	5,600	Japan Elevator Service	92,953	0.04
34,880	Mivne Real Estate KD	83,378	0.03	2,500	JCU	57,815	0.02
1,284	Oddity Tech	54,185	0.02	2,300	Joyful Honda	27,004	0.01
2,217	One Software Technologies	28,608	0.01	43,900	Kakaku.com*	521,135	0.21
1,836	Partner Communications	7,883	0.00	8,300	Kansai Paint*	135,669	0.05
1,204	Perion Network	39,694	0.02	24,200	Katitas*	384,968	0.15
1,981	Plus500	35,835	0.02	11,300	Kitz	81,567	0.03
8,883	ZIM Integrated Shipping Services*	106,596	0.04	2,200	Kobe Steel*	27,546	0.01
		861,639	0.34	39,900	Konica Minolta*	122,985	0.05
				18,900	Koshidaka*	172,894	0.07
				700	Kureha	40,998	0.02
				113,500	Link And Motivation*	358,777	0.14

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
34,000	Mandom*	334,289	0.13	145,500	Lotte Chemical Titan	38,570	0.01
103,400	Mani*	1,342,421	0.52	396,200	TIME dotCom	469,634	0.19
74,000	Marui*	1,277,172	0.50			723,847	0.28
55,600	Mitsubishi Materials*	930,693	0.36		Marshall Islands		
51,300	Nabtesco	968,402	0.38	3,642	Dorian LPG	92,106	0.04
21,100	NET One Systems	412,169	0.16		Mexico		
400	Nippon Ceramic	7,083	0.00	138,974	Alsea	506,885	0.20
2,100	Nippon Light Metal	22,300	0.01	2,667	Grupo Aeroportuario del Centro Norte	32,212	0.01
1,100	Nippon Seiki	8,249	0.00			539,097	0.21
17,100	Nippon Shinyaku	748,677	0.29		Netherlands		
7,900	Noritz	86,484	0.03	754	Elastic	47,065	0.02
900	NSD	15,752	0.01	25,026	Just Eat Takeaway.com	356,015	0.14
10,800	Obara*	292,621	0.12	52,616	MFE-MediaForEurope	37,905	0.02
30,200	Oiles	427,104	0.17	537,290	PostNL*	1,256,798	0.49
12,900	Plus Alpha Consulting	251,636	0.10	3,426	Redcare Pharmacy	407,571	0.16
41,900	Prestige International*	168,569	0.07			2,105,354	0.83
4,900	Relo	57,229	0.02		Norway		
4,700	Ricoh Leasing*	137,956	0.05	89,202	Aker Solutions	371,924	0.15
1,600	Sakata INX	14,965	0.01	15,891	Austevoll Seafood*	115,203	0.04
30,400	Sankyu*	1,057,464	0.42	116,823	DNO	109,814	0.04
300	Sanrio	15,584	0.01	10,280	Grieg Seafood	72,547	0.03
11,200	Sansan	111,268	0.04	13,688	Hoegh Autoliners	95,183	0.04
100	SCREEN	10,160	0.00	18,930	SpareBank 1 Nord Norge	169,055	0.07
60,400	Sega Sammy*	1,201,967	0.47	15,253	SpareBank 1 SMN	202,249	0.08
43,900	SMS	844,029	0.33	5,081	SpareBank 1 SR-Bank	61,360	0.02
108,000	Stanley Electric*	1,890,582	0.74	9,323	Wallenius Wilhelmsen	75,249	0.03
321,200	Systema*	593,370	0.23			1,272,584	0.50
1,000	Taikisha	31,337	0.01		Philippines		
3,000	Takasago Thermal Engineering*	60,162	0.02	75,240	Cebu Air	47,972	0.02
1,700	Takeuchi Manufacturing	53,970	0.02		Poland		
51,800	Takuma*	572,031	0.22	12,640	Bank Millennium	18,688	0.01
7,300	Tokai	94,400	0.04	58,762	Orange Polska	102,229	0.04
196,400	Tokyo Tatemono*	2,573,337	1.01			120,917	0.05
7,900	Tokyu Construction*	41,512	0.02		Portugal		
105,000	Tokyu Fudosan*	651,244	0.26	1,888	NOS SGPS	7,112	0.00
45,900	Tosei	576,282	0.23		Saudi Arabia		
400	Tsubakimoto Chain*	10,537	0.01	2,040	Al Hammadi	29,262	0.01
6	United Urban Investment	6,425	0.00		Singapore		
		27,069,038	10.60	82,806	Capitaland India Trust	71,062	0.03
	Jersey			8,200	First Resources	9,403	0.01
60,346	Centamin	67,555	0.03	48,051	Flex	1,338,941	0.52
32,718	Man	87,554	0.03	62,700	Frasers Centrepoint Trust	103,904	0.04
8,790	Novocure	191,358	0.07	62,900	Frasers Logistics & Commercial Trust	55,840	0.02
		346,467	0.13	32,600	Keppel DC REIT*	53,058	0.02
	Luxembourg					1,632,208	0.64
9,878	Grand City Properties*	88,952	0.04		South Africa		
52,974	SES	387,374	0.15	32,076	Equites Property Fund	21,372	0.01
		476,326	0.19	13,434	Investec*	79,203	0.03
	Malaysia			600,426	KAP	78,608	0.03
80,600	Astro Malaysia	8,859	0.00				
8,500	Carlsberg Brewery Malaysia	37,004	0.01				
33,100	Heineken Malaysia	169,780	0.07				

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Systematic Sustainable Global SmallCap Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
7,325	Motus	39,381	0.02	7,665	Trelleborg*	196,662	0.08
16,756	Truworths International	63,395	0.02	1,386	Xvivo Perfusion	37,034	0.01
		281,959	0.11			2,175,091	0.85
South Korea				Switzerland			
4,795	AfreecaTV	296,388	0.12	493,994	Aryzta	817,722	0.32
31,233	AMOREPACIFIC	795,151	0.31	6,322	CRISPR Therapeutics	316,353	0.12
6,790	BNK Financial	35,035	0.01	3,024	Orior	255,421	0.10
10,268	CJ ENM	452,126	0.18	320	PSP Swiss Property	38,804	0.02
10,900	CJ Logistics	650,660	0.25	4,279	Sulzer*	436,035	0.17
17,265	DGB Financial	97,967	0.04	430	Tecan	171,667	0.07
1,229	Dong-A ST	57,277	0.02	694	Ypsomed*	200,372	0.08
2,741	Doosan	243,875	0.10			2,236,374	0.88
2,338	ESR Kendall Square REIT	6,943	0.00	Taiwan			
3,608	Eugene Technology	93,902	0.04	22,000	Asia Vital Components	231,077	0.09
4,936	GS Engineering & Construction	54,261	0.02	1,000	ASMedia Technology	30,867	0.01
2,032	Handsome	29,179	0.01	5,000	Chicony Electronics	16,250	0.01
5,163	Hanwha Life Insurance	9,824	0.00	101,000	Chroma ATE	888,009	0.35
18,945	Hanwha Systems	192,496	0.07	10,000	Clevo	9,891	0.01
3,344	HL Mando	106,006	0.04	1,000	ECOVE Environment	9,781	0.00
539	Hugel	45,836	0.02	30,000	Elite Material	412,133	0.16
19,689	Hyundai Marine & Fire Insurance	450,609	0.18	19,000	Everlight Electronics	27,384	0.01
12,493	K Car	113,990	0.05	205,000	FLEXium Interconnect	585,135	0.23
197	KCC	32,566	0.01	58,000	Formosa Advanced Technologies	71,575	0.03
131	KIWOOM	10,238	0.01	506,000	Getac	1,118,565	0.44
14,758	Koh Young Technology	145,151	0.06	6,000	King Slide Works	172,389	0.07
212	LOTTE Fine Chemical	9,688	0.01	744,000	King Yuan Electronics	1,794,205	0.70
2,442	LOTTE Reit	6,291	0.00	202,000	Macronix International	213,756	0.08
185	LS Electric	13,969	0.01	8,000	Makalot Industrial	84,028	0.03
1,760	NHN	34,621	0.01	3,000	Phison Electronics	39,894	0.02
21,759	NHN KCP	149,807	0.06	21,504	Poya International	328,166	0.13
4,811	SeAH Besteel	85,901	0.03	296,000	Primax Electronics	616,231	0.24
3,772	Seoul Semiconductor	33,703	0.01	10,000	Shin Zu Shing	25,968	0.01
795	Studio Dragon	31,036	0.01	15,000	Sinbon Electronics	146,013	0.06
		4,284,496	1.68	6,000	Taiwan Union Technology	23,550	0.01
Spain				347,000	Teco Electric and Machinery	543,711	0.21
865,621	Banco de Sabadell	1,012,405	0.40	185,000	Tong Yang Industry	394,438	0.15
131,315	Bankinter	849,974	0.33	11,000	United Integrated Services	75,126	0.03
1,864	Merlin Properties Socimi	16,795	0.01	22,000	UPC Technology	10,397	0.00
7,901	Pharma Mar	308,255	0.12	2,000	Wowprime	17,459	0.01
		2,187,429	0.86			7,885,998	3.09
Sweden				Thailand			
35,288	AddTech	600,035	0.24	544,500	Ananda Development*	12,439	0.01
32,795	Betsson	369,819	0.14	4,600	MK Restaurants	6,240	0.00
9,978	Camurus	268,172	0.11	318,100	Pruksa	121,726	0.05
1,796	Fortnox	9,377	0.00	217,900	Sappe	622,260	0.24
3,623	INVISIO	70,074	0.03	779,700	Sappe	2,226,600	0.87
948	MIPS	35,203	0.01	11,800	TQM Alpha	10,278	0.00
1,917	Mycronic	39,784	0.01			2,999,543	1.17
12,486	Resurs	27,354	0.01	Turkey			
7,535	SSAB*	43,487	0.02	55,161	Anadolu Efes Biracilik Ve Malt Sanayii	218,895	0.09
16,479	Thule*	478,090	0.19	6,526	Dogus Otomotiv Servis ve Ticaret	68,430	0.03
				471,120	Enerjisa Enerji	907,353	0.35

*All or a portion of this security represents a security on loan.

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Systematic Sustainable Global SmallCap Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
2,822	Mavi Giyim Sanayi Ve Ticaret	11,124	0.00	3,064	RS	29,511	0.01
4,984	Turk Traktor ve Ziraat Makineleri	157,157	0.06	22,746	Safestore	249,125	0.10
		1,362,959	0.53	16,199	Shaftesbury Capital*	24,087	0.01
	United Kingdom			1,528	Smart Metering Systems*	13,159	0.01
3,971	Advanced Medical Solutions	12,937	0.01	9,401	Softcat	179,473	0.07
1,747	AJ Bell*	6,440	0.00	7,798	Spectris*	329,669	0.13
39,981	Ashmore*	99,691	0.04	2,538	TBC Bank*	91,371	0.04
4,027	Aston Martin Lagonda Global	17,969	0.01	6,997	TechnipFMC	133,083	0.05
11,780	Bank of Georgia	521,905	0.21	1,420	Telecom Plus	28,693	0.01
3,709	Bellway	101,275	0.04	21,234	Travis Perkins*	232,996	0.09
29,417	Big Yellow*	400,500	0.16	51,022	Tritax Big Box REIT*	91,908	0.04
13,810	Ceres Power	60,451	0.02	49,847	Vesuvius*	278,631	0.11
14,829	Chemring	54,514	0.02	137,344	Virgin Money UK*	286,227	0.11
10,273	ConvaTec	30,447	0.01	29,728	Wickes	52,758	0.02
2,067	Cranswick*	88,354	0.03	1,558	YouGov*	17,202	0.01
18,127	Crest Nicholson	41,339	0.02			8,149,903	3.20
501,151	Currys	315,101	0.13		United States		
1,988	CVS	52,922	0.02	8,010	1 Automotive*	2,131,942	0.84
10,134	Diploma*	404,404	0.16	2,078	2U	6,712	0.00
1,023	DiscoverIE	9,454	0.00	17,473	Accel Entertainment	206,181	0.08
42,002	Dunelm	619,758	0.24	5,792	ACI Worldwide	144,163	0.06
3,234	Essentra	6,051	0.00	6,266	Adaptive Biotechnologies*	42,859	0.02
6,678	Ferrexpo	6,611	0.00	112	Addus HomeCare	10,013	0.00
16,099	Firstgroup	29,714	0.01	136	Advanced Drainage Systems	17,441	0.01
110,790	Forterra	235,382	0.09	402	AGCO	52,686	0.02
1,040	Genus	30,771	0.01	1,202	Agree Realty	74,680	0.03
5,946	Greggs	185,572	0.07	1,434	Alaska Air	60,558	0.02
25,843	Hammerson*	7,836	0.00	26,214	Alcoa	790,352	0.31
8,907	Hill & Smith*	200,979	0.08	46,334	Alector	263,177	0.10
2,590	Howden Joinery*	24,342	0.01	37,360	Allogene Therapeutics	144,210	0.06
24,660	Hunting	75,962	0.03	16,952	Amalgamated Financial*	305,136	0.12
14,339	IG*	122,785	0.05	22,910	American Assets Trust	492,565	0.19
1,001	IMI	19,085	0.01	739	AnaptysBio	14,780	0.01
15,080	Impax Asset Management*	102,080	0.04	6,661	Antero Resources	180,646	0.07
15,463	Investec*	92,167	0.04	58,970	Anywhere Real Estate	398,637	0.16
4,378	Jupiter Fund Management	5,495	0.00	35,089	Apogee Enterprises	1,769,889	0.69
7,415	Kainos	114,299	0.04	76,433	Archrock	978,342	0.38
4,961	LXI REIT*	5,890	0.00	14,835	Armstrong World Industries	1,152,828	0.45
93,030	Marks & Spencer	268,643	0.11	10,113	Arvinas	278,613	0.11
7,993	Marshalls	27,965	0.01	1,789	Asbury Automotive*	410,701	0.16
7,100	Moneysupermarket.com*	22,627	0.01	2,925	Atkore*	450,450	0.18
6,262	Morgan Sindall*	155,268	0.06	1,604	AtriCure	74,121	0.03
34,793	OSB*	150,664	0.06	3,989	AutoNation	635,607	0.25
5,765	Oxford Biomedica*	23,532	0.01	3,835	Avidity Biosciences	30,603	0.01
8,653	Paragon Banking	57,861	0.02	1,154	Avnet	59,016	0.02
5,142	Pennon	42,108	0.02	2,645	Axcelis Technologies	503,873	0.20
11,976	Pets at Home	57,278	0.02	3,129	Axonics*	182,108	0.07
5,576	QinetiQ	23,806	0.01	18,176	AZEK	610,714	0.24
117,158	Quilter	125,124	0.05	2,828	Badger Meter	472,276	0.19
337	Rathbones	7,519	0.00	1,295	Bank OZK	52,266	0.02
1,261	Redrow	7,610	0.00	15,316	Beam Therapeutics*	357,322	0.14
117,937	Rightmove	844,392	0.33	4,593	Beazer Homes USA	133,518	0.05
51,106	Rotork	195,131	0.08	3,985	Blueprint Medicines*	197,576	0.08

* All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
4,925	Boise Cascade	537,564	0.21	43,470	Everi*	630,098	0.25
23,338	Boyd Gaming*	1,558,978	0.61	9,982	eXp World*	194,250	0.08
5,252	Brandywine Realty Trust	26,733	0.01	229	Exponent	20,944	0.01
273	Bristow	7,592	0.00	3,983	Extreme Networks	107,421	0.04
8,756	Bruker	582,449	0.23	32,735	EZCORP	276,938	0.11
21,895	Bumble	361,049	0.14	42,637	Fate Therapeutics	111,709	0.04
214	Cable One	141,921	0.06	1,048	Federal Realty Investment Trust*	103,333	0.04
291	CACI International	95,951	0.04	16,491	Federal Signal	1,013,702	0.40
4,467	Calix	206,241	0.08	433	Federated Hermes	15,064	0.01
30,742	CareTrust REIT	624,678	0.24	30,008	First Interstate BancSystem*	775,107	0.30
2,170	Cava*	96,793	0.04	4,211	Five Below	742,147	0.29
5,497	Century Communities*	407,218	0.16	3,068	Flowers Foods	72,435	0.03
24,025	Cerus	46,849	0.02	14,888	Flowserve	589,416	0.23
51,229	Chegg	516,388	0.20	2,072	Forrester Research*	64,626	0.03
1,945	Chemed*	999,711	0.39	684	Franklin Covey	30,014	0.01
2,811	Chord Energy	449,184	0.18	1,273	Gentherm	76,533	0.03
29,343	Ciena	1,439,274	0.56	4,796	Getty Realty	144,887	0.06
3,422	Cirrus Logic	279,680	0.11	780	Gibraltar Industries	58,672	0.02
1,932	Clear Secure	42,774	0.02	188	Globus Medical	10,191	0.00
5,604	Clearwater Analytics	101,545	0.04	720	GMS	51,754	0.02
43,534	Clearway Energy	1,026,096	0.40	2,615	Grand Canyon Education	306,766	0.12
4,381	Clearway Energy	109,306	0.04	10,508	Grocery Outlet	324,592	0.13
8,288	CNX Resources	182,916	0.07	277	Guardant Health	10,925	0.00
21,406	Columbia Banking System*	444,817	0.17	609	H&E Equipment Services	27,883	0.01
6,987	Comfort Systems USA*	1,280,787	0.50	359	Hackett	8,311	0.00
12,066	CommVault Systems	837,501	0.33	178	Haemonetics	16,088	0.01
2,437	Compass	8,846	0.00	36,439	Hain Celestial*	400,465	0.16
78,029	Corcept Therapeutics	2,564,033	1.00	12,309	Halozyme Therapeutics*	527,933	0.21
830	Corporate Office Properties Trust	21,646	0.01	3,063	HarborOne Bancorp	30,017	0.01
30,254	CSG Systems International	1,679,097	0.66	21,608	Harley-Davidson	732,295	0.29
5,547	Curtiss-Wright	1,159,323	0.45	11,778	Harmony Biosciences	419,061	0.16
917	Cytokinetics	32,581	0.01	10,584	Heartland Express	160,559	0.06
1,273	Deciphera Pharmaceuticals	18,191	0.01	47,780	Helix Energy Solutions*	486,400	0.19
19,756	Denny's	191,041	0.07	476	Highwoods Properties	11,391	0.00
5,368	Digi International	179,721	0.07	4,138	Howard Hughes	327,730	0.13
759	Dime Community Bancshares	16,470	0.01	71,494	Huntsman	1,993,253	0.78
18,484	DISH Network*	111,551	0.04	2,595	IGM Biosciences	18,814	0.01
10,898	DoubleVerify*	368,570	0.14	14,805	Inari Medical*	1,030,132	0.40
5,505	Dril-Quip	151,277	0.06	114,229	Independence Realty Trust*	1,939,608	0.76
9,689	DT Midstream	508,576	0.20	8,296	Independent Bank	351,875	0.14
12	EastGroup Properties	2,163	0.00	3,548	Insperty	359,341	0.14
1,040	EchoStar	18,106	0.01	6,396	Inspire Medical Systems	1,497,815	0.59
1,346	Editas Medicine	12,127	0.01	1,413	Installed Building Products	203,557	0.08
48,915	Elanco Animal Health	611,927	0.24	4,591	Intellia Therapeutics	173,218	0.07
8,810	Embecta*	160,518	0.06	475	Intra-Cellular Therapies	26,628	0.01
5,157	EMCOR	1,162,955	0.46	1,690	Iridium Communications	82,371	0.03
18,487	Emergent BioSolutions	91,141	0.04	19,409	Ironwood Pharmaceuticals*	177,204	0.07
5,773	Enanta Pharmaceuticals	88,904	0.04	1,403	iTeos Therapeutics	17,117	0.01
2,451	Encore Wire	405,665	0.16	1,718	ltron	118,078	0.05
35,379	Enovis	1,998,913	0.78	8,115	ITT*	827,568	0.32
1,398	Envista	45,575	0.02	93,015	JetBlue Airways*	557,625	0.22
7,157	Erasca	18,966	0.01	290	Karuna Therapeutics	53,682	0.02
292	Euronet Worldwide	25,623	0.01	16,009	KB Home	811,656	0.32

* All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
18,201	Kennametal	491,427	0.19	13,720	Progress Software*	841,722	0.33
3,418	Kilroy Realty	126,261	0.05	21,817	Progyny*	826,210	0.32
3,748	Koppers	145,460	0.05	12,852	PROS	477,966	0.19
33,918	Korn Ferry	1,761,701	0.69	34,857	Pure Storage	1,209,538	0.47
48,145	Kulicke & Soffa Industries	2,547,833	1.00	14,388	Q2	506,745	0.20
48,138	Kura Oncology	477,529	0.19	5,800	Quaker Chemical	1,016,624	0.40
358	Kymera Therapeutics	6,960	0.00	7,090	Qualys*	1,105,189	0.43
4,921	Lamar Advertising	449,829	0.18	9,375	Qurate Retail	7,360	0.00
280	Lantheus	18,897	0.01	183	Qurate Retail	6,451	0.00
60,070	Laureate Education	835,574	0.33	1,021	Rambus*	57,809	0.02
42,470	Legalzoom.com	484,583	0.19	56	Reata Pharmaceuticals	9,462	0.00
40,108	Leggett & Platt	1,136,260	0.45	37,340	Redfin	352,116	0.14
866	LeMaitre Vascular	50,826	0.02	1,970	REGENXBIO	36,287	0.01
671	Ligand Pharmaceuticals	43,977	0.02	16,369	Reinsurance of America	2,288,386	0.90
14,310	Louisiana-Pacific*	900,528	0.35	749	Relay Therapeutics	7,846	0.00
27,824	Lumen Technologies	43,684	0.02	3,807	Replimune	80,290	0.03
8,206	LXP Industrial Trust	80,747	0.03	3,648	REX American Resources	140,193	0.06
11,646	Magnolia Oil & Gas*	266,228	0.10	31,063	RMR	801,270	0.31
559	Matson	49,494	0.02	32,868	Rover	222,023	0.09
2,928	MaxLinear	67,666	0.03	6,892	Royal Gold*	783,896	0.31
1,985	McGrath RentCorp	203,760	0.08	3,352	Rush Enterprises	154,594	0.06
14,087	MDC*	670,400	0.26	22,832	Rush Enterprises	953,921	0.37
63,136	Medical Properties Trust	458,367	0.18	2,281	Sabra Health Care REIT	28,798	0.01
3,862	Medpace*	1,050,078	0.41	2,171	Saia	912,960	0.36
5,380	Methode Electronics	176,087	0.07	1,693	Sandy Spring Bancorp	38,076	0.01
24,988	Midland States Bancorp*	553,234	0.22	3,931	Sarepta Therapeutics	472,899	0.19
9,248	Mister Car Wash	67,695	0.03	2,810	Savers Value Village	70,503	0.03
23,390	Model N*	637,611	0.25	11,121	Schneider National	322,175	0.13
3,210	Monro	107,984	0.04	24,019	Schnitzer Steel Industries	810,882	0.32
14,753	MP Materials*	309,075	0.12	16,432	SEMrush	153,146	0.06
3,801	Murphy Oil	173,250	0.07	1,251	Service International*	79,626	0.03
54	MYR	7,717	0.00	176	Shift4 Payments	10,062	0.00
1,576	Natera*	92,637	0.04	578	Shockwave Medical	128,825	0.05
32,840	National Fuel Gas	1,749,387	0.69	628	Shutterstock	26,841	0.01
4,110	National Vision	76,610	0.03	866	Silicon Laboratories*	117,611	0.05
814	Neogen*	18,869	0.01	903	Sinclair	11,531	0.00
6,092	Nevro	122,510	0.05	16,666	SiteOne Landscape Supply	2,827,720	1.11
3,967	NexPoint Residential Trust	150,587	0.06	5,252	SM Energy	221,267	0.09
9,638	NextEra Energy Partners*	483,635	0.19	1,901	Smartsheet	78,739	0.03
70,038	NextGen Healthcare*	1,287,999	0.50	917	Southside Bancshares	27,648	0.01
2,893	Nurix Therapeutics	24,706	0.01	8,493	Sprout Social*	451,743	0.18
13,672	Olo	87,774	0.03	3,910	Sprouts Farmers Market	156,674	0.06
11,061	OneMain	457,041	0.18	456	SPS Commerce	85,856	0.03
14,060	Oshkosh	1,473,769	0.58	422	SPX Technologies	33,756	0.01
8,787	Palomar*	450,158	0.18	9,703	Squarespace	295,165	0.12
381	Papa John's International*	29,272	0.01	19,509	STAAR Surgical*	847,666	0.33
1,086	PDF Solutions	39,672	0.02	2,991	Standard Motor Products	110,218	0.04
6,625	Penske Automotive*	1,102,334	0.43	782	Stellar Bancorp	16,969	0.01
628	Penumbra*	164,850	0.06	3,754	Sterling Infrastructure	305,876	0.12
37,190	Petco Health & Wellness	190,227	0.07	1,623	Strategic Education	126,967	0.05
12,469	Point Biopharma Global	99,129	0.04	30,163	Summit Materials	1,124,778	0.44
1,942	Power Integrations*	164,099	0.06	230	Syneos Health	9,821	0.00
35,052	Premier Financial	664,235	0.26	20,804	Taylor Morrison Home	982,989	0.39

*All or a portion of this security represents a security on loan.

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund⁽⁴⁾ continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
6,294	TechTarget	182,463	0.07	1,023	Winnebago Industries*	66,853	0.03
75,727	Teladoc Health	1,728,090	0.68	198	Woodward	25,667	0.01
11,874	Tenable	534,330	0.21	2,381	Workiva	262,743	0.10
898	Tennant	75,441	0.03	9,075	Xencor	204,278	0.08
49,181	Teradata	2,292,818	0.90	32,563	Yelp*	1,408,350	0.55
2,696	Terex	164,483	0.06	4,495	YETI	221,154	0.09
617	Tetra Tech	97,455	0.04	33,887	Zuora*	311,083	0.12
952	Texas Roadhouse	99,908	0.04			126,932,496	49.72
327	Timken	25,316	0.01		Total Common / Preferred Stocks (Shares)	246,521,268	96.57
9,773	Toll Brothers	797,086	0.31		Total Transferable Securities and Money		
3,898	TopBuild	1,133,733	0.44		Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	246,521,268	96.57
48,461	Topgolf Callaway Brands*	848,552	0.33				
16,039	Traverse Therapeutics	217,168	0.09				
5,379	Trex*	383,039	0.15				
39,606	Tri Pointe Homes	1,229,370	0.48				
7,622	TriNet	828,054	0.32		Other Transferable Securities		
108,828	UGI	2,741,377	1.07		COMMON STOCKS (SHARES)		
23,627	Ultragenyx Pharmaceutical	863,567	0.34		Australia		
945	United States Cellular	43,489	0.02	394,727	Orora**	900,011	0.35
3,150	United States Steel	97,209	0.04		Canada		
2,431	Uniti	13,188	0.00	1,272,764	Diagnocure**	-	0.00
3,265	Valmont Industries	833,391	0.33		Cayman Islands		
35,859	Varex Imaging*	716,821	0.28	858,000	CIFI Ever Sunshine Services**	234,033	0.09
3,251	Varonis Systems	105,658	0.04		Hong Kong		
1,898	Vimeo	7,782	0.00	28,400	Untrade China Zhongw**	1,448	0.00
217	Vita Coco	6,187	0.00		Turkey		
2,611	Vontier	82,455	0.03	1	Turkiye Sinai Kalkinma Bankasi	-	0.00
13,313	Washington Trust Bancorp	374,761	0.15		United States		
10,294	Watts Water Technologies	1,977,683	0.78	262	GCI Liberty Escrow**	-	0.00
62,752	Western Union	772,477	0.30		Total Common Stocks (Shares)	1,135,492	0.44
1,317	WEX	259,844	0.10		Total Other Transferable Securities	1,135,492	0.44
22,310	WillScot Mobile Mini	921,403	0.36		Total Portfolio	247,656,760	97.01
1,435	Wingstop*	235,326	0.09		Other Net Assets	7,628,004	2.99
2,020	Winmark*	775,276	0.30		Total Net Assets (USD)	255,284,764	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	6,748,140	USD	4,392,279	BNY Mellon	15/9/2023	(19,384)
USD	402,384	AUD	623,877	BNY Mellon	15/9/2023	(1,896)
Net unrealised depreciation						(21,280)
GBP Hedged Share Class						
GBP	6,167,528	USD	7,846,312	BNY Mellon	15/9/2023	(27,652)
USD	414,948	GBP	326,543	BNY Mellon	15/9/2023	985
Net unrealised depreciation						(26,667)
Total net unrealised depreciation (USD underlying exposure - USD 13,007,046)						(47,947)

⁽⁴⁾Fund name changed during the year, see Note 1, for further details. The notes on pages 1040 to 1054 form an integral part of these financial statements.

Systematic Sustainable Global SmallCap Fund⁽⁴⁾ continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
27	USD	MSCI EAFE Index	September 2023	2,861,595	7,740
16	USD	MSCI Emerging Markets Index	September 2023	788,240	(6,610)
42	USD	Russell 2000 E-Mini Index	September 2023	4,024,020	22,325
Total				7,673,855	23,455

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	18.68
Industrial	17.27
Financials	16.97
Consumer Cyclical	15.37
Technology	10.71
Basic Materials	5.33
Communications	4.84
Energy	4.60
Utilities	3.24
Other Net Assets	2.99
	100.00

⁽⁴⁾Fund name changed during the year, see Note 1, for further details.
The notes on pages 1040 to 1054 form an integral part of these financial statements.

United Kingdom Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (GBP)	% of Net Assets	Holding	Description	Market Value (GBP)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				1,875,752	Serco	2,868,025	1.35
				571,719	Shell	13,832,741	6.50
				287,497	Smith & Nephew	3,096,343	1.46
				33,560	Spirax-Sarco Engineering	3,411,374	1.60
				930,973	Standard Chartered*	6,684,386	3.14
				787,458	Trainline	1,845,801	0.87
				42,219	Unilever	1,721,058	0.81
						189,554,316	89.08
COMMON STOCKS (SHARES)				United States			
Jersey				14,405	Apple	2,137,029	1.01
20,000	Ferguson*	2,585,000	1.21	20,166	Mastercard	6,593,621	3.10
United Kingdom				26,660	Microsoft	6,920,474	3.25
539,024	3i	10,734,663	5.04	12,247	S&P Global†	3,799,357	1.78
86,919	Ashtead	4,834,435	2.27			19,450,481	9.14
187,075	AstraZeneca	20,118,045	9.45	Total Common Stocks (Shares)			
620,000	Auto Trader	3,775,800	1.77	211,589,797 99.43			
1,430,000	Baltic Classifieds	2,984,410	1.40	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
1,128,572	BP	5,535,082	2.60	211,589,797 99.43			
574,547	Compass	11,558,513	5.43	Other Transferable Securities			
131,612	Diageo	4,311,609	2.03	COMMON STOCKS (SHARES)			
60,535	Diploma	1,905,642	0.90	United Kingdom			
23,816	Games Workshop†	2,576,891	1.21	217,967	Patisserie**	-	0.00
158,198	Halma	3,406,003	1.60	Total Common Stocks (Shares)			
176,493	Hargreaves Lansdown*	1,346,289	0.63	-			
199,500	Howden Joinery	1,479,093	0.70	Total Other Transferable Securities			
649,165	HSBC	3,804,756	1.79	-			
84,563	Indivior*	1,544,120	0.73	Total Portfolio			
126,493	London Stock Exchange	10,331,948	4.86	211,589,797 99.43			
493,600	Melrose Industries	2,527,232	1.19	Other Net Assets			
149,456	Next	10,465,940	4.92	1,211,909 0.57			
751,171	Pearson	6,353,404	2.99	Total Net Assets (GBP)			
153,736	Reckitt Benckiser	8,833,671	4.15	212,801,706 100.00			
555,000	RELX	14,330,100	6.73				
854,063	Rentokil Initial	5,158,540	2.42				
991,231	Rightmove	5,598,473	2.63				
256,943	Rio Tinto	12,579,929	5.91				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation GBP
GBP	14,668,920	USD	18,535,002	Citigroup	15/9/2023	48,106
Net unrealised appreciation						48,106
Total net unrealised appreciation (GBP underlying exposure - GBP 14,620,969)						48,106

The notes on pages 1040 to 1054 form an integral part of these financial statements.

United Kingdom Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	31.83
Financials	19.75
Consumer Cyclical	13.47
Communications	9.66
Energy	9.10
Basic Materials	5.91
Technology	5.61
Industrial	4.10
Other Net Assets	0.57
	100.00

US Basic Value Fund

Portfolio of Investments 31 August 2023

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				186,993	Carlyle	6,062,313	0.68
				24,120	Cencora	4,286,848	0.48
				44,342	Cigna	12,471,187	1.41
COMMON STOCKS (SHARES)				380,194	Cisco Systems	21,779,413	2.44
Canada				535,302	Citigroup	22,231,092	2.49
90,045	Rogers Communications*	3,709,339	0.42	211,599	Citizens Financial	5,958,627	0.67
112,365	Suncor Energy*	3,821,534	0.43	362,229	Cognizant Technology Solutions	25,968,197	2.93
		7,530,873	0.85	381,463	Comcast	18,027,942	2.02
Denmark				53,589	ConocoPhillips	6,367,981	0.71
30,320	Novo Nordisk	5,641,946	0.63	25,939	Constellation Brands	6,752,181	0.76
France				104,967	Dollar General	13,765,373	1.55
313,102	Sanofi*	16,920,032	1.90	29,527	Elevance Health	13,482,028	1.52
Germany				11,550	Eli Lilly	6,340,950	0.71
203,539	Bayer	11,244,596	1.26	123,082	Equitable	3,602,610	0.41
44,601	Siemens	3,369,605	0.38	129,666	Exelon	5,259,253	0.59
		14,614,201	1.64	226,470	Fidelity National Financial	9,319,240	1.05
Ireland				Fidelity National Information Services		16,156,465	1.81
20,814	Allegion	2,375,710	0.27	16,043	First American Financial	981,190	0.11
225,595	Medtronic	18,600,308	2.09	13,513	First Citizens BancShares	18,422,273	2.07
58,183	Willis Towers Watson	12,150,356	1.36	33,975	Fortive	2,690,140	0.30
		33,126,374	3.72	110,541	Fortrea	3,029,929	0.34
Japan				206,324	Fox*	6,903,601	0.78
219,400	Komatsu*	6,229,757	0.70	464,420	General Motors	15,576,647	1.75
760,100	Panasonic*	8,734,482	0.98	18,652	Hess	2,872,595	0.33
82,100	Sony	6,822,241	0.77	10,628	Humana	5,013,760	0.56
		21,786,480	2.45	82,022	Huntington Ingalls Industries	18,178,536	2.05
Netherlands				67,640	Intel	2,333,580	0.26
47,729	Airbus	7,045,643	0.79	42,412	Intercontinental Exchange	5,004,192	0.56
484,962	Koninklijke Philips*	10,943,167	1.23	70,310	International Flavors & Fragrances	4,994,119	0.56
		17,988,810	2.02	82,787	JPMorgan Chase	12,236,747	1.37
South Korea				513,798	Kinder Morgan	8,922,102	1.00
10,736	Samsung Electronics	13,581,040	1.53	636,236	Kraft Heinz	21,091,224	2.37
Taiwan				106,025	Laboratory of America	22,547,276	2.53
43,511	Taiwan Semiconductor Manufacturing	4,084,378	0.46	25,932	Lear*	3,788,146	0.43
United Kingdom				186,311	Leidos	18,373,991	2.06
45,382	AstraZeneca	6,186,614	0.70	48,223	Microsoft	15,868,260	1.79
560,302	BP	20,893,662	2.35	35,765	Mondelez International	2,547,541	0.29
403,404	British American Tobacco*	13,558,408	1.52	504,405	Newell Brands*	5,313,907	0.59
584,824	Prudential	7,295,439	0.82	420,525	PG&E	6,947,073	0.78
781,344	Shell	23,964,439	2.69	33,034	PPG Industries	4,708,667	0.53
363,268	Unilever*	18,751,894	2.11	98,504	Public Service Enterprise	6,099,367	0.68
		90,650,456	10.19	37,067	Ralph Lauren*	4,279,014	0.48
United States				75,157	Raymond James Financial*	7,883,218	0.89
54,411	Activision Blizzard	5,005,812	0.56	30,112	Robert Half	2,268,036	0.25
47,815	Allstate	5,207,532	0.58	44,388	Ross Stores	5,405,571	0.61
95,776	American Electric Power	7,620,896	0.86	337,751	Sealed Air*	12,591,358	1.41
301,354	American International	17,608,114	1.98	109,758	Sempra	7,827,941	0.88
28,179	Apollo Global Management	2,436,920	0.28	301,967	SS&C Technologies*	17,486,909	1.96
375,944	AT&T	5,567,731	0.63	16,294	Union Pacific	3,625,578	0.41
158,679	Bank of America	4,589,790	0.52	254,462	Verizon Communications	8,870,545	1.00
500,304	Baxter International	20,712,585	2.33	52,247	Visa*	12,903,442	1.45
171,676	Cardinal Health	15,169,291	1.71				

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Basic Value Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
598,409	Wells Fargo	24,935,703	2.80
274,115	Williams	9,562,501	1.08
73,371	Zimmer Biomet	8,836,069	0.99
		622,671,119	69.98
Total Common Stocks (Shares)		848,595,709	95.37
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		848,595,709	95.37
Total Portfolio		848,595,709	95.37
Other Net Assets		41,174,214	4.63
Total Net Assets (USD)		889,769,923	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	294,431	USD	40,799	BNY Mellon	15/9/2023	(306)
USD	1,904	CNY	13,844	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(306)
EUR Hedged Share Class						
EUR	24,150,532	USD	26,494,151	BNY Mellon	15/9/2023	(278,041)
USD	1,413,860	EUR	1,295,933	BNY Mellon	15/9/2023	7,092
Net unrealised depreciation						(270,949)
SGD Hedged Share Class						
SGD	292,116	USD	216,997	BNY Mellon	15/9/2023	(781)
USD	10,934	SGD	14,794	BNY Mellon	15/9/2023	(16)
Net unrealised depreciation						(797)
Total net unrealised depreciation (USD underlying exposure - USD 27,877,526)						(272,052)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	27.69
Financials	20.09
Technology	13.36
Energy	8.59
Communications	7.29
Consumer Cyclical	7.16
Industrial	6.31
Utilities	3.79
Basic Materials	1.09
Other Net Assets	4.63
	100.00

US Dollar Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 206,851	Anchorage Capital CLO 2013-1 6.813% 13/10/2030	206,281	0.04
				USD 250,000	Anchorage Capital CLO 2013-1 7.213% 13/10/2030	249,221	0.05
BONDS				USD 250,000	Anchorage Capital CLO 3-R 7.127% 28/1/2031	248,226	0.05
Argentina				USD 207,558	Anchorage Capital CLO 4-R 6.677% 28/1/2031	206,148	0.04
USD 46,000	Argentine Republic Government International Bond 3.625% 9/7/2035	13,801	0.00	USD 250,000	Apidos CLO XXIV 6.538% 20/10/2030	248,913	0.05
USD 39,000	Argentine Republic Government International Bond 4.25% 9/1/2038	13,750	0.00	USD 250,000	Apidos CLO XXXI 7.12% 15/4/2031	247,955	0.05
USD 14,000	YPF 6.95% 21/7/2027	11,840	0.00	USD 112,000	Arbor Realty Commercial Real Estate Notes 2022-FL2 7.16% 15/5/2037	111,216	0.02
USD 79,847	YPF 7% 30/9/2033	61,665	0.01	USD 250,000	Bain Capital Credit CLO 2021-3 8.707% 24/7/2034	238,861	0.04
USD 67,000	YPF 7% 15/12/2047	46,095	0.01	USD 250,000	Bardot CLO 8.607% 22/10/2032	244,870	0.04
		147,151	0.02	USD 500,000	Benefit Street Partners CLO V-B 6.678% 20/4/2031	498,172	0.09
Benin				USD 200,490	BlueMountain CLO 2013-2 6.787% 22/10/2030	199,802	0.04
EUR 100,000	Benin Government International Bond 4.875% 19/1/2032*	81,334	0.01	USD 673,443	BlueMountain CLO 2015-3 6.588% 20/4/2031	671,205	0.12
Bermuda				USD 250,000	Canyon CLO 2020-3 7.27% 15/1/2034	247,281	0.04
USD 1,620,000	PFP 2022-9 7.587% 19/8/2035	1,617,206	0.29	USD 230,383	Carbone CLO 6.728% 20/1/2031	230,095	0.04
British Virgin Islands				USD 222,760	Carlyle Global Market Strategies CLO 2013-3 6.67% 15/10/2030	222,066	0.04
USD 200,000	RKPF Overseas 2020 A 5.2% 12/1/2026	73,364	0.01	USD 250,000	CBAM 2017-1 7.988% 20/7/2030	248,002	0.05
Canada				USD 250,000	CIFC Funding 2014-II-R 8.407% 24/4/2030	247,535	0.04
USD 4,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	3,643	0.00	USD 250,000	CIFC Funding 2015-III 6.732% 19/4/2029	246,750	0.04
USD 63,984	Air Canada 2017-1 Class AA Pass Through Trust 3.3% 15/1/2030	56,435	0.01	USD 500,000	CIFC Funding 2017-I 7.295% 23/4/2029	498,555	0.09
USD 31,000	Brookfield Residential Properties / Brookfield Residential US 6.25% 15/9/2027	28,688	0.01	USD 840,000	CIFC Funding 2018-I 6.572% 18/4/2031	837,270	0.15
USD 73,000	Enbridge 2.5% 1/8/2033	56,730	0.01	USD 178,436	Clear Creek CLO 6.788% 20/10/2030	177,744	0.03
USD 256,000	Enbridge 5.7% 8/3/2033	256,219	0.04	USD 363,161	Deer Creek CLO 2017-1 6.768% 20/10/2030	361,663	0.07
USD 14,000	Masonite International 5.375% 1/2/2028	13,221	0.00	USD 1,396,639	Dryden 53 CLO 6.69% 15/1/2031	1,393,022	0.25
USD 3,000	Mattamy 5.25% 15/12/2027	2,824	0.00	USD 194,814	Dryden XXVI Senior Loan Fund 6.47% 15/4/2029	194,169	0.04
		417,760	0.07	USD 250,000	Eaton Vance CLO 2018-1 7.77% 15/10/2030	245,850	0.04
Cayman Islands				USD 200,000	Fantasia 7.95% 5/7/2022***	9,588	0.00
USD 250,000	ACAS CLO 2015-1 7.172% 18/10/2028	246,003	0.04	USD 465,639	Flatiron CLO 18 6.52% 17/4/2031	463,794	0.08
USD 320,000	AGL CLO 12 6.748% 20/7/2034	317,680	0.06	USD 200,000	Gaci First Investment 4.75% 14/2/2030	194,425	0.03
USD 270,000	AGL CLO 14 6.745% 2/12/2034	266,637	0.05	USD 250,000	Galaxy XXII CLO 6.77% 16/4/2034	246,648	0.04
USD 250,000	AGL CLO 3 8.87% 15/1/2033	247,202	0.04	USD 245,556	Generate CLO 2 6.757% 22/1/2031	244,160	0.04
USD 250,000	AGL CLO 7 6.77% 15/7/2034	246,646	0.04	USD 250,000	Gilbert Park CLO 7.52% 15/10/2030	247,592	0.04
USD 500,000	AGL Core CLO 4 6.658% 20/4/2033	496,725	0.09	USD 250,000	Gilbert Park CLO 8.52% 15/10/2030	240,851	0.04
USD 250,000	AIMCO CLO Series 2015-A 7.17% 17/10/2034	247,686	0.04				
USD 250,000	AIMCO CLO Series 2017-A 6.638% 20/4/2034	247,675	0.04				
USD 250,000	AIMCO CLO Series 2017-A 7.688% 20/4/2034	243,863	0.04				
USD 132,936	Allegro CLO II-S 6.675% 21/10/2028	132,629	0.02				
USD 250,000	Allegro CLO XI 7.432% 19/1/2033	247,472	0.04				
USD 225,362	AMMC CLO 21 6.877% 2/11/2030	224,770	0.04				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,563,000	Goldentree Loan Opportunities X 6.708% 20/7/2031	1,559,940	0.28	USD 500,000	Trinitas CLO XIV 7.613% 25/1/2034	494,254	0.09
USD 1,161,392	Goldentree Loan Opportunities XI 6.642% 18/1/2031	1,158,937	0.21	USD 743,166	Voya CLO 2014-4 6.673% 14/7/2031	740,447	0.13
USD 740,000	Goldentree Loan Management US CLO 1 6.718% 20/10/2034	735,375	0.13	USD 417,938	Voya CLO 2017-4 6.7% 15/10/2030	416,533	0.08
USD 152,419	Grippen Park CLO 6.848% 20/1/2030	152,277	0.03	USD 250,000	Wellfleet CLO 2017-3 7.52% 17/1/2031	243,316	0.04
USD 250,000	LCM XIV 6.628% 20/7/2031	247,666	0.04			31,530,742	5.69
USD 238,731	Loanpal Solar Loan 2021-1 2.29% 20/1/2048	176,621	0.03	Colombia			
USD 198,376	Madison Park Funding XIII 6.532% 19/4/2030	197,919	0.04	COP 430,000,000	Colombian TES 5.75% 3/11/2027	90,144	0.01
USD 750,000	Madison Park Funding XLI 7.257% 22/4/2027	746,656	0.14	COP 676,000,000	Colombian TES 7.5% 26/8/2026	155,115	0.03
USD 362,998	Madison Park Funding XXVI 6.831% 29/7/2030	362,055	0.07	USD 371,000	Ecopetrol 6.875% 29/4/2030	345,122	0.06
USD 213,426	MP CLO III 6.838% 20/10/2030	213,195	0.04	USD 29,000	Ecopetrol 8.875% 13/1/2033	29,363	0.01
USD 487,054	Neuberger Berman Loan Advisers CLO 26 6.492% 18/10/2030	484,773	0.09			619,744	0.11
USD 250,000	Neuberger Berman Loan Advisers CLO 26 6.972% 18/10/2030	247,790	0.05	Cote d'Ivoire (Ivory Coast)			
USD 810,068	OHA Loan Funding 2013-2 6.679% 23/5/2031	805,007	0.15	EUR 100,000	Ivory Coast Government International Bond 4.875% 30/1/2032	83,932	0.02
USD 469,862	OZLM XVIII 6.59% 15/4/2031	465,611	0.08	Egypt			
USD 596,484	Palmer Square CLO 2014-1 6.7% 17/1/2031	595,754	0.11	USD 200,000	Egypt Government International Bond 7.625% 29/5/2032	115,247	0.02
USD 236,204	Palmer Square CLO 2018-1 6.602% 18/4/2031	235,319	0.04	Germany			
USD 350,000	Palmer Square CLO 2018-2 6.67% 16/7/2031	349,331	0.06	USD 643,000	Deutsche Bank 5.371% 9/9/2027	639,439	0.12
USD 250,000	Pikes Peak CLO 1 6.787% 24/7/2031	248,421	0.05	USD 159,000	Deutsche Bank 6.72% 18/1/2029	161,031	0.03
USD 600,000	Prima Capital CRE Securitization 2016-VI 4% 24/8/2040	537,724	0.10			800,470	0.15
USD 260,000	Riserva CLO 6.632% 18/1/2034	257,335	0.05	India			
USD 1,647,461	Rockford Tower CLO 2017-3 6.778% 20/10/2030	1,645,402	0.30	USD 500,000	Export-Import Bank of India 3.875% 12/3/2024	494,985	0.09
USD 725,742	Rockford Tower CLO 2018-1 6.741% 20/5/2031	723,384	0.13	Indonesia			
USD 500,000	Rockford Tower CLO 2018-1 7.361% 20/5/2031	493,763	0.09	USD 200,000	Indonesia Government International Bond 2.85% 14/2/2030	175,767	0.03
USD 250,000	Rockford Tower CLO 2018-2 6.748% 20/10/2031	249,187	0.05	USD 401,000	Indonesia Government International Bond 3.05% 12/3/2051*	285,993	0.05
USD 458,434	Romark WM-R 6.618% 20/4/2031	455,543	0.08	IDR 863,000,000	Indonesia Treasury Bond 6.375% 15/8/2028	57,146	0.01
USD 250,000	RR 19 12.07% 15/10/2035	251,209	0.05	IDR 625,000,000	Indonesia Treasury Bond 8.25% 15/5/2029	44,793	0.01
USD 224,946	RR 3 6.66% 15/1/2030	224,558	0.04	IDR 408,000,000	Indonesia Treasury Bond 9% 15/3/2029	30,111	0.01
USD 250,000	RR 5 7.22% 15/10/2031	247,808	0.05			593,810	0.11
USD 237,041	Signal Peak CLO 5 6.723% 25/4/2031	236,745	0.04	Ireland			
USD 250,000	Symphony CLO XXVI 6.668% 20/4/2033	247,868	0.05	EUR 250,000	Alme Loan Funding V 9.073% 15/7/2031	264,684	0.05
USD 226,213	Tiaa CLO III 6.72% 16/1/2031	225,751	0.04	EUR 297,000	Ares European CLO XII 5.405% 20/4/2032	315,875	0.06
USD 1,130,281	TICP CLO IX 6.728% 20/1/2031	1,127,493	0.20	EUR 100,000	Avoca CLO XV 4.713% 15/4/2031	104,655	0.02
USD 250,000	TICP CLO XI 6.768% 20/10/2031	249,622	0.05	EUR 500,000	Avoca CLO XVIII 5.413% 15/4/2031	527,957	0.09
USD 150,000	TRINITAS CLO IV 6.972% 18/10/2031	147,235	0.03	EUR 100,000	Avoca CLO XXII 4.963% 15/4/2035	104,188	0.02
				EUR 250,000	Avoca CLO XXII 6.563% 15/4/2035	254,213	0.04
				EUR 250,000	Avoca CLO XXIII 6.713% 15/4/2034	256,108	0.05

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 250,000	Bluemountain Euro 2021-2 CLO 5.413% 15/10/2035	264,360	0.05	USD 178,000	Petroleos Mexicanos 6.875% 4/8/2026	162,490	0.03
EUR 300,000	BlueMountain Fuji CLO III 6.563% 15/1/2031	309,039	0.05	MXN 806,800	Petroleos Mexicanos 7.19% 12/9/2024	45,147	0.01
EUR 100,000	CIFC European Funding CLO II 5.263% 15/4/2033	105,890	0.02	USD 66,000	Petroleos Mexicanos 8.75% 2/6/2029	59,054	0.01
EUR 250,000	CVC Cordatus Loan Fund IV 5.116% 22/2/2034	259,811	0.05			2,836,852	0.51
EUR 250,000	CVC Cordatus Loan Fund V 5.146% 21/7/2030	266,719	0.05	USD 200,000	Morocco Morocco Government International Bond 6.5% 8/9/2033	201,335	0.04
EUR 250,000	Euro-Galaxy III CLO 6.948% 24/4/2034	262,176	0.05	USD 230,000	Netherlands NXP / NXP Funding / NXP USA 4.3% 18/6/2029	215,403	0.04
EUR 250,000	Fidelity Grand Harbour CLO 2021-1 7.263% 15/10/2034	253,241	0.04	USD 352,000	Panama Panama Government International Bond 3.875% 17/3/2028	331,403	0.06
EUR 100,000	Henley CLO IV 5.071% 25/4/2034	104,855	0.02	USD 445,000	Panama Government International Bond 4.5% 1/4/2056	322,120	0.06
EUR 250,000	Henley CLO IV 6.721% 25/4/2034	255,063	0.04			653,523	0.12
EUR 250,000	Madison Park Euro Funding XVI 6.863% 25/5/2034	255,348	0.05	USD 324,000	Peru Peruvian Government International Bond 3.55% 10/3/2051	232,653	0.04
EUR 250,000	Man GLG Euro CLO VI 7.163% 15/10/2032	258,147	0.05	USD 552,000	Philippines Philippine Government International Bond 3% 1/2/2028	509,399	0.09
EUR 100,000	OCP Euro CLO 2017-2 5.013% 15/1/2032	106,366	0.02	USD 282,000	Philippine Government International Bond 3.2% 6/7/2046	201,200	0.04
EUR 250,000	Penta CLO 11 6.231% 15/11/2034	269,845	0.05			710,599	0.13
GBP 179,262	Scorpio European Loan Conduit No. 34 7.1% 17/5/2029	222,394	0.04	USD 200,000	Poland Bank Gospodarstwa Krajowego 5.375% 22/5/2033	196,250	0.04
EUR 100,000	St Paul's CLO XII 5.263% 15/4/2033	105,100	0.02	EUR 59,000	Romania Romanian Government International Bond 2.125% 7/3/2028	56,332	0.01
		5,126,034	0.93	RUB 12,015,000	Russian Federation Russian Federal Bond - OFZ 6.1% 18/7/2035	35,056	0.01
	Israel			USD 403,000	Singapore Pfizer Investment Enterprises 4.75% 19/5/2033	396,970	0.07
USD 5,000	Energian Israel Finance 8.5% 30/9/2033*	5,069	0.00	USD 773,000	Pfizer Investment Enterprises 5.3% 19/5/2053	774,602	0.14
USD 2,000	Leviathan Bond 6.75% 30/6/2030*	1,878	0.00	USD 160,000	Pfizer Investment Enterprises 5.34% 19/5/2063	158,018	0.03
		6,947	0.00			1,329,590	0.24
	Italy			USD 772,000	Switzerland Credit Suisse 3.7% 21/2/2025	743,751	0.13
EUR 196,549	Cassia 2022-1 5.883% 22/5/2034	204,267	0.04	USD 512,000	Credit Suisse 5% 9/7/2027	497,479	0.09
USD 417,000	Takeda Pharmaceutical 2.05% 31/3/2030	342,917	0.06	USD 784,000	Credit Suisse 7.5% 15/2/2028	836,609	0.15
USD 198,000	Atento Luxco 1 8% 10/2/2026	1,980	0.00	USD 1,130,000	Credit Suisse 7.95% 9/1/2025	1,151,992	0.21
USD 8,000	Atento Luxco 1 8% 10/2/2026	80	0.00	USD 768,000	UBS 2.746% 11/2/2033	604,610	0.11
USD 180,000	Millicom International Cellular 6.625% 15/10/2026*	176,177	0.03	USD 253,000	UBS 3.75% 26/3/2025	244,560	0.04
USD 200,000	Tupy Overseas 4.5% 16/2/2031	161,935	0.03			4,079,001	0.73
		340,172	0.06				
	Mexico						
USD 38,703	Grupo Posadas 5% 30/12/2027	33,194	0.01				
MXN 2,500,000	Mexican Bonos 7.5% 3/6/2027	139,171	0.03				
MXN 9,480,000	Mexican Bonos 8.5% 31/5/2029	544,111	0.10				
MXN 3,499,600	Mexican Bonos 8.5% 18/11/2038	193,356	0.03				
MXN 85,200,000	Mexico Cetes 0% 28/11/2024	445,741	0.08				
USD 544,000	Mexico Government International Bond 2.659% 24/5/2031	450,470	0.08				
USD 919,000	Mexico Government International Bond 4.5% 31/1/2050*	730,430	0.13				
USD 34,000	Petroleos Mexicanos 4.875% 18/1/2024	33,688	0.00				

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

[934] BlackRock Global Funds (BGF)

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Turkey				USD 5,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	4,594	0.00
USD 69,895	Turkish Airlines 2015-1 Class A Pass Through Trust 4.2% 15/3/2027	64,901	0.01	USD 243,753	Alternative Loan Trust 2004-22CB 6.25% 25/10/2034	241,596	0.04
Ukraine				USD 308,871	Alternative Loan Trust 2006-OA14 6.16% 25/11/2046	239,988	0.04
USD 46,000	Ukraine Government International Bond 7.75% 1/8/2041	21,160	0.00	USD 368,103	Alternative Loan Trust 2006-OA16 5.809% 25/10/2046	333,994	0.06
United Kingdom				USD 66,826	Alternative Loan Trust 2006-OA9 5.628% 20/7/2046	53,443	0.01
USD 430,000	Anglo American Capital 3.875% 16/3/2029	392,534	0.07	USD 64,802	Alternative Loan Trust 2006-OC10 5.889% 25/11/2036	56,038	0.01
USD 559,000	Anglo American Capital 5.5% 2/5/2033*	539,969	0.10	USD 488,755	Alternative Loan Trust 2007-14T2 6% 25/7/2037	246,044	0.04
USD 62,461	Avianca Midco 2.9% 1/12/2028	54,713	0.01	USD 132,062	Alternative Loan Trust 2007-9T1 6% 25/5/2037	68,127	0.01
USD 2,045,000	BAE Systems 3.4% 15/4/2030	1,827,736	0.33	EUR 343,000	Altria 3.125% 15/6/2031	320,938	0.06
USD 447,000	Barclays 6.224% 9/5/2034	441,494	0.08	USD 42,000	Altria 3.4% 4/2/2041	28,651	0.01
USD 84,271	SCC Power 4% 17/5/2032	9,060	0.00	USD 395,000	Altria 4.5% 2/5/2043	308,642	0.06
USD 70,620	SCC Power 8% 31/12/2028	26,306	0.01	USD 159,000	Altria 5.375% 31/1/2044*	147,858	0.03
		3,291,812	0.60	USD 117,000	Altria 5.8% 14/2/2039	114,242	0.02
United States				USD 45,652	Ambac Assurance 5.1% 31/12/9999	66,428	0.01
USD 552,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	486,954	0.09	USD 146,000	Ameren Illinois 3.25% 15/3/2050	103,169	0.02
USD 200,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	168,581	0.03	USD 139,000	Ameren Illinois 5.9% 1/12/2052	146,883	0.03
USD 100,000	1211 Avenue of the Americas Trust 2015-1211 4.28% 10/8/2035	90,595	0.02	USD 182,955	American Airlines 2015-2 Class B Pass Through Trust 4.4% 22/9/2023	182,578	0.03
USD 100,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	78,479	0.01	USD 21,960	American Airlines 2017-1 Class AA Pass Through Trust 3.65% 15/2/2029	20,132	0.00
USD 210,000	245 Park Avenue Trust 2017-245P 3.779% 5/6/2037	162,818	0.03	USD 36,310	American Home Mortgage Assets Trust 2007-1 5.13% 25/2/2047	14,496	0.00
USD 200,000	280 Park Avenue 2017-280P Mortgage Trust 6.902% 15/9/2034	180,559	0.03	USD 276,078	American Home Mortgage Investment Trust 2007-1 5.619% 25/5/2047	161,772	0.03
USD 210,000	280 Park Avenue 2017-280P Mortgage Trust 7.485% 15/9/2034	186,450	0.03	USD 170,000	American Municipal Power 8.084% 15/2/2050	226,155	0.04
USD 888,000	AbbVie 4.5% 14/5/2035	835,308	0.15	USD 117,000	American Tower 2.1% 15/6/2030	93,408	0.02
USD 136,000	AbbVie 4.55% 15/3/2035	128,694	0.02	USD 620,000	American Tower 2.3% 15/9/2031	485,480	0.09
USD 224,000	AbbVie 4.875% 14/11/2048	207,158	0.04	USD 425,000	American Tower 2.7% 15/4/2031	347,690	0.06
USD 134,000	AEP Texas 3.45% 15/1/2050	93,036	0.02	USD 463,000	American Tower 3.8% 15/8/2029	420,841	0.08
USD 273,000	AEP Texas 3.45% 15/5/2051	184,855	0.03	USD 323,000	American Tower 3.95% 15/3/2029	296,700	0.05
USD 164,000	AEP Texas 3.8% 1/10/2047	119,060	0.02	USD 126,000	American Tower 5.55% 15/7/2033	124,620	0.02
USD 384,000	AEP Texas 3.95% 1/6/2028	360,664	0.06	USD 417,000	American Transmission Systems 2.65% 15/1/2032	341,744	0.06
USD 277,000	AEP Texas 5.4% 1/6/2033	273,974	0.05	USD 876,000	Amgen 4.4% 22/2/2062	697,030	0.13
USD 158,000	AEP Transmission 2.75% 15/8/2051	98,318	0.02	USD 1,028,000	Amgen 5.25% 2/3/2030	1,029,834	0.19
	AEP Transmission 3.8% 15/6/2049	370,670	0.06	USD 326,000	Amgen 5.75% 2/3/2063	322,219	0.06
USD 480,000	AEP Transmission 4.5% 15/6/2052	124,518	0.02	USD 87,000	Aon 2.8% 15/5/2030	74,848	0.01
USD 144,000	AEP Transmission 4.5% 15/6/2052	124,518	0.02	USD 496,000	Aon / Aon Global 5.35% 28/2/2033	495,056	0.09
USD 57,305	Ajax Mortgage Loan Trust 2020-C 2.25% 27/9/2060	56,354	0.01	USD 101,000	Apache 4.75% 15/4/2043	77,211	0.01
USD 350,625	Ajax Mortgage Loan Trust 2020-D 2.25% 25/6/2060	342,224	0.06	USD 1,975,364	APS Resecuritization Trust 2016-1 2.978% 31/7/2057	669,514	0.12
USD 1,195,748	Ajax Mortgage Loan Trust 2021-C 2.115% 25/1/2061	1,138,967	0.21	USD 39,275	APS Resecuritization Trust 2016-3 3.279% 27/9/2046	39,414	0.01
USD 150,000	Alabama Power 3% 15/3/2052	97,420	0.02				
USD 107,000	Alabama Power 3.45% 1/10/2049	76,175	0.01				
USD 222,000	Alabama Power 3.75% 1/3/2045	169,502	0.03				

*All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 650,000	AREIT 2022-CRE7 7.556% 17/6/2039	650,256	0.12	USD 600,000	BankAmerica Manufactured Housing Contract Trust 7.324% 10/12/2025	113,747	0.02
USD 133,508	Argent Mortgage Loan Trust 2005-W1 5.909% 25/5/2035	116,825	0.02	USD 484,000	BAT Capital 3.984% 25/9/2050	320,282	0.06
USD 95,000	Ashford Hospitality Trust 2018-ASHF 7.583% 15/4/2035	91,363	0.02	USD 168,000	BAT Capital 4.54% 15/8/2047	122,214	0.02
USD 227,000	Ashford Hospitality Trust 2018-ASHF 8.583% 15/4/2035	220,794	0.04	USD 187,000	BAT Capital 4.758% 6/9/2049	138,362	0.03
USD 164,000	AT&T 3.5% 15/9/2053	107,969	0.02	USD 195,000	BAT Capital 7.081% 2/8/2053	192,793	0.04
USD 773,000	AT&T 3.55% 15/9/2055	503,194	0.09	USD 100,000	Bay Area Toll Authority 7.043% 1/4/2050	123,685	0.02
USD 537,000	AT&T 3.65% 15/9/2059	348,138	0.06	USD 70,895	Bayview Commercial Asset Trust 2005-3 5.749% 25/11/2035	64,399	0.01
USD 416,000	AT&T 3.8% 1/12/2057	281,079	0.05	USD 141,006	Bayview Commercial Asset Trust 2005-4 5.879% 25/1/2036	129,439	0.02
USD 96,000	AT&T 3.85% 1/6/2060	65,494	0.01	USD 6,651	Bayview Commercial Asset Trust 2005-4 6.104% 25/1/2036	6,097	0.00
USD 557,000	AT&T 4.5% 15/5/2035	494,873	0.09	USD 25,269	Bayview Commercial Asset Trust 2006-2 5.849% 25/7/2036	22,938	0.00
USD 78,000	AT&T 5.4% 15/2/2034	75,700	0.01	USD 10,241	Bayview Commercial Asset Trust 2006-3 5.679% 25/10/2036	9,465	0.00
USD 110,000	Atmos Energy 3.375% 15/9/2049	78,929	0.01	USD 308,095	Bayview Commercial Asset Trust 2006-4 5.774% 25/12/2036	284,659	0.05
USD 288,000	Baltimore Gas and Electric 2.9% 15/6/2050	185,860	0.03	USD 164,553	Bayview Commercial Asset Trust 2007-1 5.834% 25/3/2037	148,082	0.03
USD 337,000	Baltimore Gas and Electric 3.75% 15/8/2047	256,215	0.05	USD 617,355	Bayview Commercial Asset Trust 2007-2 5.699% 25/7/2037	547,890	0.10
USD 250,000	BAMLL Commercial Mortgage Trust 2015-200P 3.716% 14/4/2033	213,909	0.04	USD 483,105	Bayview Commercial Asset Trust 2007-6 6.929% 25/12/2037	410,603	0.07
USD 900,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.758% 15/11/2033	827,915	0.15	USD 171,636	Bayview Commercial Asset Trust 2008-2 7.929% 25/4/2038	167,514	0.03
USD 100,000	BAMLL Commercial Mortgage Trust 2017-SCH 6.858% 15/11/2032	83,958	0.02	USD 531,697	Bayview Financial Revolving Asset Trust 2004-B 6.435% 28/5/2039	428,808	0.08
USD 300,000	BAMLL Commercial Mortgage Trust 2017-SCH 7.358% 15/11/2032	247,228	0.04	USD 60,696	Bayview Financial Revolving Asset Trust 2004-B 6.735% 28/5/2039	51,682	0.01
USD 100,000	BAMLL Commercial Mortgage Trust 2018-DSNY 6.708% 15/9/2034	99,311	0.02	USD 22,616	Bayview Financial Revolving Asset Trust 2005-E 6.435% 28/12/2040	21,112	0.00
USD 410,000	BAMLL Commercial Mortgage Trust 2018-DSNY 7.058% 15/9/2034	406,202	0.07	USD 100,000	BBCMS 2018-TALL Mortgage Trust 6.479% 15/3/2037	84,618	0.02
USD 62,000	Banc of America Commercial Mortgage Trust 2015-UBS7 4.482% 15/9/2048	55,687	0.01	USD 97,033	BBCMS Trust 2015-SRCH 3.312% 10/8/2035	88,744	0.02
USD 510,000	BANK 2017-BNK9 3.538% 15/11/2054	469,043	0.09	USD 128,157	BCAP Trust 2007-AA4 4.244% 25/6/2047	58,499	0.01
USD 628,000	Bank of America 2.087% 14/6/2029	535,413	0.10	USD 118,927	BCMSC Trust 2000-A 7.575% 15/6/2030	15,323	0.00
USD 1,201,000	Bank of America 2.972% 4/2/2033	987,909	0.18	USD 110,398	BCMSC Trust 2000-A 7.83% 15/6/2030	14,705	0.00
USD 596,000	Bank of America 4.571% 27/4/2033	552,730	0.10	USD 79,834	BCMSC Trust 2000-A 8.29% 15/6/2030	11,260	0.00
USD 1,206,000	Bank of America 5.202% 25/4/2029	1,187,808	0.22	USD 370,000	BDS 2022-FL12 7.45% 19/8/2038	369,464	0.07
USD 369,000	Bank of America 5.288% 25/4/2034	360,433	0.07	USD 29,608	Bear Stearns ALT-A Trust 2006-6 5.749% 25/11/2036	24,161	0.00
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 0.735% 15/2/2050	18,176	0.00	USD 155,178	Bear Stearns ALT-A Trust 2007-1 5.749% 25/1/2047	127,300	0.02
USD 1,000,000	Bank of America Merrill Lynch Commercial Mortgage Trust 2017-BNK3 1.391% 15/2/2050	36,776	0.01	USD 80,202	Bear Stearns Asset Backed I Trust 2005-AC9 6.25% 25/12/2035	50,819	0.01
				USD 102,164	Bear Stearns Asset Backed I Trust 2006-AC1 6.25% 25/2/2036	74,451	0.01
				USD 78,414	Bear Stearns Asset Backed I Trust 2006-HE1 5.02% 25/12/2035	115,620	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 59,501	Bear Stearns Asset Backed I Trust 2006-HE7 5.769% 25/9/2036	58,500	0.01	USD 239,498	Carrington Mortgage Loan Trust Series 2007-FRE1 5.689% 25/2/2037	222,437	0.04
USD 8,612	Bear Stearns Asset Backed I Trust 2007-FS1 5.769% 25/5/2035	8,493	0.00	USD 37,000	CCO / CCO Capital 4.75% 1/3/2030	31,938	0.01
USD 40,301	Bear Stearns Asset Backed I Trust 2007-HE2 5.569% 25/3/2037	36,444	0.01	USD 32,000	CCO / CCO Capital 5.375% 1/6/2029	29,251	0.01
USD 31,752	Bear Stearns Asset Backed I Trust 2007-HE3 5.679% 25/4/2037	45,411	0.01	USD 40,000	CD 2017-CD3 Mortgage Trust 3.631% 10/2/2050	35,627	0.01
USD 461,571	Bear Stearns Asset Backed I Trust 2007-HE3 5.779% 25/4/2037	464,696	0.08	USD 100,000	CD 2017-CD5 Mortgage Trust 3.956% 15/8/2050	83,949	0.02
USD 13,609	Bear Stearns Mortgage Funding Trust 2007-AR2 5.769% 25/3/2037	12,458	0.00	USD 66,000	CD 2017-CD6 Mortgage Trust 3.911% 13/11/2050	53,394	0.01
USD 25,121	Bear Stearns Mortgage Funding Trust 2007-AR3 5.569% 25/3/2037	21,444	0.00	USD 19,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	18,875	0.00
USD 100,000	BHMS 2018-ATLS 6.857% 15/7/2035	98,287	0.02	USD 205,000	CenterPoint Energy Houston Electric 2.9% 1/7/2050	134,362	0.03
USD 360,000	BHMS 2018-ATLS 7.507% 15/7/2035	345,984	0.06	USD 221,000	CenterPoint Energy Houston Electric 3.35% 1/4/2051	158,971	0.03
USD 102,000	Boeing 3.825% 1/3/2059	70,670	0.01	USD 37,000	CenterPoint Energy Houston Electric 3.95% 1/3/2048	29,802	0.00
USD 260,000	Boeing 3.95% 1/8/2059	187,208	0.04	USD 56,000	CenterPoint Energy Houston Electric 5.3% 1/4/2053	55,771	0.01
USD 108,000	Boeing 5.93% 1/5/2060	104,574	0.02	USD 128,000	CenterPoint Energy Resources 5.25% 1/3/2028	127,724	0.02
USD 333,000	Booz Allen Hamilton 5.95% 4/8/2033	336,663	0.06	USD 330,000	CFCRE Commercial Mortgage Trust 2016-C4 0.851% 10/5/2058	5,477	0.00
USD 358,000	Broadcom 3.137% 15/11/2035	273,295	0.05	USD 3,000	Charles River Laboratories International 4.25% 1/5/2028	2,753	0.00
USD 1,297,000	Broadcom 3.469% 15/4/2034	1,060,327	0.19	USD 180,000	Charles Schwab 5.853% 19/5/2034	180,188	0.03
USD 494,000	Broadcom 4.15% 15/4/2032	442,597	0.08	USD 165,000	Charles Schwab 6.136% 24/8/2034	168,113	0.03
USD 4,000	Buckeye Partners 3.95% 1/12/2026	3,685	0.00	USD 116,000	Charter Communications Operating / Charter Communications Operating Capital 3.7% 1/4/2051	72,188	0.01
USD 313,000	Burlington Northern Santa Fe 2.875% 15/6/2052	207,311	0.04	USD 302,000	Charter Communications Operating / Charter Communications Operating Capital 3.85% 1/4/2061	180,782	0.03
USD 138,000	Burlington Northern Santa Fe 3.05% 15/2/2051	94,644	0.02	USD 771,000	Charter Communications Operating / Charter Communications Operating Capital 3.9% 1/6/2052	494,020	0.09
USD 103,000	Burlington Northern Santa Fe 3.3% 15/9/2051	74,254	0.01	USD 99,000	Charter Communications Operating / Charter Communications Operating Capital 3.95% 30/6/2062	59,839	0.01
USD 109,000	Burlington Northern Santa Fe 4.9% 1/4/2044	102,725	0.02	USD 374,000	Charter Communications Operating Capital 4.8% 1/3/2050	277,396	0.05
USD 290,000	BWAY 2013-1515 Mortgage Trust 3.446% 10/3/2033	263,705	0.05	USD 13,000	Charter Communications Operating / Charter Communications Operating Capital 5.375% 1/5/2047	10,401	0.00
USD 521,933	BWAY 2013-1515 Mortgage Trust 3.454% 10/3/2033	490,054	0.09	USD 94,000	Charter Communications Operating / Charter Communications Operating Capital 6.834% 23/10/2055	87,382	0.02
USD 500,000	BWAY 2013-1515 Mortgage Trust 4.058% 10/3/2033	423,941	0.08				
USD 30,000	BXP Trust 2017-CC 3.67% 13/8/2037	22,095	0.00				
USD 60,000	BXP Trust 2017-CC 3.67% 13/8/2037	41,561	0.01				
USD 30,000	BXP Trust 2017-GM 3.539% 13/6/2039	25,080	0.00				
USD 50,000	BXP Trust 2017-GM 3.539% 13/6/2039	38,299	0.01				
USD 9,000	Caesars Entertainment 4.625% 15/10/2029	7,896	0.00				
USD 1,218,000	Cameron LNG 3.402% 15/1/2038	999,590	0.18				
USD 294,000	Capital One Financial 5.817% 1/2/2034	279,539	0.05				
USD 85,017	Carrington Mortgage Loan Trust Series 2006-NC3 5.579% 25/8/2036	79,885	0.01				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 760,993	Chase Mortgage Finance Trust Series 2007-S6 6% 25/12/2037	334,379	0.06	USD 10,000,000	COMM 2015-3BP Mortgage Trust 0.168% 10/2/2035	11,599	0.00
USD 335,000	Cheniere Corpus Christi 2.742% 31/12/2039	259,601	0.05	USD 1,224,080	COMM 2015-CCRE25 Mortgage Trust 0.942% 10/8/2048	14,990	0.00
USD 189,000	Cheniere Corpus Christi 3.7% 15/11/2029	171,678	0.03	USD 72,000	COMM 2015-CCRE25 Mortgage Trust 4.667% 10/8/2048	64,930	0.01
USD 1,377,000	Cheniere Corpus Christi 5.125% 30/6/2027	1,361,355	0.24	USD 100,000	COMM 2015-LC19 Mortgage Trust 3.829% 10/2/2048	91,137	0.02
USD 229,000	Cheniere Corpus Christi 5.875% 31/3/2025	228,223	0.04	USD 25,000	Commercial Metals 4.375% 15/3/2032	21,427	0.00
USD 1,314,000	Cheniere Energy Partners 3.25% 31/1/2032	1,085,394	0.20	USD 271,000	Commonwealth Edison 2.75% 1/9/2051	167,152	0.03
USD 764,000	Cheniere Energy Partners 4% 1/3/2031	675,122	0.12	USD 217,000	Commonwealth Edison 3.125% 15/3/2051	146,754	0.03
USD 882,000	Cheniere Energy Partners 4.5% 1/10/2029	814,171	0.15	USD 205,000	Commonwealth Edison 3.2% 15/11/2049	141,211	0.03
USD 5,740	CHL Mortgage Pass-Through Trust 2004-29 5.969% 25/2/2035	5,092	0.00	USD 220,000	Connecticut Light and Power 4.9% 1/7/2033	216,863	0.04
USD 1,220,953	CHL Mortgage Pass-Through Trust 2006-OA4 5.39% 25/4/2046	382,413	0.07	USD 51,683	Conseco Finance 7.5% 1/3/2030	19,660	0.00
USD 16,244	CHL Mortgage Pass-Through Trust 2006-OA5 5.829% 25/4/2046	15,111	0.00	USD 37,813	Conseco Finance 7.53% 15/3/2028	36,734	0.01
USD 343,277	CHL Mortgage Pass-Through Trust 2007-15 6.5% 25/9/2037	132,010	0.02	USD 48,540	Conseco Finance 7.86% 1/3/2030	19,222	0.00
USD 16,000	Churchill Downs 4.75% 15/1/2028	14,789	0.00	USD 108,833	Conseco Finance Securitizations 8.31% 1/5/2032	21,218	0.00
USD 31,000	Churchill Downs 5.5% 1/4/2027	29,891	0.01	USD 237,000	Consolidated Edison of New York 6.15% 15/11/2052	254,526	0.05
USD 134,355	Citicorp Mortgage Trust Series 2008-2 6.5% 25/6/2038	104,567	0.02	USD 484,000	Consumers Energy 3.75% 15/2/2050	375,924	0.07
USD 631,000	Citigroup 3.057% 25/1/2033	520,789	0.09	USD 68,000	Consumers Energy 4.2% 1/9/2052	56,126	0.01
USD 730,000	Citigroup 6.27% 17/11/2033	760,995	0.14	USD 247,000	Consumers Energy 4.625% 15/5/2033	239,526	0.04
USD 100,000	Citigroup Commercial Mortgage Trust 2013-375P 3.635% 10/5/2035	89,313	0.02	USD 408	Countrywide Asset-Backed Certificates 5.649% 25/12/2025	967	0.00
USD 250,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.772% 10/2/2048	232,909	0.04	USD 317,342	Countrywide Asset-Backed Certificates 5.929% 25/1/2046	295,072	0.05
USD 206,544	Citigroup Mortgage Loan Trust 2007-AHL2 5.629% 25/5/2037	133,728	0.02	USD 1,641,941	Credit Suisse First Boston Mortgage 6.5% 25/1/2036	1,018,427	0.18
USD 93,920	Citigroup Mortgage Loan Trust 2007-AHL2 5.699% 25/5/2037	60,810	0.01	USD 585,360	Credit Suisse Mortgage Capital Certificates 6.5% 27/10/2037	238,055	0.04
USD 375,511	Citigroup Mortgage Loan Trust 2007-AHL3 5.599% 25/7/2045	253,336	0.05	USD 21,200	Credit-Based Asset Servicing and Securitization 3.053% 25/12/2036	16,998	0.00
USD 23,460	CitiMortgage Alternative Loan Trust Series 2007-A6 6% 25/6/2037	20,378	0.00	USD 196,589	Credit-Based Asset Servicing and Securitization 6.056% 25/9/2036	10,683	0.00
USD 100,000	City of San Antonio Electric & Gas Systems Revenue 5.808% 1/2/2041	105,907	0.02	USD 550,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	565,705	0.10
USD 254,000	Civitas Resources 8.375% 1/7/2028	261,113	0.05	USD 766,000	Crown Castle 2.1% 1/4/2031	604,472	0.11
USD 32,000	Clear Channel Outdoor 5.125% 15/8/2027	28,730	0.01	USD 842,000	Crown Castle 3.1% 15/11/2029	732,580	0.13
USD 60,000	CNH Industrial Capital 4.2% 15/1/2024	59,599	0.01	USD 264,000	Crown Castle 3.3% 1/7/2030	229,478	0.04
USD 468,000	Comcast 2.937% 1/11/2056	291,696	0.05	USD 531,000	Crown Castle 5.1% 1/5/2033*	511,000	0.09
USD 124,000	Comcast 4.4% 15/8/2035	114,995	0.02	USD 14,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	13,768	0.00
USD 47,000	Comm 2014-UBS2 Mortgage Trust 3.961% 10/3/2047	46,567	0.01	USD 800,000	CSAIL 2016-C5 Commercial Mortgage Trust 4.463% 15/11/2048	738,860	0.13
				USD 1,910,000	CSAIL 2017-CX10 Commercial Mortgage Trust 0.259% 15/11/2050	19,506	0.00

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 30,000	CSAIL 2018-CX12 Commercial Mortgage Trust 4.864% 15/8/2051	23,897	0.00	USD 70,000	DBJPM 16-C1 Mortgage Trust 3.276% 10/5/2049	65,372	0.01
USD 51,794	CSFB Mortgage-Backed Pass-Through Certificates Series 2005-10 6.25% 25/11/2035	12,174	0.00	USD 450,000	DBJPM 2017-C6 Mortgage Trust 3.561% 10/6/2050	389,697	0.07
USD 100,000	CSMC 2017-TIME 3.646% 13/11/2039	85,389	0.02	USD 290,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	226,686	0.04
USD 1,468,642	CSMC Mortgage-Backed Trust 2006-6 6% 25/7/2036	747,083	0.14	USD 100,000	DBUBS 2017-BRBK Mortgage Trust 3.648% 10/10/2034	77,664	0.01
USD 80,409	CSMC Mortgage-Backed Trust 2007-5 7% 25/8/2037	49,838	0.01	USD 341,000	Dell International / EMC 4.9% 1/10/2026	334,671	0.06
USD 31,151	CSMC Series 2014-4R 4.498% 27/2/2036	29,702	0.01	USD 218,000	Dell International / EMC 5.25% 1/2/2028	217,289	0.04
USD 100,000	CSMC Trust 2017-CALI 3.904% 10/11/2032	47,184	0.01	USD 479,000	Delta Air Lines 2019-1 Class AA Pass Through Trust 3.204% 25/4/2024	470,300	0.09
USD 122,000	CSX 2.5% 15/5/2051	74,303	0.01	USD 929,915	Deutsche Alt-A Mortgage Loan Trust Series 2006-AR5 5.689% 25/10/2036	293,625	0.05
USD 165,000	CSX 3.35% 15/9/2049	117,419	0.02	USD 448,969	Deutsche Alt-A Mortgage Loan Trust Series 2007-OA4 5.769% 25/8/2047	396,118	0.07
USD 215,015	CWABS Asset-backed Certificates Series 2007-12 6.269% 25/8/2047	202,015	0.04	USD 125,000	Devon Energy 4.75% 15/5/2042	104,268	0.02
USD 9,952	CWABS Asset-Backed Certificates Trust 2004-5 6.329% 25/10/2034	9,675	0.00	USD 1,609,000	Diamondback Energy 3.125% 24/3/2031	1,384,086	0.25
USD 75,938	CWABS Asset-Backed Certificates Trust 2006-11 5.689% 25/12/2036	68,444	0.01	USD 2,298,000	Diamondback Energy 3.25% 1/12/2026	2,159,538	0.39
USD 640	CWABS Asset-Backed Certificates Trust 2006-11 5.749% 25/9/2046	636	0.00	USD 2,419,000	Diamondback Energy 3.5% 1/12/2029	2,186,289	0.39
USD 497,606	CWABS Asset-Backed Certificates Trust 2006-18 5.879% 25/3/2037	394,520	0.07	USD 534,000	DTE Electric 3.95% 1/3/2049	425,427	0.08
USD 88,408	CWABS Asset-Backed Certificates Trust 2006-22 5.659% 25/5/2047	70,567	0.01	USD 425,000	Duke Energy Carolinas 3.2% 15/8/2049	292,392	0.05
USD 3,198	CWHEQ Home Equity Loan Trust Series 2006-S3 5.631% 25/1/2029	4,632	0.00	USD 124,000	Duke Energy Carolinas 3.45% 15/4/2051	87,774	0.02
USD 3,972	CWHEQ Home Equity Loan Trust Series 2006-S5 6.155% 25/6/2035	4,758	0.00	USD 530,000	Duke Energy Carolinas 3.875% 15/3/2046	407,454	0.07
USD 9,435	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.615% 15/5/2035	9,408	0.00	USD 281,000	Duke Energy Florida 1.75% 15/6/2030	227,165	0.04
USD 2,154	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.615% 15/5/2035	2,129	0.00	USD 761,000	Duke Energy Florida 3% 15/12/2051	499,202	0.09
USD 4,997	CWHEQ Revolving Home Equity Loan Resuritization Trust Series 2006-RES 5.725% 15/12/2033	4,991	0.00	USD 95,000	Duke Energy Florida 5.95% 15/11/2052	99,435	0.02
USD 17,085	CWHEQ Revolving Home Equity Loan Trust Series 2006-H 5.575% 15/11/2036	16,728	0.00	USD 216,000	Duke Energy Progress 2.5% 15/8/2050	127,922	0.02
USD 33,884	CWHEQ Revolving Home Equity Loan Trust Series 2006-I 5.565% 15/1/2037	31,051	0.01	USD 528,000	Duke Energy Progress 3.45% 15/3/2029	485,150	0.09
USD 900,000	DBGS 2018-5BP Mortgage Trust 6.388% 15/6/2033	807,995	0.15	USD 111,000	Duke Energy Progress 3.7% 15/10/2046	83,163	0.01
USD 219,303	DBGS 2018-BIOD Mortgage Trust 7.606% 15/5/2035	213,749	0.04	USD 140,000	Duke Energy Progress 4% 1/4/2052	109,855	0.02
				USD 132,000	Duke Energy Progress 5.35% 15/3/2053	128,285	0.02
				USD 100,000	Eastman Chemical 5.75% 8/3/2033	98,690	0.02
				USD 130,000	Edison International 4.125% 15/3/2028	121,576	0.02
				USD 454,000	Edison International 5.25% 15/11/2028	443,277	0.08
				USD 323,000	Edison International 5.75% 15/6/2027	323,441	0.06

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 297,000	Edison International 6.95% 15/11/2029	312,748	0.06	USD 126,203	Fannie Mae Pool 2% 1/9/2036	111,639	0.02
USD 133,000	Elevance Health 3.125% 15/5/2050	90,232	0.02	USD 141,109	Fannie Mae Pool 2% 1/9/2036	124,787	0.02
USD 191,000	Elevance Health 4.55% 15/5/2052	164,644	0.03	USD 59,862	Fannie Mae Pool 2% 1/11/2036	52,935	0.01
USD 103,000	Energy Transfer 4.9% 15/3/2035	94,119	0.02	USD 58,846	Fannie Mae Pool 2% 1/1/2037	52,036	0.01
USD 1,012,000	Energy Transfer 5% 15/5/2050	834,502	0.15	USD 126,350	Fannie Mae Pool 2% 1/2/2037	111,242	0.02
USD 136,000	Energy Transfer 5.15% 1/2/2043	114,595	0.02	USD 25,193	Fannie Mae Pool 2% 1/2/2037	22,189	0.00
USD 736,000	Energy Transfer 5.3% 15/4/2047	624,964	0.11	USD 57,895	Fannie Mae Pool 2% 1/2/2037	51,016	0.01
USD 130,000	Energy Transfer 5.4% 1/10/2047	112,332	0.02	USD 214,695	Fannie Mae Pool 2% 1/3/2037	188,887	0.03
USD 155,000	Energy Transfer 6.5% 1/2/2042	154,629	0.03	USD 68,978	Fannie Mae Pool 2% 1/3/2037	60,754	0.01
USD 133,000	Entergy Louisiana 4.2% 1/9/2048	106,912	0.02	USD 303,293	Fannie Mae Pool 2% 1/3/2037	267,256	0.05
USD 246,000	EQT 3.125% 15/5/2026	228,772	0.04	USD 180,387	Fannie Mae Pool 2% 1/4/2037	158,925	0.03
USD 301,000	EQT 3.625% 15/5/2031	259,406	0.05	USD 244,926	Fannie Mae Pool 2% 1/12/2040	207,098	0.04
USD 339,000	EQT 3.9% 1/10/2027	316,595	0.06	USD 204,282	Fannie Mae Pool 2% 1/12/2041	169,269	0.03
USD 293,000	EQT 5% 15/1/2029	277,957	0.05	USD 136,746	Fannie Mae Pool 2% 1/2/2042	113,781	0.02
USD 108,000	EQT 5.7% 1/4/2028	107,539	0.02	USD 1,353,895	Fannie Mae Pool 2% 1/3/2042	1,126,247	0.20
USD 630,000	EQT 7% 1/2/2030	659,582	0.12	USD 208,802	Fannie Mae Pool 2% 1/4/2042	173,750	0.03
USD 243,000	Equinix 2.15% 15/7/2030	196,311	0.04	USD 592,562	Fannie Mae Pool 2% 1/8/2042	493,432	0.09
USD 245,000	Eversource Energy 5.45% 1/3/2028	245,630	0.04	USD 95,132	Fannie Mae Pool 2% 1/9/2050	76,376	0.01
USD 112,000	Exelon 5.6% 15/3/2053	108,462	0.02	USD 184,355	Fannie Mae Pool 2% 1/9/2050	147,917	0.03
USD 110,000	Extra Space Storage 5.5% 1/7/2030	109,065	0.02	USD 331,562	Fannie Mae Pool 2% 1/10/2050	266,345	0.05
USD 522,000	FactSet Research Systems 3.45% 1/3/2032	442,762	0.08	USD 76,704	Fannie Mae Pool 2% 1/11/2050	61,436	0.01
USD 1,245,845	Fannie Mae Interest Strip 3% 25/3/2050	213,655	0.04	USD 106,465	Fannie Mae Pool 2% 1/12/2050	86,194	0.02
USD 367,785	Fannie Mae Interest Strip 3.5% 25/8/2049	65,661	0.01	USD 331,799	Fannie Mae Pool 2% 1/12/2050	268,129	0.05
USD 58,490	Fannie Mae Pool 1.5% 1/3/2036	50,414	0.01	USD 1,606,612	Fannie Mae Pool 2% 1/1/2051	1,288,122	0.23
USD 93,129	Fannie Mae Pool 1.5% 1/5/2036	80,256	0.01	USD 246,017	Fannie Mae Pool 2% 1/2/2051	197,079	0.04
USD 333,260	Fannie Mae Pool 1.5% 1/6/2036	286,603	0.05	USD 217,219	Fannie Mae Pool 2% 1/3/2051	175,534	0.03
USD 152,162	Fannie Mae Pool 1.5% 1/12/2036	130,804	0.02	USD 122,299	Fannie Mae Pool 2% 1/3/2051	99,006	0.02
USD 97,025	Fannie Mae Pool 1.5% 1/2/2037	83,628	0.02	USD 136,107	Fannie Mae Pool 2% 1/4/2051	110,375	0.02
USD 3,823,932	Fannie Mae Pool 1.5% 1/11/2041	3,075,351	0.56	USD 189,102	Fannie Mae Pool 2% 1/4/2051	152,815	0.03
USD 1,941,121	Fannie Mae Pool 1.5% 1/12/2041	1,561,148	0.28	USD 184,754	Fannie Mae Pool 2% 1/4/2051	149,563	0.03
USD 424,916	Fannie Mae Pool 1.5% 1/10/2050	322,379	0.06	USD 70,479	Fannie Mae Pool 2% 1/4/2051	57,052	0.01
USD 369,113	Fannie Mae Pool 1.5% 1/11/2050	279,379	0.05	USD 559,435	Fannie Mae Pool 2% 1/8/2051	446,530	0.08
USD 495,163	Fannie Mae Pool 1.5% 1/3/2051	374,865	0.07	USD 70,479	Fannie Mae Pool 2% 1/4/2051	57,052	0.01
USD 11,790	Fannie Mae Pool 2% 1/10/2031	10,587	0.00	USD 923,661	Fannie Mae Pool 2% 1/8/2051	738,392	0.13
USD 59,495	Fannie Mae Pool 2% 1/11/2031	53,423	0.01	USD 586,263	Fannie Mae Pool 2% 1/8/2051	471,366	0.09
USD 3,622	Fannie Mae Pool 2% 1/11/2031	3,252	0.00	USD 374,933	Fannie Mae Pool 2% 1/11/2051	303,249	0.06
USD 19,445	Fannie Mae Pool 2% 1/11/2031	17,401	0.00	USD 565,278	Fannie Mae Pool 2% 1/11/2051	452,276	0.08
USD 69,303	Fannie Mae Pool 2% 1/11/2031	62,234	0.01	USD 108,934	Fannie Mae Pool 2% 1/11/2051	88,397	0.02
USD 16,317	Fannie Mae Pool 2% 1/12/2031	14,651	0.00	USD 113,523	Fannie Mae Pool 2% 1/11/2051	92,002	0.02
USD 107,802	Fannie Mae Pool 2% 1/3/2032	96,801	0.02	USD 198,319	Fannie Mae Pool 2% 1/11/2051	160,463	0.03
USD 45,920	Fannie Mae Pool 2% 1/6/2035	40,634	0.01	USD 375,749	Fannie Mae Pool 2% 1/11/2051	300,220	0.05
USD 96,064	Fannie Mae Pool 2% 1/6/2035	85,009	0.02	USD 2,135,005	Fannie Mae Pool 2% 1/11/2051	1,705,522	0.31
USD 48,292	Fannie Mae Pool 2% 1/9/2035	42,664	0.01	USD 169,162	Fannie Mae Pool 2% 1/12/2051	136,667	0.02
USD 55,167	Fannie Mae Pool 2% 1/2/2036	48,741	0.01	USD 261,302	Fannie Mae Pool 2% 1/12/2051	210,938	0.04
USD 84,812	Fannie Mae Pool 2% 1/3/2036	74,733	0.01	USD 391,382	Fannie Mae Pool 2% 1/12/2051	314,305	0.06
USD 119,964	Fannie Mae Pool 2% 1/4/2036	106,158	0.02	USD 391,874	Fannie Mae Pool 2% 1/12/2051	315,783	0.06
USD 79,470	Fannie Mae Pool 2% 1/5/2036	70,298	0.01	USD 72,222	Fannie Mae Pool 2% 1/12/2051	59,293	0.01
USD 134,008	Fannie Mae Pool 2% 1/7/2036	118,384	0.02	USD 79,734	Fannie Mae Pool 2% 1/12/2051	63,687	0.01
				USD 356,069	Fannie Mae Pool 2% 1/1/2052	288,074	0.05
				USD 274,297	Fannie Mae Pool 2% 1/1/2052	221,609	0.04
				USD 306,677	Fannie Mae Pool 2% 1/1/2052	247,764	0.05
				USD 449,133	Fannie Mae Pool 2% 1/1/2052	367,046	0.07
				USD 84,212	Fannie Mae Pool 2% 1/1/2052	67,428	0.01
				USD 179,664	Fannie Mae Pool 2% 1/2/2052	145,343	0.03

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 415,393	Fannie Mae Pool 2% 1/2/2052	335,590	0.06	USD 703,752	Fannie Mae Pool 2.5% 1/12/2035	635,689	0.12
USD 926,618	Fannie Mae Pool 2% 1/2/2052	746,282	0.14	USD 802,941	Fannie Mae Pool 2.5% 1/12/2035	725,051	0.13
USD 214,843	Fannie Mae Pool 2% 1/2/2052	173,572	0.03	USD 269,913	Fannie Mae Pool 2.5% 1/7/2050	229,214	0.04
USD 343,495	Fannie Mae Pool 2% 1/2/2052	274,632	0.05	USD 462,673	Fannie Mae Pool 2.5% 1/7/2050	389,546	0.07
USD 191,864	Fannie Mae Pool 2% 1/3/2052	154,680	0.03	USD 455,024	Fannie Mae Pool 2.5% 1/7/2050	383,120	0.07
USD 350,793	Fannie Mae Pool 2% 1/3/2052	282,454	0.05	USD 466,111	Fannie Mae Pool 2.5% 1/7/2050	392,471	0.07
USD 134,360	Fannie Mae Pool 2% 1/3/2052	108,453	0.02	USD 534,889	Fannie Mae Pool 2.5% 1/8/2050	450,344	0.08
USD 9,629	Fannie Mae Pool 2.5% 1/9/2027	9,198	0.00	USD 439,808	Fannie Mae Pool 2.5% 1/8/2050	370,292	0.07
USD 14,596	Fannie Mae Pool 2.5% 1/9/2027	13,950	0.00	USD 137,245	Fannie Mae Pool 2.5% 1/8/2050	115,549	0.02
USD 4,243	Fannie Mae Pool 2.5% 1/2/2028	4,038	0.00	USD 309,754	Fannie Mae Pool 2.5% 1/11/2050	262,977	0.05
USD 8,702	Fannie Mae Pool 2.5% 1/4/2028	8,281	0.00	USD 82,770	Fannie Mae Pool 2.5% 1/11/2050	70,272	0.01
USD 27,114	Fannie Mae Pool 2.5% 1/8/2028	25,727	0.00	USD 75,709	Fannie Mae Pool 2.5% 1/1/2051	63,699	0.01
USD 2,918	Fannie Mae Pool 2.5% 1/2/2030	2,719	0.00	USD 739,803	Fannie Mae Pool 2.5% 1/9/2051	620,423	0.11
USD 3,408	Fannie Mae Pool 2.5% 1/2/2030	3,175	0.00	USD 226,868	Fannie Mae Pool 2.5% 1/11/2051	191,714	0.03
USD 10,813	Fannie Mae Pool 2.5% 1/2/2030	10,254	0.00	USD 4,306,672	Fannie Mae Pool 2.5% 1/11/2051	3,605,844	0.65
USD 25,150	Fannie Mae Pool 2.5% 1/3/2030	23,394	0.00	USD 482,155	Fannie Mae Pool 2.5% 1/1/2052	405,945	0.07
USD 19,787	Fannie Mae Pool 2.5% 1/4/2030	18,371	0.00	USD 585,261	Fannie Mae Pool 2.5% 1/1/2052	492,799	0.09
USD 10,504	Fannie Mae Pool 2.5% 1/5/2030	9,756	0.00	USD 878,677	Fannie Mae Pool 2.5% 1/1/2052	736,145	0.13
USD 23,401	Fannie Mae Pool 2.5% 1/7/2030	21,769	0.00	USD 272,919	Fannie Mae Pool 2.5% 1/1/2052	229,544	0.04
USD 4,388	Fannie Mae Pool 2.5% 1/7/2030	4,081	0.00	USD 236,884	Fannie Mae Pool 2.5% 1/1/2052	197,879	0.04
USD 12,174	Fannie Mae Pool 2.5% 1/7/2030	11,290	0.00	USD 449,089	Fannie Mae Pool 2.5% 1/1/2052	375,795	0.07
USD 19,391	Fannie Mae Pool 2.5% 1/8/2030	18,043	0.00	USD 585,859	Fannie Mae Pool 2.5% 1/1/2052	491,518	0.09
USD 41,402	Fannie Mae Pool 2.5% 1/8/2030	38,526	0.01	USD 729,982	Fannie Mae Pool 2.5% 1/1/2052	611,210	0.11
USD 24,722	Fannie Mae Pool 2.5% 1/8/2030	22,998	0.00	USD 662,836	Fannie Mae Pool 2.5% 1/1/2052	558,149	0.10
USD 31,603	Fannie Mae Pool 2.5% 1/8/2030	29,779	0.01	USD 737,669	Fannie Mae Pool 2.5% 1/1/2052	619,417	0.11
USD 30,779	Fannie Mae Pool 2.5% 1/9/2030	28,635	0.01	USD 134,338	Fannie Mae Pool 2.5% 1/2/2052	113,503	0.02
USD 38,830	Fannie Mae Pool 2.5% 1/9/2030	36,120	0.01	USD 477,636	Fannie Mae Pool 2.5% 1/2/2052	401,949	0.07
USD 2,347	Fannie Mae Pool 2.5% 1/11/2030	2,183	0.00	USD 565,668	Fannie Mae Pool 2.5% 1/2/2052	474,385	0.09
USD 33,702	Fannie Mae Pool 2.5% 1/11/2030	31,348	0.01	USD 91,548	Fannie Mae Pool 2.5% 1/2/2052	77,543	0.01
USD 28,473	Fannie Mae Pool 2.5% 1/11/2030	26,485	0.01	USD 9,871	Fannie Mae Pool 3% 1/4/2028	9,458	0.00
USD 37,904	Fannie Mae Pool 2.5% 1/11/2030	35,264	0.01	USD 11,755	Fannie Mae Pool 3% 1/5/2028	11,257	0.00
USD 30,776	Fannie Mae Pool 2.5% 1/11/2030	28,627	0.01	USD 25,764	Fannie Mae Pool 3% 1/10/2028	24,661	0.00
USD 16,777	Fannie Mae Pool 2.5% 1/3/2031	15,964	0.00	USD 26,034	Fannie Mae Pool 3% 1/4/2029	24,523	0.00
USD 39,033	Fannie Mae Pool 2.5% 1/6/2031	35,978	0.01	USD 30,701	Fannie Mae Pool 3% 1/5/2029	28,868	0.01
USD 27,942	Fannie Mae Pool 2.5% 1/7/2031	25,751	0.00	USD 44,459	Fannie Mae Pool 3% 1/6/2029	41,965	0.01
USD 3,892	Fannie Mae Pool 2.5% 1/8/2031	3,580	0.00	USD 26,982	Fannie Mae Pool 3% 1/9/2029	25,474	0.00
USD 20,534	Fannie Mae Pool 2.5% 1/10/2031	18,925	0.00	USD 39,005	Fannie Mae Pool 3% 1/10/2029	36,817	0.01
USD 45,410	Fannie Mae Pool 2.5% 1/10/2031	41,845	0.01	USD 184,258	Fannie Mae Pool 3% 1/1/2030	173,922	0.03
USD 22,906	Fannie Mae Pool 2.5% 1/10/2031	21,112	0.00	USD 40,529	Fannie Mae Pool 3% 1/3/2030	38,254	0.01
USD 73,644	Fannie Mae Pool 2.5% 1/10/2031	67,864	0.01	USD 33,068	Fannie Mae Pool 3% 1/4/2030	31,217	0.01
USD 38,193	Fannie Mae Pool 2.5% 1/11/2031	35,197	0.01	USD 17,267	Fannie Mae Pool 3% 1/5/2030	16,301	0.00
USD 8,399	Fannie Mae Pool 2.5% 1/11/2031	7,740	0.00	USD 27,269	Fannie Mae Pool 3% 1/7/2030	25,735	0.00
USD 4,421	Fannie Mae Pool 2.5% 1/11/2031	4,074	0.00	USD 7,208	Fannie Mae Pool 3% 1/7/2030	6,803	0.00
USD 6,599	Fannie Mae Pool 2.5% 1/11/2031	6,081	0.00	USD 35,331	Fannie Mae Pool 3% 1/7/2030	33,353	0.01
USD 1,494	Fannie Mae Pool 2.5% 1/11/2031	1,377	0.00	USD 5,212	Fannie Mae Pool 3% 1/7/2030	4,907	0.00
USD 3,616	Fannie Mae Pool 2.5% 1/11/2031	3,333	0.00	USD 49,931	Fannie Mae Pool 3% 1/8/2030	47,120	0.01
USD 6,822	Fannie Mae Pool 2.5% 1/2/2032	6,286	0.00	USD 41,700	Fannie Mae Pool 3% 1/8/2030	39,366	0.01
USD 28,187	Fannie Mae Pool 2.5% 1/3/2032	25,973	0.01	USD 31,058	Fannie Mae Pool 3% 1/8/2030	29,319	0.01
USD 158,514	Fannie Mae Pool 2.5% 1/8/2032	146,092	0.03	USD 37,848	Fannie Mae Pool 3% 1/8/2030	35,729	0.01
USD 276,098	Fannie Mae Pool 2.5% 1/2/2033	256,837	0.05	USD 7,399	Fannie Mae Pool 3% 1/8/2030	6,984	0.00
USD 248,509	Fannie Mae Pool 2.5% 1/10/2035	225,417	0.04	USD 6,815	Fannie Mae Pool 3% 1/8/2030	6,433	0.00
USD 245,448	Fannie Mae Pool 2.5% 1/10/2035	222,112	0.04	USD 2,626	Fannie Mae Pool 3% 1/8/2030	2,469	0.00
USD 532,881	Fannie Mae Pool 2.5% 1/11/2035	481,172	0.09	USD 29,596	Fannie Mae Pool 3% 1/9/2030	27,934	0.01

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 34,567	Fannie Mae Pool 3% 1/9/2030	32,630	0.01	USD 535,836	Fannie Mae Pool 3.5% 1/8/2050	488,435	0.09
USD 14,650	Fannie Mae Pool 3% 1/9/2030	13,813	0.00	USD 103,545	Fannie Mae Pool 3.5% 1/8/2050	93,344	0.02
USD 20,567	Fannie Mae Pool 3% 1/3/2031	19,284	0.00	USD 3,912,085	Fannie Mae Pool 3.5% 1/1/2051	3,554,052	0.64
USD 182,909	Fannie Mae Pool 3% 1/8/2031	172,115	0.03	USD 50,895	Fannie Mae Pool 4% 1/10/2033	49,335	0.01
USD 43,700	Fannie Mae Pool 3% 1/9/2031	41,252	0.01	USD 79,582	Fannie Mae Pool 4% 1/1/2036	75,679	0.01
USD 72,586	Fannie Mae Pool 3% 1/9/2032	68,514	0.01	USD 12,943	Fannie Mae Pool 4% 1/1/2041	12,211	0.00
USD 167,509	Fannie Mae Pool 3% 1/8/2035	155,216	0.03	USD 59,153	Fannie Mae Pool 4% 1/1/2042	56,202	0.01
USD 157,934	Fannie Mae Pool 3% 1/8/2035	146,392	0.03	USD 19,949	Fannie Mae Pool 4% 1/5/2042	18,954	0.00
USD 221,831	Fannie Mae Pool 3% 1/12/2035	205,658	0.04	USD 86,739	Fannie Mae Pool 4% 1/5/2042	82,415	0.02
USD 104,899	Fannie Mae Pool 3% 1/12/2035	97,192	0.02	USD 239,363	Fannie Mae Pool 4% 1/1/2044	227,518	0.04
USD 16,618	Fannie Mae Pool 3% 1/5/2036	15,440	0.00	USD 42,519	Fannie Mae Pool 4% 1/11/2046	40,007	0.01
USD 33,607	Fannie Mae Pool 3% 1/5/2036	31,134	0.01	USD 139,267	Fannie Mae Pool 4% 1/6/2047	131,491	0.02
USD 24,870	Fannie Mae Pool 3% 1/5/2036	23,018	0.00	USD 52,619	Fannie Mae Pool 4% 1/8/2047	49,486	0.01
USD 43,173	Fannie Mae Pool 3% 1/5/2036	40,201	0.01	USD 10,730	Fannie Mae Pool 4% 1/9/2047	10,073	0.00
USD 5,512	Fannie Mae Pool 3% 1/10/2036	5,064	0.00	USD 12,726	Fannie Mae Pool 4% 1/10/2047	11,970	0.00
USD 44,139	Fannie Mae Pool 3% 1/11/2036	40,555	0.01	USD 49,317	Fannie Mae Pool 4% 1/10/2047	46,508	0.01
USD 18,411	Fannie Mae Pool 3% 1/11/2036	16,916	0.00	USD 61,748	Fannie Mae Pool 4% 1/1/2048	58,074	0.01
USD 56,620	Fannie Mae Pool 3% 1/12/2036	51,876	0.01	USD 19,167	Fannie Mae Pool 4% 1/4/2048	18,069	0.00
USD 43,292	Fannie Mae Pool 3% 1/12/2036	39,809	0.01	USD 21,644	Fannie Mae Pool 4% 1/5/2048	20,262	0.00
USD 152,087	Fannie Mae Pool 3% 1/5/2043	134,765	0.02	USD 15,948	Fannie Mae Pool 4% 1/6/2048	14,995	0.00
USD 319,874	Fannie Mae Pool 3% 1/7/2043	283,346	0.05	USD 15,817	Fannie Mae Pool 4% 1/7/2048	14,872	0.00
USD 6,994	Fannie Mae Pool 3% 1/6/2046	6,162	0.00	USD 123,357	Fannie Mae Pool 4% 1/8/2048	115,407	0.02
USD 36,097	Fannie Mae Pool 3% 1/6/2046	31,826	0.01	USD 93,515	Fannie Mae Pool 4% 1/8/2048	87,983	0.02
USD 6,354	Fannie Mae Pool 3% 1/11/2046	5,585	0.00	USD 16,555	Fannie Mae Pool 4% 1/8/2048	15,552	0.00
USD 217,358	Fannie Mae Pool 3% 1/12/2046	191,079	0.03	USD 33,622	Fannie Mae Pool 4% 1/8/2048	31,455	0.01
USD 128,442	Fannie Mae Pool 3% 1/2/2047	112,943	0.02	USD 95,733	Fannie Mae Pool 4% 1/9/2048	89,814	0.02
USD 676,159	Fannie Mae Pool 3% 1/8/2050	589,978	0.11	USD 46,596	Fannie Mae Pool 4% 1/10/2048	43,673	0.01
USD 460,353	Fannie Mae Pool 3% 1/11/2051	399,014	0.07	USD 130,985	Fannie Mae Pool 4% 1/1/2049	123,358	0.02
USD 203,992	Fannie Mae Pool 3% 1/12/2051	177,636	0.03	USD 415,659	Fannie Mae Pool 4% 1/9/2049	388,931	0.07
USD 668,617	Fannie Mae Pool 3% 1/3/2052	581,516	0.11	USD 185,362	Fannie Mae Pool 4% 1/3/2050	172,738	0.03
USD 53,934	Fannie Mae Pool 3% 1/4/2052	47,017	0.01	USD 15,367	Fannie Mae Pool 4% 1/4/2050	14,388	0.00
USD 85,052	Fannie Mae Pool 3% 1/5/2052	73,655	0.01	USD 99,849	Fannie Mae Pool 4% 1/4/2050	93,288	0.02
USD 32,783	Fannie Mae Pool 3.5% 1/3/2029	31,393	0.01	USD 171,918	Fannie Mae Pool 4% 1/5/2050	160,606	0.03
USD 26,171	Fannie Mae Pool 3.5% 1/8/2030	25,057	0.00	USD 222,115	Fannie Mae Pool 4% 1/6/2050	207,144	0.04
USD 24,007	Fannie Mae Pool 3.5% 1/11/2032	22,976	0.00	USD 202,152	Fannie Mae Pool 4% 1/9/2050	189,621	0.03
USD 14,785	Fannie Mae Pool 3.5% 1/1/2033	14,149	0.00	USD 51,867	Fannie Mae Pool 4% 1/9/2050	48,249	0.01
USD 41,770	Fannie Mae Pool 3.5% 1/1/2042	38,463	0.01	USD 22,807	Fannie Mae Pool 4% 1/11/2050	21,306	0.00
USD 4,828	Fannie Mae Pool 3.5% 1/4/2042	4,446	0.00	USD 859,996	Fannie Mae Pool 4% 1/1/2051	803,811	0.15
USD 13,755	Fannie Mae Pool 3.5% 1/4/2042	12,667	0.00	USD 886,204	Fannie Mae Pool 4% 1/3/2051	827,570	0.15
USD 1,743	Fannie Mae Pool 3.5% 1/5/2042	1,605	0.00	USD 2,289,973	Fannie Mae Pool 4% 1/5/2051	2,146,829	0.39
USD 2,663	Fannie Mae Pool 3.5% 1/6/2042	2,453	0.00	USD 2,336,696	Fannie Mae Pool 4% 1/10/2051	2,181,159	0.39
USD 1,984	Fannie Mae Pool 3.5% 1/6/2042	1,827	0.00	USD 34,630	Fannie Mae Pool 4% 1/4/2052	32,244	0.01
USD 5,989	Fannie Mae Pool 3.5% 1/7/2042	5,515	0.00	USD 400,118	Fannie Mae Pool 4% 1/4/2052	372,029	0.07
USD 349,181	Fannie Mae Pool 3.5% 1/6/2044	321,860	0.06	USD 209,840	Fannie Mae Pool 4% 1/5/2052	196,982	0.04
USD 48,682	Fannie Mae Pool 3.5% 1/2/2045	44,827	0.01	USD 2,906	Fannie Mae Pool 4.5% 1/2/2025	2,849	0.00
USD 351,190	Fannie Mae Pool 3.5% 1/2/2045	323,416	0.06	USD 639	Fannie Mae Pool 4.5% 1/4/2025	627	0.00
USD 15,404	Fannie Mae Pool 3.5% 1/11/2046	14,024	0.00	USD 1,416	Fannie Mae Pool 4.5% 1/7/2025	1,389	0.00
USD 85,371	Fannie Mae Pool 3.5% 1/5/2047	77,753	0.01	USD 7,857	Fannie Mae Pool 4.5% 1/6/2026	7,704	0.00
USD 82,158	Fannie Mae Pool 3.5% 1/11/2047	74,661	0.01	USD 16,259	Fannie Mae Pool 4.5% 1/7/2040	15,850	0.00
USD 82,547	Fannie Mae Pool 3.5% 1/12/2047	75,011	0.01	USD 17,258	Fannie Mae Pool 4.5% 1/7/2040	16,823	0.00
USD 49,763	Fannie Mae Pool 3.5% 1/1/2048	45,281	0.01	USD 18,398	Fannie Mae Pool 4.5% 1/3/2041	17,931	0.00
USD 37,870	Fannie Mae Pool 3.5% 1/2/2048	34,416	0.01	USD 6,908	Fannie Mae Pool 4.5% 1/7/2041	6,733	0.00
USD 73,691	Fannie Mae Pool 3.5% 1/4/2048	67,338	0.01	USD 26,436	Fannie Mae Pool 4.5% 1/9/2041	25,765	0.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 48,295	Fannie Mae Pool 4.5% 1/9/2042	47,087	0.01	USD 5,339	Fannie Mae Pool 6% 1/10/2038	5,512	0.00
USD 32,000	Fannie Mae Pool 4.5% 1/9/2043	30,873	0.01	USD 15,081	Fannie Mae Pool 6% 1/10/2038	15,568	0.00
USD 21,864	Fannie Mae Pool 4.5% 1/10/2043	21,091	0.00	USD 9,762	Fannie Mae Pool 6% 1/12/2038	10,078	0.00
USD 229,549	Fannie Mae Pool 4.5% 1/11/2043	220,914	0.04	USD 169,565	Fannie Mae Pool 6% 1/7/2039	171,613	0.03
USD 205,807	Fannie Mae Pool 4.5% 1/6/2044	199,307	0.04	USD 37,539	Fannie Mae Pool 6% 1/4/2040	38,746	0.01
USD 308,220	Fannie Mae Pool 4.5% 1/12/2044	298,432	0.05	USD 4,659	Fannie Mae Pool 6% 1/9/2040	4,802	0.00
USD 88,720	Fannie Mae Pool 4.5% 1/7/2045	85,904	0.02	USD 9,099	Fannie Mae Pool 6% 1/6/2041	9,392	0.00
USD 30,158	Fannie Mae Pool 4.5% 1/9/2045	29,205	0.01	USD 43,182	Fannie Mae Pool 6% 1/11/2052	43,389	0.01
USD 130,933	Fannie Mae Pool 4.5% 1/11/2045	126,803	0.02	USD 321,307	Fannie Mae Pool 6% 1/1/2053	322,224	0.06
USD 21,045	Fannie Mae Pool 4.5% 1/11/2045	20,377	0.00	USD 151,068	Fannie Mae Pool 6% 1/4/2053	151,809	0.03
USD 2,374	Fannie Mae Pool 4.5% 1/11/2045	2,296	0.00	USD 53,232	Fannie Mae Pool 6% 1/5/2053	53,487	0.01
USD 48,628	Fannie Mae Pool 4.5% 1/12/2045	47,085	0.01	USD 304,782	Fannie Mae Pool 6% 1/5/2053	306,277	0.06
USD 295,050	Fannie Mae Pool 4.5% 1/7/2046	285,764	0.05	USD 107,840	Fannie Mae Pool 6% 1/5/2053	108,371	0.02
USD 21,782	Fannie Mae Pool 4.5% 1/10/2047	20,926	0.00	USD 441,982	Fannie Mae Pool 6% 1/7/2053	444,158	0.08
USD 77,994	Fannie Mae Pool 4.5% 1/11/2047	75,405	0.01	USD 1,096,934	Fannie Mae Pool 6% 1/8/2053	1,099,589	0.20
USD 107,601	Fannie Mae Pool 4.5% 1/11/2047	104,153	0.02	USD 64,583	Fannie Mae Pool 6.5% 1/5/2040	66,928	0.01
USD 178,507	Fannie Mae Pool 4.5% 1/1/2048	172,628	0.03	USD 315,127	Fannie Mae REMICS 3.5% 25/2/2051	56,573	0.01
USD 76,972	Fannie Mae Pool 4.5% 1/4/2048	74,180	0.01	USD 358,139	Fannie Mae REMICS 4% 25/6/2051	71,340	0.01
USD 222,608	Fannie Mae Pool 4.5% 1/5/2048	216,846	0.04	USD 220,062	FBR Securitization Trust 6.134% 25/11/2035	213,853	0.04
USD 727,983	Fannie Mae Pool 4.5% 1/5/2048	703,309	0.13	USD 41,847	First Franklin Mortgage Loan Trust 2004-FFH3 6.479% 25/10/2034	38,187	0.01
USD 31,660	Fannie Mae Pool 4.5% 1/7/2048	30,677	0.01	USD 82,018	First Franklin Mortgage Loan Trust 2006-FF13 5.669% 25/10/2036	54,797	0.01
USD 143,549	Fannie Mae Pool 4.5% 1/8/2048	138,793	0.03	USD 48,054	First Franklin Mortgage Loan Trust 2006-FF13 5.749% 25/10/2036	31,130	0.01
USD 112,367	Fannie Mae Pool 4.5% 1/11/2048	108,481	0.02	USD 473,746	First Franklin Mortgage Loan Trust 2006-FF16 5.709% 25/12/2036	199,368	0.04
USD 960,788	Fannie Mae Pool 4.5% 1/2/2049	931,826	0.17	USD 188,455	First Franklin Mortgage Loan Trust 2006-FF17 5.579% 25/12/2036	167,708	0.03
USD 871,600	Fannie Mae Pool 4.5% 1/5/2049	845,311	0.15	USD 122,902	First Franklin Mortgage Loan Trust 2006-FFH1 6.029% 25/1/2036	106,030	0.02
USD 68,170	Fannie Mae Pool 4.5% 1/7/2052	64,696	0.01	USD 312,095	First Franklin Mortgage Loan Trust Series 2007-FF2 5.709% 25/3/2037	168,640	0.03
USD 147,041	Fannie Mae Pool 5% 1/2/2035	147,046	0.03	USD 61,000	FirstEnergy 2.05% 1/3/2025	57,354	0.01
USD 9,036	Fannie Mae Pool 5% 1/9/2035	9,037	0.00	USD 303,000	FirstEnergy 3.4% 1/3/2050	200,140	0.04
USD 127,201	Fannie Mae Pool 5% 1/7/2041	126,951	0.02	USD 68,000	FirstEnergy 4.15% 15/7/2027	63,949	0.01
USD 237,893	Fannie Mae Pool 5% 1/12/2043	237,621	0.04	USD 381,000	FirstEnergy Transmission 4.55% 1/4/2049	309,565	0.06
USD 14,663	Fannie Mae Pool 5% 1/8/2048	14,453	0.00	USD 268,251	Flagstar Mortgage Trust 2018-6RR 4.921% 25/10/2048	229,512	0.04
USD 18,678	Fannie Mae Pool 5% 1/9/2048	18,384	0.00	USD 274,000	Florida Power & Light 3.15% 1/10/2049	191,785	0.04
USD 36,199	Fannie Mae Pool 5% 1/9/2048	35,661	0.01	USD 8,000	Ford Motor 3.25% 12/2/2032	6,257	0.00
USD 148,019	Fannie Mae Pool 5% 1/5/2049	145,938	0.03	USD 30,232	Freddie Mac Gold Pool 2.5% 1/1/2029	28,760	0.01
USD 54,688	Fannie Mae Pool 5% 1/1/2053	53,090	0.01	USD 25,793	Freddie Mac Gold Pool 2.5% 1/3/2030	24,036	0.00
USD 320,848	Fannie Mae Pool 5% 1/1/2053	311,366	0.06	USD 27,879	Freddie Mac Gold Pool 2.5% 1/5/2030	25,896	0.00
USD 411,728	Fannie Mae Pool 5% 1/4/2053	400,989	0.07	USD 45,050	Freddie Mac Gold Pool 2.5% 1/5/2030	41,975	0.01
USD 84,884	Fannie Mae Pool 5.5% 1/2/2035	86,279	0.02	USD 8,705	Freddie Mac Gold Pool 2.5% 1/7/2030	8,111	0.00
USD 152,204	Fannie Mae Pool 5.5% 1/9/2036	154,659	0.03				
USD 79,506	Fannie Mae Pool 5.5% 1/8/2037	80,814	0.01				
USD 92,636	Fannie Mae Pool 5.5% 1/9/2039	94,158	0.02				
USD 7,582	Fannie Mae Pool 5.5% 1/4/2041	7,565	0.00				
USD 118,222	Fannie Mae Pool 5.5% 1/1/2053	116,920	0.02				
USD 92,006	Fannie Mae Pool 5.5% 1/1/2053	91,045	0.02				
USD 91,977	Fannie Mae Pool 5.5% 1/5/2053	90,988	0.02				
USD 96,059	Fannie Mae Pool 5.5% 1/5/2053	95,015	0.02				
USD 425,827	Fannie Mae Pool 5.5% 1/5/2053	421,328	0.08				
USD 366,667	Fannie Mae Pool 5.5% 1/5/2053	362,793	0.07				
USD 316,952	Fannie Mae Pool 5.5% 1/6/2053	313,549	0.06				
USD 19,276	Fannie Mae Pool 6% 1/2/2038	19,886	0.00				
USD 8,544	Fannie Mae Pool 6% 1/3/2038	8,820	0.00				
USD 24,050	Fannie Mae Pool 6% 1/5/2038	24,824	0.00				
USD 6,451	Fannie Mae Pool 6% 1/10/2038	6,580	0.00				

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 10,309	Freddie Mac Gold Pool 2.5% 1/7/2030	9,574	0.00	USD 14,809	Freddie Mac Gold Pool 3% 1/12/2046	13,102	0.00
USD 2,755	Freddie Mac Gold Pool 2.5% 1/7/2030	2,566	0.00	USD 9,864	Freddie Mac Gold Pool 3.5% 1/2/2031	9,460	0.00
USD 3,358	Freddie Mac Gold Pool 2.5% 1/7/2030	3,129	0.00	USD 85,183	Freddie Mac Gold Pool 3.5% 1/4/2031	81,670	0.02
USD 48,155	Freddie Mac Gold Pool 2.5% 1/8/2030	44,868	0.01	USD 3,664	Freddie Mac Gold Pool 3.5% 1/4/2031	3,503	0.00
USD 39,860	Freddie Mac Gold Pool 2.5% 1/8/2030	37,141	0.01	USD 232,818	Freddie Mac Gold Pool 3.5% 1/4/2032	222,971	0.04
USD 39,145	Freddie Mac Gold Pool 2.5% 1/9/2030	36,472	0.01	USD 43,367	Freddie Mac Gold Pool 3.5% 1/4/2042	39,984	0.01
USD 75,938	Freddie Mac Gold Pool 2.5% 1/9/2030	70,758	0.01	USD 4,222	Freddie Mac Gold Pool 3.5% 1/5/2042	3,893	0.00
USD 1,122	Freddie Mac Gold Pool 2.5% 1/2/2031	1,042	0.00	USD 1,475	Freddie Mac Gold Pool 3.5% 1/5/2042	1,360	0.00
USD 106,000	Freddie Mac Gold Pool 2.5% 1/4/2031	98,759	0.02	USD 24,278	Freddie Mac Gold Pool 3.5% 1/8/2042	22,388	0.00
USD 16,400	Freddie Mac Gold Pool 3% 1/9/2027	15,755	0.00	USD 13,709	Freddie Mac Gold Pool 3.5% 1/8/2042	12,640	0.00
USD 9,667	Freddie Mac Gold Pool 3% 1/7/2028	9,274	0.00	USD 5,346	Freddie Mac Gold Pool 3.5% 1/10/2042	4,903	0.00
USD 12,478	Freddie Mac Gold Pool 3% 1/1/2030	11,795	0.00	USD 15,849	Freddie Mac Gold Pool 3.5% 1/6/2043	14,604	0.00
USD 16,195	Freddie Mac Gold Pool 3% 1/1/2030	15,306	0.00	USD 21,207	Freddie Mac Gold Pool 3.5% 1/6/2043	19,560	0.00
USD 53,441	Freddie Mac Gold Pool 3% 1/5/2030	50,507	0.01	USD 13,014	Freddie Mac Gold Pool 3.5% 1/7/2043	12,004	0.00
USD 99,865	Freddie Mac Gold Pool 3% 1/6/2030	94,398	0.02	USD 11,153	Freddie Mac Gold Pool 3.5% 1/1/2044	10,287	0.00
USD 50,389	Freddie Mac Gold Pool 3% 1/7/2030	47,541	0.01	USD 9,083	Freddie Mac Gold Pool 3.5% 1/9/2044	8,378	0.00
USD 8,099	Freddie Mac Gold Pool 3% 1/7/2030	7,654	0.00	USD 10,524	Freddie Mac Gold Pool 3.5% 1/9/2045	9,707	0.00
USD 7,266	Freddie Mac Gold Pool 3% 1/8/2030	6,867	0.00	USD 92,929	Freddie Mac Gold Pool 3.5% 1/3/2047	85,169	0.02
USD 11,583	Freddie Mac Gold Pool 3% 1/8/2030	10,949	0.00	USD 127,254	Freddie Mac Gold Pool 3.5% 1/10/2047	117,716	0.02
USD 10,508	Freddie Mac Gold Pool 3% 1/10/2032	9,908	0.00	USD 145,773	Freddie Mac Gold Pool 3.5% 1/12/2047	134,857	0.02
USD 14,401	Freddie Mac Gold Pool 3% 1/11/2032	13,606	0.00	USD 18,786	Freddie Mac Gold Pool 3.5% 1/1/2048	17,377	0.00
USD 10,542	Freddie Mac Gold Pool 3% 1/12/2032	9,961	0.00	USD 30,117	Freddie Mac Gold Pool 3.5% 1/1/2048	27,516	0.01
USD 26,383	Freddie Mac Gold Pool 3% 1/1/2043	23,404	0.00	USD 10,928	Freddie Mac Gold Pool 4% 1/8/2040	10,398	0.00
USD 53,208	Freddie Mac Gold Pool 3% 1/3/2043	47,198	0.01	USD 118,939	Freddie Mac Gold Pool 4% 1/9/2040	113,170	0.02
USD 15,742	Freddie Mac Gold Pool 3% 1/3/2043	13,962	0.00	USD 18,799	Freddie Mac Gold Pool 4% 1/9/2040	17,883	0.00
USD 171,334	Freddie Mac Gold Pool 3% 1/8/2043	152,004	0.03	USD 762	Freddie Mac Gold Pool 4% 1/4/2041	725	0.00
USD 242,361	Freddie Mac Gold Pool 3% 1/12/2046	213,405	0.04	USD 17,550	Freddie Mac Gold Pool 4% 1/4/2044	16,700	0.00
USD 56,664	Freddie Mac Gold Pool 3% 1/12/2046	49,756	0.01	USD 18,698	Freddie Mac Gold Pool 4% 1/7/2044	17,697	0.00
USD 29,789	Freddie Mac Gold Pool 3% 1/12/2046	26,233	0.01	USD 63,339	Freddie Mac Gold Pool 4% 1/9/2045	60,183	0.01
USD 31,455	Freddie Mac Gold Pool 3% 1/12/2046	27,685	0.01	USD 13,206	Freddie Mac Gold Pool 4% 1/12/2045	12,545	0.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 11,798	Freddie Mac Gold Pool 4% 1/12/2045	11,150	0.00	USD 309,043	Freddie Mac Pool 2% 1/1/2036	273,469	0.05
USD 25,460	Freddie Mac Gold Pool 4.5% 1/2/2039	24,850	0.00	USD 222,828	Freddie Mac Pool 2% 1/2/2036	196,855	0.04
USD 11,596	Freddie Mac Gold Pool 4.5% 1/12/2039	11,315	0.00	USD 156,624	Freddie Mac Pool 2% 1/2/2036	138,716	0.03
USD 25,413	Freddie Mac Gold Pool 4.5% 1/5/2041	24,737	0.00	USD 55,938	Freddie Mac Pool 2% 1/3/2036	49,296	0.01
USD 29,988	Freddie Mac Gold Pool 4.5% 1/5/2041	29,262	0.01	USD 342,591	Freddie Mac Pool 2% 1/5/2036	303,027	0.06
USD 9,847	Freddie Mac Gold Pool 4.5% 1/11/2043	9,548	0.00	USD 351,000	Freddie Mac Pool 2% 1/6/2036	310,465	0.06
USD 70,271	Freddie Mac Gold Pool 4.5% 1/12/2043	68,585	0.01	USD 149,821	Freddie Mac Pool 2% 1/7/2036	132,519	0.02
USD 149,836	Freddie Mac Gold Pool 4.5% 1/4/2047	145,284	0.03	USD 106,359	Freddie Mac Pool 2% 1/4/2037	93,811	0.02
USD 57,971	Freddie Mac Gold Pool 4.5% 1/5/2047	56,219	0.01	USD 83,724	Freddie Mac Pool 2% 1/2/2042	69,663	0.01
USD 115,853	Freddie Mac Gold Pool 4.5% 1/7/2047	112,351	0.02	USD 272,699	Freddie Mac Pool 2% 1/3/2042	226,845	0.04
USD 59,573	Freddie Mac Gold Pool 4.5% 1/7/2047	57,763	0.01	USD 87,772	Freddie Mac Pool 2% 1/4/2042	72,892	0.01
USD 494,599	Freddie Mac Gold Pool 4.5% 1/7/2048	479,580	0.09	USD 67,012	Freddie Mac Pool 2% 1/8/2050	54,143	0.01
USD 734,171	Freddie Mac Gold Pool 4.5% 1/8/2048	710,635	0.13	USD 125,538	Freddie Mac Pool 2% 1/11/2050	101,617	0.02
USD 163,410	Freddie Mac Gold Pool 4.5% 1/8/2048	158,025	0.03	USD 4,084,508	Freddie Mac Pool 2% 1/2/2051	3,272,307	0.59
USD 90,564	Freddie Mac Gold Pool 4.5% 1/4/2049	87,343	0.02	USD 659,096	Freddie Mac Pool 2% 1/3/2051	527,811	0.10
USD 12,423	Freddie Mac Gold Pool 5% 1/10/2041	12,434	0.00	USD 299,849	Freddie Mac Pool 2% 1/4/2051	243,164	0.04
USD 165,121	Freddie Mac Gold Pool 5% 1/11/2041	165,156	0.03	USD 226,164	Freddie Mac Pool 2% 1/5/2051	183,097	0.03
USD 31,555	Freddie Mac Gold Pool 5% 1/11/2048	31,177	0.01	USD 869,040	Freddie Mac Pool 2% 1/7/2051	708,840	0.13
USD 112,235	Freddie Mac Gold Pool 5.5% 1/7/2038	114,386	0.02	USD 49,900	Freddie Mac Pool 2% 1/9/2051	40,327	0.01
USD 64,508	Freddie Mac Gold Pool 5.5% 1/6/2041	65,850	0.01	USD 254,119	Freddie Mac Pool 2% 1/9/2051	204,247	0.04
USD 10	Freddie Mac Gold Pool 6% 1/1/2034	10	0.00	USD 41,183	Freddie Mac Pool 2% 1/10/2051	32,940	0.01
USD 41,618	Freddie Mac Gold Pool 6% 1/6/2035	41,801	0.01	USD 851,755	Freddie Mac Pool 2% 1/10/2051	681,549	0.12
USD 2,521,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.024% 25/6/2029	111,195	0.02	USD 99,539	Freddie Mac Pool 2% 1/12/2051	80,311	0.01
USD 691,076	Freddie Mac Multifamily Structured Pass Through Certificates 1.119% 25/10/2030	38,012	0.01	USD 219,382	Freddie Mac Pool 2% 1/12/2051	177,220	0.03
USD 320,000	Freddie Mac Multifamily Structured Pass Through Certificates 1.467% 25/12/2029	18,541	0.00	USD 267,899	Freddie Mac Pool 2% 1/12/2051	216,739	0.04
USD 63,908	Freddie Mac Pool 1.5% 1/4/2036	55,088	0.01	USD 41,780	Freddie Mac Pool 2% 1/12/2051	34,130	0.01
USD 451,777	Freddie Mac Pool 1.5% 1/4/2036	390,484	0.07	USD 302,653	Freddie Mac Pool 2% 1/12/2051	241,756	0.04
USD 85,382	Freddie Mac Pool 1.5% 1/5/2036	73,430	0.01	USD 626,212	Freddie Mac Pool 2% 1/1/2052	506,618	0.09
USD 163,067	Freddie Mac Pool 1.5% 1/8/2050	123,715	0.02	USD 459,050	Freddie Mac Pool 2% 1/1/2052	375,189	0.07
USD 407,030	Freddie Mac Pool 1.5% 1/10/2050	308,525	0.06	USD 1,859,106	Freddie Mac Pool 2% 1/1/2052	1,496,553	0.27
USD 143,609	Freddie Mac Pool 2% 1/9/2035	126,901	0.02	USD 257,492	Freddie Mac Pool 2% 1/1/2052	208,046	0.04
				USD 87,109	Freddie Mac Pool 2% 1/2/2052	69,658	0.01
				USD 73,652	Freddie Mac Pool 2.5% 1/7/2050	61,935	0.01
				USD 493,256	Freddie Mac Pool 2.5% 1/2/2051	418,778	0.08
				USD 370,271	Freddie Mac Pool 2.5% 1/5/2051	315,152	0.06
				USD 2,100,036	Freddie Mac Pool 2.5% 1/5/2051	1,766,185	0.32
				USD 1,703,840	Freddie Mac Pool 2.5% 1/11/2051	1,432,020	0.26
				USD 365,180	Freddie Mac Pool 2.5% 1/11/2051	307,462	0.06
				USD 1,140,268	Freddie Mac Pool 2.5% 1/12/2051	956,071	0.17
				USD 1,112,488	Freddie Mac Pool 2.5% 1/1/2052	930,159	0.17
				USD 4,490,918	Freddie Mac Pool 2.5% 1/1/2052	3,755,961	0.68
				USD 1,302,773	Freddie Mac Pool 2.5% 1/4/2052	1,093,108	0.20
				USD 17,698	Freddie Mac Pool 3% 1/9/2037	16,099	0.00
				USD 345,600	Freddie Mac Pool 3% 1/6/2038	318,672	0.06
				USD 724,995	Freddie Mac Pool 3% 1/6/2044	642,276	0.12
				USD 141,509	Freddie Mac Pool 3% 1/2/2047	124,584	0.02
				USD 5,324	Freddie Mac Pool 3% 1/7/2050	4,722	0.00
				USD 45,838	Freddie Mac Pool 3% 1/7/2050	40,425	0.01
				USD 12,258	Freddie Mac Pool 3% 1/7/2050	10,854	0.00
				USD 5,960	Freddie Mac Pool 3% 1/7/2050	5,285	0.00
				USD 666,350	Freddie Mac Pool 3% 1/8/2050	583,085	0.11
				USD 209,945	Freddie Mac Pool 3% 1/8/2050	182,233	0.03
				USD 862,503	Freddie Mac Pool 3% 1/8/2050	751,538	0.14

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 36,519	Freddie Mac Pool 3% 1/8/2050	32,389	0.01	USD 676,009	Freddie Mac REMICS 3% 25/11/2051	90,116	0.02
USD 305,458	Freddie Mac Pool 3% 1/9/2050	270,940	0.05	USD 323,143	Freddie Mac REMICS 3% 25/2/2052	54,643	0.01
USD 72,512	Freddie Mac Pool 3% 1/7/2051	63,397	0.01	USD 189,038	Freddie Mac REMICS 3.5% 25/3/2051	32,786	0.01
USD 103,932	Freddie Mac Pool 3% 1/10/2051	90,470	0.02	USD 145,872	Freddie Mac REMICS 4% 25/12/2050	28,431	0.01
USD 53,491	Freddie Mac Pool 3% 1/2/2052	46,770	0.01	USD 2,930,339	Freddie Mac Strips 3% 15/10/2052	485,465	0.09
USD 1,305,575	Freddie Mac Pool 3% 1/3/2052	1,138,600	0.21	USD 100,000	FREMF 2017-KGS1 Mortgage Trust 3.715% 25/10/2027	91,245	0.02
USD 3,480,323	Freddie Mac Pool 3% 1/8/2052	3,027,155	0.55	USD 7,624,173	FREMF 2019-KW08 Mortgage Trust 0.1% 25/1/2029	28,208	0.01
USD 136,382	Freddie Mac Pool 3.5% 1/1/2034	129,622	0.02	USD 916,000	FS Rialto 2022-FL6 Issuer 7.894% 17/8/2037	920,582	0.17
USD 507,344	Freddie Mac Pool 3.5% 1/5/2035	482,238	0.09	USD 779,000	Gilead Sciences 2.6% 1/10/2040	545,032	0.10
USD 15,564	Freddie Mac Pool 3.5% 1/9/2044	14,236	0.00	USD 250,000	Gilead Sciences 4.15% 1/3/2047	209,505	0.04
USD 304,266	Freddie Mac Pool 3.5% 1/3/2046	276,654	0.05	USD 128,000	Gilead Sciences 5.65% 1/12/2041	130,768	0.02
USD 112,107	Freddie Mac Pool 3.5% 1/9/2046	102,246	0.02	USD 65,690	Ginnie Mae I Pool 3% 15/2/2045	59,394	0.01
USD 49,765	Freddie Mac Pool 3.5% 1/1/2048	45,242	0.01	USD 18,018	Ginnie Mae I Pool 3.5% 15/1/2042	16,724	0.00
USD 517,556	Freddie Mac Pool 3.5% 1/1/2048	470,288	0.09	USD 30,503	Ginnie Mae I Pool 3.5% 15/5/2042	28,310	0.01
USD 202,767	Freddie Mac Pool 3.5% 1/6/2048	184,865	0.03	USD 9,520	Ginnie Mae I Pool 3.5% 15/11/2042	8,836	0.00
USD 983,950	Freddie Mac Pool 3.5% 1/8/2049	898,708	0.16	USD 26,087	Ginnie Mae I Pool 3.5% 15/12/2042	24,212	0.00
USD 134,154	Freddie Mac Pool 3.5% 1/1/2050	121,627	0.02	USD 26,425	Ginnie Mae I Pool 3.5% 15/12/2042	24,530	0.00
USD 355,988	Freddie Mac Pool 3.5% 1/6/2050	321,341	0.06	USD 19,096	Ginnie Mae I Pool 3.5% 15/1/2043	17,720	0.00
USD 497,141	Freddie Mac Pool 3.5% 1/8/2050	450,175	0.08	USD 18,807	Ginnie Mae I Pool 3.5% 15/2/2043	17,452	0.00
USD 38,963	Freddie Mac Pool 4% 1/1/2045	37,032	0.01	USD 24,327	Ginnie Mae I Pool 3.5% 15/4/2043	22,579	0.00
USD 792,130	Freddie Mac Pool 4% 1/1/2045	752,713	0.14	USD 24,906	Ginnie Mae I Pool 3.5% 15/4/2043	23,116	0.00
USD 928,803	Freddie Mac Pool 4% 1/9/2045	882,570	0.16	USD 19,928	Ginnie Mae I Pool 3.5% 15/4/2043	18,503	0.00
USD 141,773	Freddie Mac Pool 4% 1/7/2047	133,748	0.02	USD 34,264	Ginnie Mae I Pool 3.5% 15/5/2043	31,812	0.01
USD 362,064	Freddie Mac Pool 4% 1/4/2048	337,174	0.06	USD 8,843	Ginnie Mae I Pool 3.5% 15/5/2043	8,210	0.00
USD 338,322	Freddie Mac Pool 4% 1/4/2048	320,941	0.06	USD 25,591	Ginnie Mae I Pool 3.5% 15/5/2043	23,754	0.00
USD 301,417	Freddie Mac Pool 4% 1/8/2048	284,679	0.05	USD 31,090	Ginnie Mae I Pool 3.5% 15/5/2043	28,849	0.01
USD 20,260	Freddie Mac Pool 4% 1/5/2049	19,060	0.00	USD 20,641	Ginnie Mae I Pool 3.5% 15/6/2043	19,158	0.00
USD 582,138	Freddie Mac Pool 4% 1/3/2050	547,525	0.10	USD 64,553	Ginnie Mae I Pool 3.5% 15/7/2043	59,908	0.01
USD 600,783	Freddie Mac Pool 4% 1/6/2050	559,383	0.10	USD 21,147	Ginnie Mae I Pool 3.5% 15/7/2043	19,624	0.00
USD 64,280	Freddie Mac Pool 4.5% 1/7/2052	60,991	0.01	USD 30,597	Ginnie Mae I Pool 4% 15/3/2041	29,076	0.01
USD 396,084	Freddie Mac Pool 4.5% 1/7/2052	375,802	0.07	USD 23,971	Ginnie Mae I Pool 4.5% 15/3/2047	23,333	0.00
USD 126,194	Freddie Mac Pool 4.5% 1/8/2052	119,753	0.02	USD 33,582	Ginnie Mae I Pool 4.5% 15/4/2047	32,660	0.01
USD 91,213	Freddie Mac Pool 5% 1/11/2052	88,511	0.02	USD 19,438	Ginnie Mae I Pool 4.5% 15/4/2047	18,968	0.00
USD 190,554	Freddie Mac Pool 5% 1/12/2052	185,014	0.03	USD 17,689	Ginnie Mae I Pool 4.5% 15/5/2047	17,298	0.00
USD 101,010	Freddie Mac Pool 5% 1/12/2052	98,073	0.02	USD 15,032	Ginnie Mae I Pool 5% 15/12/2038	15,005	0.00
USD 114,123	Freddie Mac Pool 5% 1/12/2052	110,818	0.02	USD 19,032	Ginnie Mae I Pool 5% 15/7/2039	18,913	0.00
USD 118,212	Freddie Mac Pool 5% 1/1/2053	114,787	0.02	USD 13,589	Ginnie Mae I Pool 5% 15/7/2039	13,427	0.00
USD 44,609	Freddie Mac Pool 5% 1/2/2053	43,289	0.01	USD 35,320	Ginnie Mae II Pool 5% 15/12/2040	35,107	0.01
USD 141,937	Freddie Mac Pool 5.5% 1/1/2053	140,263	0.03	USD 1,411,607	Ginnie Mae II Pool 2% 20/8/2050	1,173,735	0.21
USD 51,580	Freddie Mac Pool 5.5% 1/1/2053	51,042	0.01	USD 183,156	Ginnie Mae II Pool 2% 20/11/2050	152,177	0.03
USD 361,282	Freddie Mac Pool 5.5% 1/3/2053	357,341	0.06	USD 1,863,965	Ginnie Mae II Pool 2% 20/1/2051	1,546,068	0.28
USD 397,811	Freddie Mac Pool 5.5% 1/5/2053	393,411	0.07	USD 98,050	Ginnie Mae II Pool 2% 20/2/2051	81,378	0.02
USD 434,081	Freddie Mac Pool 5.5% 1/5/2053	429,495	0.08	USD 971,439	Ginnie Mae II Pool 2.5% 20/4/2051	829,361	0.15
USD 70,802	Freddie Mac Pool 5.5% 1/8/2053	69,965	0.01	USD 731,619	Ginnie Mae II Pool 2.5% 20/10/2051	624,612	0.11
USD 40,267	Freddie Mac Pool 6% 1/11/2052	40,471	0.01				
USD 235,396	Freddie Mac Pool 6% 1/1/2053	236,068	0.04				
USD 127,259	Freddie Mac Pool 6% 1/2/2053	127,629	0.02				
USD 80,432	Freddie Mac Pool 6% 1/3/2053	80,648	0.01				
USD 153,458	Freddie Mac Pool 6% 1/4/2053	153,991	0.03				
USD 363,318	Freddie Mac Pool 6% 1/5/2053	364,546	0.07				
USD 134,262	Freddie Mac Pool 6% 1/5/2053	134,856	0.02				
USD 275,384	Freddie Mac Pool 6% 1/6/2053	276,652	0.05				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 504,337	Ginnie Mae II Pool 2.5% 20/12/2051	430,513	0.08	USD 143,219	Ginnie Mae II Pool 4% 20/11/2047	135,287	0.02
USD 839,698	Ginnie Mae II Pool 2.5% 20/5/2052	716,341	0.13	USD 70,260	Ginnie Mae II Pool 4% 20/12/2047	66,433	0.01
USD 706,833	Ginnie Mae II Pool 2.5% 20/6/2052	603,263	0.11	USD 57,328	Ginnie Mae II Pool 4% 20/5/2050	54,191	0.01
USD 541,077	Ginnie Mae II Pool 2.5% 20/7/2052	461,799	0.08	USD 3,350	Ginnie Mae II Pool 4.5% 20/12/2039	3,280	0.00
USD 79,752	Ginnie Mae II Pool 2.5% 20/12/2052	68,071	0.01	USD 4,078	Ginnie Mae II Pool 4.5% 20/1/2040	3,991	0.00
USD 259,497	Ginnie Mae II Pool 2.5% 20/1/2053	221,542	0.04	USD 3,335	Ginnie Mae II Pool 4.5% 20/2/2040	3,265	0.00
USD 382,990	Ginnie Mae II Pool 3% 20/1/2051	339,598	0.06	USD 223	Ginnie Mae II Pool 4.5% 20/5/2040	219	0.00
USD 868,915	Ginnie Mae II Pool 3% 20/6/2051	766,989	0.14	USD 1,291	Ginnie Mae II Pool 4.5% 20/7/2040	1,263	0.00
USD 1,998,409	Ginnie Mae II Pool 3% 20/8/2051	1,763,018	0.32	USD 2,415	Ginnie Mae II Pool 4.5% 20/10/2040	2,362	0.00
USD 283,449	Ginnie Mae II Pool 3% 20/12/2051	250,051	0.05	USD 10,769	Ginnie Mae II Pool 4.5% 20/7/2041	10,388	0.00
USD 145,018	Ginnie Mae II Pool 3% 20/1/2052	127,657	0.02	USD 25,612	Ginnie Mae II Pool 4.5% 20/7/2041	25,054	0.00
USD 87,178	Ginnie Mae II Pool 3.5% 20/4/2043	80,896	0.01	USD 58,667	Ginnie Mae II Pool 4.5% 20/9/2048	56,604	0.01
USD 59,416	Ginnie Mae II Pool 3.5% 20/5/2043	55,218	0.01	USD 229,467	Ginnie Mae II Pool 4.5% 20/3/2049	221,575	0.04
USD 197,117	Ginnie Mae II Pool 3.5% 20/2/2044	182,729	0.03	USD 89,042	Ginnie Mae II Pool 4.5% 20/4/2049	85,985	0.02
USD 23,651	Ginnie Mae II Pool 3.5% 20/5/2045	21,834	0.00	USD 193,201	Ginnie Mae II Pool 4.5% 20/5/2049	186,273	0.03
USD 426,470	Ginnie Mae II Pool 3.5% 20/3/2046	393,326	0.07	USD 60,240	Ginnie Mae II Pool 4.5% 20/8/2050	58,241	0.01
USD 1,311,007	Ginnie Mae II Pool 3.5% 20/4/2046	1,209,027	0.22	USD 7,551	Ginnie Mae II Pool 5% 20/10/2039	7,609	0.00
USD 44,356	Ginnie Mae II Pool 3.5% 20/5/2046	40,961	0.01	USD 18,443	Ginnie Mae II Pool 5% 20/7/2042	18,582	0.00
USD 566,615	Ginnie Mae II Pool 3.5% 20/6/2046	523,535	0.09	USD 1,189	Ginnie Mae II Pool 5% 20/7/2044	1,198	0.00
USD 95,585	Ginnie Mae II Pool 3.5% 20/7/2046	88,150	0.02	USD 71,000	Glencore Funding 2.625% 23/9/2031*	56,555	0.01
USD 411,711	Ginnie Mae II Pool 3.5% 20/9/2046	379,946	0.07	USD 388,000	Glencore Funding 5.7% 8/5/2033	380,237	0.07
USD 15,712	Ginnie Mae II Pool 3.5% 20/10/2046	14,494	0.00	USD 391,000	Global Payments 3.2% 15/8/2029	340,287	0.06
USD 17,380	Ginnie Mae II Pool 3.5% 20/10/2046	16,035	0.00	USD 122,000	Global Payments 5.3% 15/8/2029	118,970	0.02
USD 13,818	Ginnie Mae II Pool 3.5% 20/10/2046	12,737	0.00	USD 269,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	216,975	0.04
USD 34,517	Ginnie Mae II Pool 3.5% 20/10/2046	31,851	0.01	USD 715,000	GLP Capital / GLP Financing II 4% 15/1/2030	622,858	0.11
USD 21,741	Ginnie Mae II Pool 3.5% 20/10/2046	20,045	0.00	USD 304,000	GLP Capital / GLP Financing II 5.3% 15/1/2029	286,677	0.05
USD 1,972	Ginnie Mae II Pool 4% 20/4/2039	1,884	0.00	USD 129,000	GLP Capital / GLP Financing II 5.75% 1/6/2028	125,520	0.02
USD 5,172	Ginnie Mae II Pool 4% 20/7/2039	4,941	0.00	USD 838,000	Goldman Sachs 0.657% 10/9/2024	837,213	0.15
USD 1,484	Ginnie Mae II Pool 4% 20/9/2040	1,418	0.00	USD 200,000	Goldman Sachs 1.992% 27/1/2032	155,884	0.03
USD 36,028	Ginnie Mae II Pool 4% 20/10/2040	34,447	0.01	USD 137,000	Goldman Sachs 2.615% 22/4/2032	110,964	0.02
USD 145,854	Ginnie Mae II Pool 4% 20/11/2040	139,395	0.03	USD 1,229,000	Goldman Sachs 2.65% 21/10/2032	986,820	0.18
USD 32,778	Ginnie Mae II Pool 4% 20/12/2040	31,336	0.01	USD 973,000	Goldman Sachs 4.223% 1/5/2029	916,004	0.17
USD 28,252	Ginnie Mae II Pool 4% 20/1/2041	27,012	0.01	USD 238,317	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	184,048	0.03
USD 3,711	Ginnie Mae II Pool 4% 20/10/2046	3,496	0.00	USD 141,275	Government National Mortgage Association 0.923% 16/2/2050	3,286	0.00
USD 333,627	Ginnie Mae II Pool 4% 20/3/2047	315,664	0.06				
USD 76,649	Ginnie Mae II Pool 4% 20/5/2047	72,582	0.01				
USD 119,546	Ginnie Mae II Pool 4% 20/6/2047	113,184	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,524,108	Government National Mortgage Association 3% 20/5/2051	223,764	0.04	USD 179,000	Huntington Ingalls Industries 4.2% 1/5/2030	165,543	0.03
USD 738,170	Government National Mortgage Association 3% 20/8/2051	111,376	0.02	USD 3,000	iHeartCommunications 4.75% 15/1/2028	2,316	0.00
USD 17,777	Greenpoint Manufactured Housing 8.29% 15/12/2029	17,674	0.00	USD 19,000	iHeartCommunications 5.25% 15/8/2027	15,095	0.00
USD 18,562	Greenpoint Manufactured Housing 9.23% 15/12/2029	16,328	0.00	USD 39,123	Impac Secured Assets Trust 2006-3 5.769% 25/11/2036	34,713	0.01
USD 12,490	GreenPoint Mortgage Funding Trust 2006-AR2 6.43% 25/3/2036	11,017	0.00	USD 100,000	IMT Trust 2017-APTS 3.613% 15/6/2034	95,771	0.02
USD 5,000,000	GS Mortgage II Series 2005-ROCK 0.395% 3/5/2032	18,953	0.00	USD 110,000	Independence Plaza Trust 2018-INDP 3.911% 10/7/2035	102,415	0.02
USD 100,000	GS Mortgage Trust 2015-590M 3.932% 10/10/2035	83,575	0.02	USD 100,000	Independence Plaza Trust 2018-INDP 4.158% 10/7/2035	92,586	0.02
USD 100,000	GS Mortgage Trust 2015-GC32 4.554% 10/7/2048	89,618	0.02	USD 36,229	IndyMac INDX Mortgage Loan Trust 2006-AR15 5.669% 25/7/2036	35,327	0.01
USD 110,000	GS Mortgage Trust 2017-GPTX 2.856% 10/5/2034	80,438	0.01	USD 385,827	IndyMac INDX Mortgage Loan Trust 2006-AR35 5.789% 25/1/2037	340,417	0.06
USD 68,769	GSA Home Equity Trust 2006-4 3.644% 25/3/2036	49,106	0.01	USD 859,514	IXIS Real Estate Capital Trust 2007-HE1 5.659% 25/5/2037	206,732	0.04
USD 582,319	GSA Home Equity Trust 2006-5 5.789% 25/3/2036	192,186	0.04	USD 206,000	J.P. Morgan Chase Commercial Mortgage Trust 2016-NINE 2.949% 6/9/2038	173,824	0.03
USD 29,454	GSA Home Equity Trust 2007-2 5.917% 25/3/2037	5,869	0.00	USD 138,000	J.P. Morgan Chase Commercial Mortgage Trust 2018-AON 4.128% 5/7/2031	126,572	0.02
USD 50,000	GSAMP Trust 2007-HSBC1 8.804% 25/2/2047	46,595	0.01	USD 339,180	J.P. Morgan Chase Commercial Mortgage Trust 2018-PHH 6.567% 15/6/2035	316,905	0.06
USD 113,527	GSMPs Mortgage Loan Trust 2005-RP2 5.779% 25/3/2035	99,015	0.02	USD 153,514	JP Morgan Alternative Loan Trust 2007-A1 5.849% 25/3/2037	141,042	0.03
USD 124,854	GSR Mortgage Loan Trust 2006-7F 6.5% 25/8/2036	44,788	0.01	USD 23,182	JP Morgan Alternative Loan Trust 2007-A2 4.47% 25/5/2037	21,138	0.00
USD 32,950	GSR Mortgage Loan Trust 2007-1F 5.5% 25/1/2037	42,333	0.01	USD 1,030,000	JP Morgan Chase Commercial Mortgage Trust 2013-LC11 0.652% 15/4/2046	22	0.00
USD 322,305	GSR Mortgage Loan Trust 2007-OA2 2.929% 25/6/2047	206,647	0.04	USD 100,000	JP Morgan Chase Commercial Mortgage Trust 2015-JP1 4.881% 15/1/2049	84,086	0.02
USD 481,430	HarborView Mortgage Loan Trust 2006-12 5.838% 19/12/2036	380,097	0.07	USD 100,000	JPMBB Commercial Mortgage Trust 2015-C33 4.29% 15/12/2048	75,583	0.01
USD 747,000	HCA 3.5% 1/9/2030	652,847	0.12	USD 20,000	JPMCC Commercial Mortgage Trust 2017-JP7 4.05% 15/9/2050	17,248	0.00
USD 1,165,000	HCA 5.875% 1/2/2029	1,171,094	0.21	USD 1,800,000	JPMDB Commercial Mortgage Trust 2016-C4 0.75% 15/12/2049	34,985	0.01
USD 186,000	HCA 7.69% 15/6/2025	191,300	0.03	USD 22,000	JPMDB Commercial Mortgage Trust 2018-C8 4.421% 15/6/2051	19,618	0.00
USD 31,000	Herc 5.5% 15/7/2027	29,859	0.01	USD 880,000	JPMorgan Chase 2.963% 25/1/2033	731,842	0.13
USD 159,000	Hess 5.6% 15/2/2041	150,011	0.03	USD 300,000	JPMorgan Chase 4.565% 14/6/2030	286,539	0.05
USD 261,000	Hewlett Packard Enterprise 5.25% 1/7/2028	258,681	0.05	USD 190,000	JPMorgan Chase 5.35% 1/6/2034	188,101	0.03
USD 110,000	Home Equity Asset Trust 2006-3 6.029% 25/7/2036	99,227	0.02	USD 499,305	KeyCorp Student Loan Trust 2004-A 6.869% 28/7/2042	466,713	0.08
USD 80,345	Home Equity Asset Trust 2007-1 5.729% 25/5/2037	61,439	0.01	USD 329,000	Kinder Morgan Energy Partners 4.7% 1/11/2042	269,313	0.05
USD 436,408	Home Equity Mortgage Loan Asset-Backed Trust Series INABS 2007-A 5.669% 25/4/2037	283,344	0.05	USD 277,000	Kinder Morgan Energy Partners 5.4% 1/9/2044	241,317	0.04
USD 17,180	Home Equity Mortgage Loan Asset-Backed Trust Series SPMD 2004-A 3.726% 25/7/2034	16,527	0.00				
USD 109,000	Houston Galleria Mall Trust 2015-HGLR 3.982% 5/3/2037	98,837	0.02				
USD 1,326,000	Huntington Ingalls Industries 2.043% 16/8/2028	1,123,950	0.20				
USD 1,155,000	Huntington Ingalls Industries 3.483% 1/12/2027	1,063,471	0.19				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 285,000	KLA 3.3% 1/3/2050	205,722	0.04	USD 4,000	MGM Resorts International 5.5% 15/4/2027	3,816	0.00
USD 55,000	KLA 5% 15/3/2049	52,133	0.01	USD 4,000	MGM Resorts International 5.75% 15/6/2025	3,952	0.00
USD 84,000	KLA 5.25% 15/7/2062	81,694	0.01	USD 62,000	Moody's 4.875% 17/12/2048	56,585	0.01
USD 925,980	Ladder Capital Commercial Mortgage 2013-GCP Mortgage Trust 1.322% 15/2/2036	37,459	0.01	USD 411,000	Morgan Stanley 1.794% 13/2/2032	316,416	0.06
USD 4,000	Lamar Media 3.75% 15/2/2028	3,643	0.00	USD 808,000	Morgan Stanley 2.239% 21/7/2032	635,662	0.12
USD 225,338	Lehman ABS Manufactured Housing Contract Trust 2001-B 6.63% 15/4/2040	225,423	0.04	USD 71,000	Morgan Stanley 2.511%	56,520	0.01
USD 118,013	Lehman Brothers Small Balance Commercial Mortgage Trust 2006-2 5.879% 25/9/2036	102,511	0.02	USD 862,000	Morgan Stanley 2.699% 22/1/2031	725,627	0.13
USD 1,780	Lehman Brothers Small Balance Commercial Mortgage Trust 2007-1 5.679% 25/3/2037	1,763	0.00	USD 596,000	Morgan Stanley 5.164% 20/4/2029	584,240	0.11
USD 85,972	Lehman XS Trust Series 2007-16N 7.329% 25/9/2047	107,855	0.02	USD 1,321,000	Morgan Stanley 5.25% 21/4/2034	1,281,932	0.23
USD 57,354	Long Beach Mortgage Loan Trust 2006-5 5.729% 25/6/2036	26,964	0.01	USD 617,000	Morgan Stanley 5.424% 21/7/2034	607,138	0.11
USD 610,133	Long Beach Mortgage Loan Trust 2006-7 5.749% 25/8/2036	243,894	0.04	USD 746,000	Morgan Stanley 5.449% 20/7/2029	740,812	0.13
USD 110,000	Los Angeles Community College District 6.6% 1/8/2042	127,084	0.02	USD 492,000	Morgan Stanley 6.342% 18/10/2033	516,273	0.09
USD 285,000	Los Angeles Unified School District 6.758% 1/7/2034	317,678	0.06	USD 24,414	Morgan Stanley ABS Capital I Trust 2005-HE1 6.029% 25/12/2034	21,784	0.00
USD 80,000	Louisiana Local Government Environmental Facilities & Community Development Auth 4.145% 1/2/2033	77,210	0.01	USD 122,938	Morgan Stanley ABS Capital I Trust 2005-HE5 6.299% 25/9/2035	101,083	0.02
USD 630,000	Lowe's 2.8% 15/9/2041	433,552	0.08	USD 27,135	Morgan Stanley ABS Capital I Trust 2007-SEA1 9.229% 25/2/2047	24,797	0.00
USD 176,000	Lowe's 4.5% 15/4/2030	169,665	0.03	USD 495,000	Morgan Stanley Bank 4.754% 21/4/2026	488,014	0.09
USD 13,287	LSTAR Commercial Mortgage Trust 2015-3 3.279% 20/4/2048	12,809	0.00	USD 260,000	Morgan Stanley Bank of America Merrill Lynch Trust 2014 C19 1.328% 15/12/2047	3,856	0.00
USD 160,000	MAD Mortgage Trust 2017-330M 4.167% 15/8/2034	122,860	0.02	USD 142,589	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C14 4.064% 15/2/2047	141,393	0.03
USD 143,000	Marsh & McLennan 2.9% 15/12/2051	93,070	0.02	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C24 4.468% 15/5/2048	118,962	0.02
USD 46,355	MASTR Resecuritization Trust 2008-3 5.472% 25/8/2037	27,685	0.01	USD 130,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 4.668% 15/10/2048	119,835	0.02
USD 6,000	Matador Resources 5.875% 15/9/2026	5,856	0.00	USD 500,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 3.72% 15/12/2049	466,702	0.08
USD 108,000	Medline Borrower 3.875% 1/4/2029	94,119	0.02	USD 20,000	Morgan Stanley Capital I 2017-HR2 2.73% 15/12/2050	12,175	0.00
USD 48,192	Merrill Lynch First Franklin Mortgage Loan Trust Series 2007-2 5.909% 25/5/2037	34,859	0.01	USD 12,000	Morgan Stanley Capital I Trust 2017-H1 4.281% 15/6/2050	9,516	0.00
USD 90,061	Merrill Lynch Mortgage Investors Trust Series 2006-A3 4.648% 25/5/2036	86,911	0.02	USD 107,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	72,514	0.01
USD 199,000	Meta Platforms 4.45% 15/8/2052	169,124	0.03	USD 100,000	Morgan Stanley Capital I Trust 2018-MP 4.419% 11/7/2040	86,321	0.02
USD 110,000	Meta Platforms 4.65% 15/8/2062	93,513	0.02	USD 60,000	Morgan Stanley Capital I Trust 2018-SUN 6.58% 15/7/2035	59,626	0.01
USD 55,000	Metropolitan Transportation Authority 5.871% 15/11/2039	55,351	0.01	USD 100,000	Morgan Stanley Capital I Trust 2018-SUN 6.88% 15/7/2035	99,119	0.02
USD 135,000	Metropolitan Transportation Authority 6.668% 15/11/2039	145,861	0.03	USD 66,232	Morgan Stanley Home Equity Loan Trust 2006-3 5.749% 25/4/2036	47,649	0.01
USD 60,000	Metropolitan Transportation Authority 6.814% 15/11/2040	65,000	0.01	USD 167,213	Morgan Stanley Mortgage Loan Trust 2006-16AX 5.769% 25/11/2036	31,394	0.01
USD 2,000	MGM Resorts International 4.625% 1/9/2026	1,886	0.00				

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 56,951	Morgan Stanley Resecuritization Trust 2013-R7 5.732% 26/12/2046	52,330	0.01	USD 150,000	New York City Municipal Water Finance Authority 6.011% 15/6/2042	164,791	0.03
USD 262,932	Mortgage Loan Resecuritization Trust 5.773% 16/4/2036	251,622	0.05	USD 100,000	New York State Dormitory Authority 5.389% 15/3/2040	100,438	0.02
USD 134,076	MortgageIT Trust 2004-1 6.209% 25/11/2034	128,101	0.02	USD 188,000	Newmont 2.25% 1/10/2030	152,861	0.03
USD 113,441	Mosaic Solar Loan Trust 2018-1 4.01% 22/6/2043	103,290	0.02	USD 29,000	Nexstar Media 5.625% 15/7/2027	27,291	0.01
USD 355,309	Mosaic Solar Loan Trust 2018-2-GS 4.2% 22/2/2044	320,571	0.06	USD 1,003,000	NGPL PipeCo 3.25% 15/7/2031	823,610	0.15
USD 222,008	Mosaic Solar Loan Trust 2019-2 2.88% 20/9/2040	192,624	0.04	USD 280,000	NGPL PipeCo 4.875% 15/8/2027	268,101	0.05
USD 46,251	Mosaic Solar Loan Trust 2020-1 2.1% 20/4/2046	39,506	0.01	USD 214,000	NiSource 5.25% 30/3/2028	213,033	0.04
USD 86,274	Mosaic Solar Loan Trust 2022-2 4.38% 21/1/2053	80,203	0.01	USD 160,000	NiSource 5.4% 30/6/2033	158,639	0.03
USD 286,000	Motorola Solutions 2.75% 24/5/2031	232,072	0.04	USD 81,000	NNN REIT 3.5% 15/4/2051	54,670	0.01
USD 198,000	Motorola Solutions 5.5% 1/9/2044	181,450	0.03	USD 112,420	Nomura Asset Acceptance Alternative Loan Trust Series 2001-R1A 7% 19/2/2030	107,938	0.02
USD 344,000	Motorola Solutions 5.6% 1/6/2032	339,421	0.06	USD 2,282,328	Nomura Asset Acceptance Alternative Loan Trust Series 2006-AF1 6.408% 25/5/2036	517,013	0.09
USD 127,942	MSCG Trust 2018-SELF 7.508% 15/10/2037	125,249	0.02	USD 400,000	Norfolk Southern 2.9% 25/8/2051	255,471	0.05
USD 447,797	MSCG Trust 2018-SELF 8.408% 15/10/2037	439,506	0.08	USD 206,000	Norfolk Southern 3.05% 15/5/2050	137,748	0.03
USD 323,000	MSCI 3.25% 15/8/2033	260,101	0.05	USD 250,000	Norfolk Southern 3.155% 15/5/2055	165,544	0.03
USD 421,000	MSCI 3.875% 15/2/2031	367,695	0.06	USD 258,000	Northern States Power 2.9% 1/3/2050	170,192	0.03
USD 115,000	MSCI 4% 15/11/2029	103,511	0.02	USD 250,000	Northern States Power 3.2% 1/4/2052	170,402	0.03
USD 142,000	Municipal Electric Authority of Georgia 6.637% 1/4/2057	158,710	0.03	USD 149,000	Northern States Power 4% 15/8/2045	118,518	0.02
USD 148,224	NACC Reperforming Loan REMIC Trust 2004-R1 6.5% 25/3/2034	126,349	0.02	USD 737,000	Northwest Pipeline 4% 1/4/2027	700,863	0.13
USD 34,035	NACC Reperforming Loan REMIC Trust 2004-R1 7.5% 25/3/2034	29,993	0.01	USD 110,000	NRG Energy 2.45% 2/12/2027	93,328	0.02
USD 119,000	Nasdaq 5.55% 15/2/2034	118,678	0.02	USD 19,000	NRG Energy 5.25% 15/6/2029	17,086	0.00
USD 210,000	Nasdaq 6.1% 28/6/2063	206,975	0.04	USD 21,000	NRG Energy 5.75% 15/1/2028	19,963	0.00
USD 150,000	Nationstar Home Equity Loan Trust 2007-B 5.839% 25/4/2037	135,229	0.02	USD 22,349	Oakwood Mortgage Investors 6.93% 15/9/2031	11,990	0.00
USD 120,000	Natixis Commercial Mortgage Trust 2018-SOX 4.404% 17/6/2038	110,177	0.02	USD 172,488	Oakwood Mortgage Investors 7.475% 15/8/2027	139,778	0.03
USD 13,000	Navient 5.875% 25/10/2024*	12,819	0.00	USD 101,335	Oakwood Mortgage Investors 7.62% 15/6/2032	88,969	0.02
USD 13,000	Navient 6.75% 25/6/2025	12,917	0.00	USD 171,000	Occidental Petroleum 6.45% 15/9/2036	174,502	0.03
USD 13,000	Navient 6.75% 15/6/2026	12,757	0.00	USD 181,000	Occidental Petroleum 7.875% 15/9/2031	200,631	0.04
USD 76,815	Navient Private Education Loan Trust 2020-A 2.46% 15/11/2068	70,884	0.01	USD 114,000	Ohio Power 1.625% 15/1/2031	89,201	0.02
USD 76,815	Navient Private Education Loan Trust 2020-A 6.325% 15/11/2068	75,913	0.01	USD 248,000	Ohio Power 2.9% 1/10/2051	158,301	0.03
USD 147,000	NBCUniversal Media 4.45% 15/1/2043	128,549	0.02	USD 226,000	Ohio Power 4% 1/6/2049	177,464	0.03
USD 237,837	New Century Home Equity Loan Trust Series 2005-C 6.104% 25/12/2035	189,521	0.03	USD 410,000	Ohio Power 5% 1/6/2033	399,679	0.07
USD 161,000	New Jersey Turnpike Authority 7.414% 1/1/2040	197,831	0.04	USD 259,000	Oncor Electric Delivery 3.1% 15/9/2049	176,212	0.03
USD 115,000	New York City Municipal Water Finance Authority 5.882% 15/6/2044	124,221	0.02	USD 2,450,000	One Market Plaza Trust 2017-1MKT 0% 10/2/2032	82	0.00
				USD 490,000	One Market Plaza Trust 2017-1MKT 0.218% 10/2/2032	1,279	0.00
				USD 685,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	628,689	0.11
				USD 120,000	OneMain Financial Issuance Trust 2020-2 2.76% 14/9/2035	104,329	0.02

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 310,000	OneMain Financial Issuance Trust 2020-2 3.45% 14/9/2035	266,271	0.05	USD 241,000	Public Service Electric and Gas 2.05% 1/8/2050	135,992	0.02
USD 49,204	OneMain Financial Issuance Trust 2020-A 3.84% 14/5/2032	49,084	0.01	USD 430,000	Public Service Electric and Gas 2.45% 15/1/2030	368,991	0.07
USD 246,000	OneMain Financial Issuance Trust 2021-1 5.94% 16/6/2036	240,850	0.04	USD 152,000	Public Service Electric and Gas 3.15% 1/1/2050	107,329	0.02
USD 229,000	ONEOK 6.625% 1/9/2053	231,847	0.04	USD 210,000	Public Service of New Hampshire 5.15% 15/1/2053	205,149	0.04
USD 4,000	OPENLANE 5.125% 1/6/2025	3,869	0.00	USD 130,528	RAMP Series 2004-RS7 Trust 4.681% 25/7/2034	101,336	0.02
USD 190,000	Option One Mortgage Loan Trust 2005-4 Asset-Backed Certificates Series 2005-4 6.164% 25/11/2035	155,754	0.03	USD 184,046	RASC Series 2006-EMX9 Trust 5.909% 25/11/2036	146,010	0.03
USD 353,064	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	282,879	0.05	USD 1,103,431	Ready Capital Mortgage Financing 2022-FL10 7.867% 25/10/2039	1,104,200	0.20
USD 237,473	Option One Mortgage Loan Trust 2007-FXD1 5.866% 25/1/2037	195,656	0.04	USD 219,002	Ready Capital Mortgage Financing 2022-FL9 7.782% 25/6/2037	219,423	0.04
USD 98,422	Option One Mortgage Loan Trust 2007-FXD2 5.82% 25/3/2037	85,482	0.02	USD 108,000	Realty Income 4.65% 15/3/2047	94,117	0.02
USD 1,016,000	Oracle 3.6% 1/4/2040	770,344	0.14	USD 14,574	Reperforming Loan REMIC Trust 2005-R2 5.769% 25/6/2035	13,366	0.00
USD 121,000	Oracle 3.85% 15/7/2036	100,305	0.02	USD 186,000	Republic Services 2.375% 15/3/2033	147,945	0.03
USD 655,000	Oracle 4% 15/7/2046	492,179	0.09	USD 217,810	RFMSI Series 2006-SA2 Trust 5.341% 25/8/2036	154,725	0.03
USD 231,000	Oracle 4% 15/11/2047	172,795	0.03	USD 22,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	20,426	0.00
USD 424,000	Oracle 4.125% 15/5/2045	328,244	0.06	USD 68,000	Ryder System 5.25% 1/6/2028	67,111	0.01
USD 240,000	Oracle 4.375% 15/5/2055	184,798	0.03	USD 120,000	Ryder System 5.65% 1/3/2028	120,238	0.02
USD 283,000	Otis Worldwide 5.25% 16/8/2028	284,756	0.05	USD 1,639,000	Sabine Pass Liquefaction 5.625% 1/3/2025	1,633,316	0.29
USD 3,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	2,441	0.00	USD 100,000	Sabine Pass Liquefaction 5.75% 15/5/2024	99,810	0.02
USD 34,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	30,806	0.01	USD 1,368,000	Sabine Pass Liquefaction 5.875% 30/6/2026	1,373,275	0.25
USD 74,892	Ownit Mortgage Loan Trust Series 2006-2 6.5% 25/1/2037	64,305	0.01	USD 52,000	Sabine Pass Liquefaction 5.9% 15/9/2037	52,256	0.01
USD 1,379,000	Pacific Gas and Electric 3.5% 1/8/2050	869,599	0.16	USD 544,000	San Diego Gas & Electric 5.35% 1/4/2053	528,236	0.10
USD 200,000	Pacific Gas and Electric 3.95% 1/12/2047	133,532	0.02	USD 130,889	Seasoned Credit Risk Transfer Trust Series 2017-3 0% 25/7/2056	13,806	0.00
USD 138,000	Pacific Gas and Electric 4.95% 1/7/2050	107,164	0.02	USD 43,357	Securitized Asset Backed Receivables Trust 2007-BR1 5.649% 25/2/2037	18,392	0.00
USD 45,000	Pacific Gas and Electric 6.7% 1/4/2053	43,931	0.01	USD 461,988	Securitized Asset Backed Receivables Trust 2007-BR1 5.969% 25/2/2037	195,958	0.04
USD 115,000	PECO Energy 2.8% 15/6/2050	73,242	0.01	USD 15,000	Select Medical 6.25% 15/8/2026	14,869	0.00
USD 111,000	PECO Energy 2.85% 15/9/2051	70,355	0.01	USD 70,799	Sequoia Mortgage Trust 2007-3 3.922% 20/7/2037	57,006	0.01
USD 376,000	PECO Energy 3.05% 15/3/2051	251,128	0.04	USD 17,000	Service Properties Trust 4.35% 1/10/2024	16,369	0.00
USD 402,000	Penske Truck Leasing / PTL Finance 5.875% 15/11/2027	399,509	0.07	USD 37,559	SG Mortgage Trust 2006-FRE2 5.749% 25/7/2036	7,936	0.00
USD 27,000	Performance Food 5.5% 15/10/2027	25,935	0.00	USD 33,000	Sirius XM Radio 5.5% 1/7/2029	29,767	0.01
USD 137,000	Philip Morris International 5.125% 17/11/2027	136,614	0.02	USD 16,000	Six Flags Entertainment 5.5% 15/4/2027	15,054	0.00
USD 71,000	Piedmont Natural Gas 4.1% 18/9/2034	60,870	0.01	USD 2,525	SLM Private Credit Student Loan Trust 2004-B 5.882% 15/3/2024	2,524	0.00
USD 106,000	Pioneer Natural Resources 2.15% 15/1/2031	85,937	0.01				
USD 80,000	Port Authority of New York & New Jersey 4.926% 1/10/2051	77,133	0.01				
USD 145,000	Port Authority of New York & New Jersey 4.96% 1/8/2046	138,273	0.03				
USD 20,000	Post 5.5% 15/12/2029	18,570	0.00				
USD 25,000	Post 5.625% 15/1/2028	24,126	0.00				
USD 277,394	PRPM 2020-4 2.951% 25/10/2025	272,858	0.05				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 653,366	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	691,440	0.13	USD 640,000	Texas Eastern Transmission 3.5% 15/1/2028	590,926	0.11
USD 100,000	SMB Private Education Loan Trust 2014-A 4.5% 15/9/2045	85,205	0.02	USD 199,000	Thermo Fisher Scientific 2% 15/10/2031	160,449	0.03
USD 532,536	SMB Private Education Loan Trust 2020-PT-A 1.6% 15/9/2054	474,583	0.09	USD 348,000	Thermo Fisher Scientific 5.086% 10/8/2033	349,812	0.06
USD 320,000	SMB Private Education Loan Trust 2020-PT-A 2.5% 15/9/2054	253,294	0.05	USD 2,174	Thornburg Mortgage Trust 2007-3 7.376% 25/6/2047	2,118	0.00
USD 507,082	SMB Private Education Loan Trust 2021-A 2.99% 15/1/2053	421,878	0.08	USD 546,000	T-Mobile USA 3.875% 15/4/2030	497,988	0.09
USD 145,100	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	131,341	0.02	USD 597,000	Transcontinental Gas Pipe Line 4% 15/3/2028	562,552	0.10
USD 120,917	SMB Private Education Loan Trust 2021-A 3.86% 15/1/2053	108,679	0.02	USD 338,000	Transcontinental Gas Pipe Line 4.6% 15/3/2048	282,639	0.05
USD 907,000	Southern California Edison 2.25% 1/6/2030	754,245	0.14	USD 400,000	Tricon American Homes 2017-SFR2 Trust 5.104% 17/1/2036	395,655	0.07
USD 426,000	Southern California Edison 5.95% 1/11/2032	441,849	0.08	USD 200,000	UBS Commercial Mortgage Trust 2017-C7 3.679% 15/12/2050	181,183	0.03
USD 487,000	Southwestern Public Service 3.15% 1/5/2050	322,870	0.06	USD 99,000	Union Electric 5.45% 15/3/2053	97,475	0.02
USD 1,363,000	Sprint 7.125% 15/6/2024	1,374,385	0.25	USD 156,000	Union Pacific 3.55% 20/5/2061	110,602	0.02
USD 550,000	Sprint 7.625% 15/2/2025	561,503	0.10	USD 203,000	Union Pacific 3.75% 5/2/2070	148,243	0.03
USD 449,000	Sprint 7.625% 1/3/2026	465,942	0.08	USD 156,000	Union Pacific 3.95% 15/8/2059	121,426	0.02
USD 148,000	Sprint 7.875% 15/9/2023	147,902	0.03	USD 112,000	Union Pacific 5.15% 20/1/2063	107,567	0.02
USD 5,000	Standard Industries 4.75% 15/1/2028	4,609	0.00	USD 110,465	Union Pacific Railroad 2014-1 Pass Through Trust 3.227% 14/5/2026	104,810	0.02
USD 13,000	Standard Industries 5% 15/2/2027	12,368	0.00	USD 168,543	United Airlines 2014-1 Class A Pass Through Trust 4% 11/4/2026	160,707	0.03
USD 300,000	State of California 4.6% 1/4/2038	282,247	0.05	USD 7,934	United Airlines 2016-2 Class B Pass Through Trust 3.65% 7/10/2025	7,488	0.00
USD 310,000	State of California 7.55% 1/4/2039	380,868	0.07	USD 188,979	United Airlines 2019-2 Class AA Pass Through Trust 2.7% 1/5/2032	159,466	0.03
USD 360,000	State of Illinois 5.1% 1/6/2033	349,385	0.06	USD 113,138	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	108,895	0.02
USD 155,000	State of Texas 5.517% 1/4/2039	161,890	0.03	USD 725,000	United States Treasury Inflation Indexed Bonds 1.5% 15/2/2053	669,666	0.12
USD 163,943	Structured Adjustable Rate Mortgage Loan Trust Series 2007-3 4.196% 25/4/2047	77,801	0.01	USD 2,522,000	United States Treasury Note/Bond 0.25% 30/6/2025	2,316,398	0.42
USD 1,170,543	Structured Adjustable Rate Mortgage Loan Trust Series 2007-6 4.348% 25/7/2037	762,890	0.14	USD 5,268,000	United States Treasury Note/Bond 0.25% 31/7/2025	4,822,484	0.87
USD 758,835	Structured Asset Mortgage Loan Trust Series 2006-RF3 6% 25/10/2036	429,206	0.08	USD 11,911,000	United States Treasury Note/Bond 0.375% 30/4/2025	11,031,168	1.99
USD 17,000	Sunoco / Sunoco Finance 4.5% 30/4/2030	15,163	0.00	USD 1,305,500	United States Treasury Note/Bond 0.375% 30/9/2027	1,111,562	0.20
USD 246,000	Targa Resources 4.2% 1/2/2033	216,978	0.04	USD 3,158,000	United States Treasury Note/Bond 0.5% 28/2/2026	2,849,232	0.51
USD 154,000	Targa Resources 6.125% 15/3/2033	156,770	0.03	USD 2,403,000	United States Treasury Note/Bond 0.5% 31/5/2027	2,079,534	0.38
USD 341,000	Targa Resources Partners / Targa Resources Partners Finance 4.875% 1/2/2031	313,419	0.06	USD 3,548,500	United States Treasury Note/Bond 0.5% 31/8/2027	3,045,472	0.55
USD 563,000	Targa Resources Partners / Targa Resources Partners Finance 5% 15/1/2028	542,530	0.10	USD 1,681,000	United States Treasury Note/Bond 0.625% 31/7/2026	1,501,737	0.27
USD 243,000	Targa Resources Partners / Targa Resources Partners Finance 5.5% 1/3/2030	233,801	0.04	USD 877,000	United States Treasury Note/Bond 0.75% 30/4/2026	792,486	0.14
USD 5,000	TEGNA 4.625% 15/3/2028	4,490	0.00	USD 626,000	United States Treasury Note/Bond 0.75% 31/5/2026	564,060	0.10
USD 6,000	TEGNA 5% 15/9/2029	5,296	0.00				
USD 29,000	Tenet Healthcare 4.375% 15/1/2030	25,721	0.00				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,158,000	United States Treasury Note/Bond 0.875% 30/6/2026	2,852,315	0.52	USD 307,000	United States Treasury Note/Bond 2.375% 15/5/2029	277,859	0.05
USD 159,000	United States Treasury Note/Bond 1% 31/7/2028	135,883	0.02	USD 992,000	United States Treasury Note/Bond 2.375% 15/2/2042	737,800	0.13
USD 770,000	United States Treasury Note/Bond 1.125% 15/5/2040	477,099	0.09	USD 2,009,200	United States Treasury Note/Bond 2.375% 15/5/2051	1,397,493	0.25
USD 770,000	United States Treasury Note/Bond 1.125% 15/8/2040	473,009	0.09	USD 3,101,000	United States Treasury Note/Bond 2.5% 15/2/2045 [†]	2,276,570	0.41
USD 5,222,000	United States Treasury Note/Bond 1.25% 15/8/2031	4,215,949	0.76	USD 2,611,000	United States Treasury Note/Bond 2.625% 15/4/2025	2,512,068	0.45
USD 552,000	United States Treasury Note/Bond 1.25% 15/5/2050	288,776	0.05	USD 307,000	United States Treasury Note/Bond 2.625% 15/2/2029	282,404	0.05
USD 770,000	United States Treasury Note/Bond 1.375% 15/11/2040	491,777	0.09	USD 2,592,100	United States Treasury Note/Bond 2.75% 15/5/2025	2,496,213	0.45
USD 2,489,600	United States Treasury Note/Bond 1.375% 15/8/2050	1,346,815	0.24	USD 6,170,000	United States Treasury Note/Bond 2.75% 15/8/2032	5,535,647	1.00
USD 6,443,000	United States Treasury Note/Bond 1.5% 31/10/2024	6,169,676	1.11	USD 3,101,000	United States Treasury Note/Bond 2.75% 15/11/2047	2,348,886	0.42
USD 2,500,000	United States Treasury Note/Bond 1.5% 15/2/2025	2,372,852	0.43	USD 2,500,000	United States Treasury Note/Bond 2.875% 15/6/2025	2,409,863	0.44
USD 4,839,000	United States Treasury Note/Bond 1.5% 15/8/2026	4,431,088	0.80	USD 258,800	United States Treasury Note/Bond 2.875% 15/5/2032	235,094	0.04
USD 890,000	United States Treasury Note/Bond 1.5% 15/2/2030	754,397	0.14	USD 2,731,000	United States Treasury Note/Bond 2.875% 15/5/2043	2,174,879	0.39
USD 3,362,000	United States Treasury Note/Bond 1.625% 30/11/2026	3,071,502	0.56	USD 1,669,000	United States Treasury Note/Bond 2.875% 15/11/2046 [*]	1,298,886	0.23
USD 1,586,000	United States Treasury Note/Bond 1.625% 15/8/2029	1,372,324	0.25	USD 1,340,300	United States Treasury Note/Bond 3% 15/5/2047	1,065,539	0.19
USD 3,099,000	United States Treasury Note/Bond 1.625% 15/5/2031	2,593,899	0.47	USD 4,598,000	United States Treasury Note/Bond 3% 15/2/2048 [*]	3,650,740	0.66
USD 1,305,500	United States Treasury Note/Bond 1.625% 15/11/2050	755,966	0.14	USD 4,897,500	United States Treasury Note/Bond 3% 15/2/2049	3,889,878	0.70
USD 6,443,000	United States Treasury Note/Bond 1.75% 31/12/2024	6,157,973	1.11	USD 3,025,500	United States Treasury Note/Bond 3% 15/8/2052	2,413,191	0.44
USD 99,000	United States Treasury Note/Bond 1.875% 28/2/2029	87,456	0.02	USD 1,200,000	United States Treasury Note/Bond 3.125% 15/11/2028	1,135,125	0.21
USD 138,000	United States Treasury Note/Bond 1.875% 15/2/2032	115,931	0.02	USD 1,739,000	United States Treasury Note/Bond 3.125% 15/2/2043	1,444,151	0.26
USD 992,000	United States Treasury Note/Bond 1.875% 15/2/2051	612,521	0.11	USD 1,305,000	United States Treasury Note/Bond 3.125% 15/8/2044	1,073,617	0.19
USD 1,252,000	United States Treasury Note/Bond 1.875% 15/11/2051	769,882	0.14	USD 5,268,000	United States Treasury Note/Bond 3.5% 15/9/2025	5,127,040	0.93
USD 2,963,900	United States Treasury Note/Bond 2% 15/2/2025	2,834,345	0.51	USD 2,500,000	United States Treasury Note/Bond 3.625% 31/5/2030	2,430,273	0.44
USD 861,000	United States Treasury Note/Bond 2% 15/11/2026	796,391	0.14	USD 2,984,000	United States Treasury Note/Bond 3.625% 15/8/2043	2,667,358	0.48
USD 29,000	United States Treasury Note/Bond 2% 15/2/2050	18,584	0.00	USD 2,239,500	United States Treasury Note/Bond 3.625% 15/2/2053 [*]	2,019,049	0.37
USD 3,667,000	United States Treasury Note/Bond 2.125% 15/5/2025	3,493,677	0.63	USD 840,500	United States Treasury Note/Bond 3.625% 15/5/2053	758,551	0.14
USD 5,746,000	United States Treasury Note/Bond 2.25% 15/8/2027	5,300,012	0.96	USD 1,739,000	United States Treasury Note/Bond 3.75% 15/11/2043	1,581,675	0.29
USD 1,681,000	United States Treasury Note/Bond 2.25% 15/8/2049	1,144,393	0.21	USD 2,864,800	United States Treasury Note/Bond 3.875% 31/3/2025	2,811,309	0.51
USD 327,000	United States Treasury Note/Bond 2.25% 15/2/2052	220,802	0.04	USD 2,513,000	United States Treasury Note/Bond 3.875% 30/11/2027	2,464,114	0.45
USD 1,542,000	United States Treasury Note/Bond 2.375% 15/5/2027	1,433,397	0.26	USD 5,696,000	United States Treasury Note/Bond 3.875% 30/9/2029	5,577,408	1.01
USD 619,000	United States Treasury Note/Bond 2.375% 31/3/2029	560,872	0.10	USD 4,661,000	United States Treasury Note/Bond 3.875% 31/12/2029	4,563,410	0.82

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

^{*}All or a portion of this security represents a security on loan.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 483,000	United States Treasury Note/Bond 3.875% 15/8/2040	458,746	0.08	USD 721,000	VICI Properties / VICI Note 4.125% 15/8/2030	631,588	0.11
USD 322,500	United States Treasury Note/Bond 3.875% 15/2/2043	300,076	0.05	USD 605,000	VICI Properties / VICI Note 4.25% 1/12/2026	570,185	0.10
USD 2,921,000	United States Treasury Note/Bond 4% 15/12/2025	2,871,594	0.52	USD 16,000	VICI Properties / VICI Note 4.5% 1/9/2026	15,159	0.00
USD 5,673,000	United States Treasury Note/Bond 4% 31/10/2029	5,592,115	1.01	USD 1,416,000	VICI Properties / VICI Note 4.625% 1/12/2029	1,278,857	0.23
USD 1,245,000	United States Treasury Note/Bond 4% 15/11/2052	1,202,106	0.22	USD 56,000	VICI Properties / VICI Note 5.625% 1/5/2024	55,612	0.01
USD 845,000	United States Treasury Note/Bond 4.125% 15/8/2053	834,107	0.15	USD 25,000	VICI Properties / VICI Note 5.75% 1/2/2027	24,502	0.00
USD 3,099,100	United States Treasury Note/Bond 4.25% 31/8/2030	3,083,362	0.56	USD 516,000	Viper Energy Partners 5.375% 1/11/2027	497,677	0.09
USD 452,000	United States Treasury Note/Bond 4.25% 15/5/2039	453,642	0.08	USD 123,000	Virginia Electric and Power 4.45% 15/2/2044	104,223	0.02
USD 483,000	United States Treasury Note/Bond 4.25% 15/11/2040	481,311	0.09	USD 34,000	Vistra Operations 5% 31/7/2027	31,875	0.01
USD 452,000	United States Treasury Note/Bond 4.375% 15/11/2039	458,727	0.08	USD 26,000	Vistra Operations 5.5% 1/9/2026	25,113	0.00
USD 1,305,500	United States Treasury Note/Bond 4.375% 15/5/2040	1,322,074	0.24	USD 800,000	VNDO Trust 2016-350P 4.033% 10/1/2035	699,281	0.13
USD 840,500	United States Treasury Note/Bond 4.375% 15/5/2041	847,001	0.15	USD 877,740	Voyager OPTONE Delaware Trust 7.495% 25/2/2038	210,333	0.04
USD 2,975,000	United States Treasury Note/Bond 4.5% 15/7/2026	2,967,098	0.54	USD 44,625	WaMu Asset-Backed Certificates WaMu Series 2007-HE3 Trust 5.669% 25/5/2037	38,204	0.01
USD 3,062,000	United States Treasury Note/Bond 4.5% 15/8/2039	3,157,568	0.57	USD 270,532	WaMu Mortgage Pass-Through Certificates Series 2006-AR3 Trust 5.43% 25/2/2046	236,776	0.04
USD 483,000	United States Treasury Note/Bond 4.625% 15/2/2040	504,603	0.09	USD 24,255	WaMu Mortgage Pass-Through Certificates Series 2006-AR5 Trust 5.42% 25/6/2046	21,142	0.00
USD 840,500	United States Treasury Note/Bond 4.75% 15/2/2041	888,172	0.16	USD 172,633	WaMu Mortgage Pass-Through Certificates Series 2007-OA5 Trust 5.18% 25/6/2047	139,499	0.03
USD 404,000	UnitedHealth 2.9% 15/5/2050	268,874	0.05	USD 62,150	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	42,704	0.01
USD 156,000	UnitedHealth 3.75% 15/10/2047	123,448	0.02	USD 24,597	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2005-9 Trust 5.5% 25/11/2035	18,719	0.00
USD 443,000	UnitedHealth 3.875% 15/8/2059	343,259	0.06	USD 123,596	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-1 Trust 6.5% 25/2/2036	99,290	0.02
USD 75,000	UnitedHealth 4.75% 15/5/2052	68,398	0.01	USD 145,468	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 6% 25/4/2036	129,474	0.02
USD 113,000	University of California 4.858% 15/5/2112	99,470	0.02	USD 47,352	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-4 Trust 7% 25/5/2036	37,959	0.01
USD 140,000	Verizon Communications 1.5% 18/9/2030	109,391	0.02	USD 259,098	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2006-9 Trust 4.298% 25/10/2036	82,313	0.02
USD 337,000	Verizon Communications 1.75% 20/1/2031	262,335	0.05	USD 202,835	Washington Mutual Mortgage Pass-Through Certificates WMALT Series 2007-OA3 Trust 5.68% 25/4/2047	171,496	0.03
USD 1,479,000	Verizon Communications 2.355% 15/3/2032	1,169,947	0.21				
USD 192,000	Verizon Communications 2.55% 21/3/2031	157,992	0.03				
USD 179,000	Verizon Communications 2.65% 20/11/2040	119,725	0.02				
USD 267,000	Verizon Communications 2.987% 30/10/2056	159,810	0.03				
USD 164,000	Verizon Communications 3% 20/11/2060	96,140	0.02				
USD 197,000	Verizon Communications 4.4% 1/11/2034	178,388	0.03				
USD 342,000	Verizon Communications 4.5% 10/8/2033	316,068	0.06				
USD 262,000	VICI Properties 4.75% 15/2/2028	249,291	0.05				
USD 858,000	VICI Properties / VICI Note 3.75% 15/2/2027	787,734	0.14				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 237,647	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE4 Trust 5.789% 25/9/2036	66,308	0.01	USD 23,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	20,614	0.00
USD 121,849	Washington Mutual Asset-Backed Certificates WMABS Series 2006-HE5 Trust 4.162% 25/10/2036	90,268	0.02	USD 97,015	Yale Mortgage Loan Trust 2007-1 5.829% 25/6/2037	31,749	0.01
USD 95,000	Waste Management 2.95% 1/6/2041	68,491	0.01	Uruguay			
USD 151,000	Waste Management 4.875% 15/2/2034	147,334	0.03	USD 137,836	Uruguay Government International Bond 4.375% 27/10/2027*	137,540	0.03
USD 13,000	Waste Pro USA 5.5% 15/2/2026	12,267	0.00	USD 243,733	Uruguay Government International Bond 5.1% 18/6/2050	234,853	0.04
USD 461,000	Wells Fargo 5.389% 24/4/2034	449,260	0.08	372,393 0.07			
USD 1,323,000	Wells Fargo 5.557% 25/7/2034	1,306,756	0.24	Total Bonds 532,209,491 96.13			
USD 943,000	Wells Fargo 5.574% 25/7/2029	938,477	0.17	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 532,209,491 96.13			
USD 521,000	Wells Fargo Bank 5.45% 7/8/2026*	523,127	0.10	Other Transferable Securities			
USD 650,000	Wells Fargo Commercial Mortgage Trust 2015-NXS4 4.224% 15/12/2048	599,825	0.11	BONDS			
USD 746,761	Wells Fargo Commercial Mortgage Trust 2016-C32 6.848% 15/1/2059	736,738	0.13	United States			
USD 250,000	Wells Fargo Commercial Mortgage Trust 2016-C34 6.468% 15/6/2049	242,436	0.04	USD 3,960	Conseco Finance 0% 15/11/2032*	-	0.00
USD 101,000	Wells Fargo Commercial Mortgage Trust 2016-NXS5 5.144% 15/1/2059	89,307	0.02	USD 475,000	Lehman Brothers 0% 19/7/2017**,**	-	0.00
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C41 4.188% 15/11/2050	65,481	0.01	USD 20,000	Lehman Brothers Holdings Capital Trust VII 0% 30/11/2056**	-	0.00
USD 80,000	Wells Fargo Commercial Mortgage Trust 2017-C42 4.002% 15/12/2050	66,314	0.01	USD 298,558	Lehman Brothers International Europe 0% 31/12/2049**	-	0.00
USD 105,000	Wells Fargo Commercial Mortgage Trust 2018-1745 3.874% 15/6/2036	88,813	0.02	USD 298,557	Lehman Brothers International Europe 0% 31/12/2049**	-	0.00
USD 415,000	Wells Fargo Commercial Mortgage Trust 2018-AUS 4.194% 17/8/2036	374,066	0.07	USD 560,000	Washington Mutual Bank Escrow 0% 6/11/2018**,**	-	0.00
USD 47,796	Wells Fargo Mortgage Backed 2008-AR1 Trust 4.199% 25/3/2038	42,023	0.01	USD 1,360,000	Washington Mutual Bank Escrow 0% 1/5/2018**,**	-	0.00
USD 250,000	WFRBS Commercial Mortgage Trust 2014-C24 4.204% 15/11/2047	232,138	0.04	USD 250,000	Washington Mutual Bank Escrow 0% 16/6/2018**,**	-	0.00
USD 280,499	WinWater Mortgage Loan Trust 2015-5 3.752% 20/8/2045	175,079	0.03	USD 250,000	Washington Mutual Bank Escrow 0% 4/2/2018**,**	-	0.00
USD 28,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	26,496	0.01	Total Bonds - 0.00			
USD 24,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.5% 1/3/2025	23,696	0.01	Total Other Transferable Securities - 0.00			
				Total Portfolio 532,209,491 96.12			
				Other Net Assets 21,457,244 3.88			
				Total Net Assets (USD) 553,666,735 100.00			

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	310,000	USD	213,530	Morgan Stanley	20/9/2023	(12,609)
AUD	87,000	USD	56,318	Citigroup	18/9/2023	65

US Dollar Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	64,000	CAD	55,761	HSBC Bank	18/9/2023	251
AUD	22,000	USD	14,202	Morgan Stanley	18/9/2023	56
AUD	109,000	USD	70,421	JP Morgan	18/9/2023	219
BRL	643,676	USD	134,000	Barclays	5/9/2023	(3,374)
BRL	68,995	USD	14,000	BNP Paribas	5/9/2023	2
BRL	69,958	USD	14,000	JP Morgan	5/9/2023	197
BRL	382,982	USD	78,000	HSBC Bank	3/10/2023	(634)
BRL	273,336	USD	56,000	Citigroup	3/10/2023	(782)
CAD	108,626	EUR	74,000	UBS	18/9/2023	(30)
CAD	38,129	USD	28,000	JP Morgan	18/9/2023	190
CAD	38,000	JPY	4,090,622	JP Morgan	15/9/2023	56
CLP	110,527,500	USD	127,000	Citigroup	15/9/2023	2,188
CLP	12,139,400	USD	14,000	BNP Paribas	15/9/2023	189
CLP	60,271,764	USD	70,000	JP Morgan	15/9/2023	449
CLP	72,702,000	USD	84,000	Toronto-Dominion	15/9/2023	978
CLP	11,838,582	USD	14,000	Goldman Sachs	15/9/2023	(163)
CLP	12,030,060	USD	14,000	Barclays	15/9/2023	61
COP	331,022,286	USD	78,005	BNY Mellon	20/12/2023	369
COP	222,596,000	GBP	44,000	Citigroup	18/9/2023	(1,824)
COP	562,857,000	USD	130,201	Morgan Stanley	15/8/2024	(2,272)
COP	410,157,000	USD	99,000	Standard Chartered Bank	18/9/2023	420
COP	230,608,000	USD	56,000	Bank of America	18/9/2023	(102)
COP	231,336,000	USD	56,000	Citigroup	18/9/2023	74
EUR	500,000	GBP	429,272	UBS	20/9/2023	(1,314)
EUR	1,410,000	USD	1,544,961	JP Morgan	20/9/2023	(14,003)
EUR	610,000	GBP	525,483	Bank of America	20/9/2023	(3,848)
EUR	710,000	USD	777,401	Deutsche Bank	20/9/2023	(6,491)
EUR	930,000	USD	1,019,192	HSBC Bank	20/9/2023	(9,410)
EUR	100,000	USD	109,426	Société Générale	20/9/2023	(847)
EUR	200,000	GBP	171,412	HSBC Bank	20/9/2023	(149)
EUR	250,000	USD	275,009	Citigroup	20/9/2023	(3,562)
EUR	170,000	USD	188,063	Goldman Sachs	20/9/2023	(3,480)
EUR	110,000	USD	121,022	Bank of America	20/9/2023	(1,586)
EUR	10,000	PLN	44,640	HSBC Bank	18/9/2023	28
EUR	88,000	USD	95,946	Citigroup	18/9/2023	(406)
EUR	895,000	USD	979,616	Credit Agricole	20/9/2023	(7,837)
EUR	65,000	USD	70,200	JP Morgan	18/9/2023	369
GBP	679,311	EUR	790,000	HSBC Bank	20/9/2023	3,419
GBP	170,000	USD	218,105	Deutsche Bank	20/9/2023	(2,589)
GBP	172,499	EUR	200,000	Deutsche Bank	20/9/2023	1,527
GBP	150,000	USD	193,010	HSBC Bank	20/9/2023	(2,849)
GBP	275,969	EUR	320,000	Bank of America	20/9/2023	2,406
GBP	45,000	USD	56,943	JP Morgan	18/9/2023	105
GBP	45,000	USD	56,949	Morgan Stanley	18/9/2023	99
HUF	19,919,943	USD	56,000	Deutsche Bank	18/9/2023	665
IDR	5,983,024,462	USD	402,735	UBS	20/9/2023	(9,972)
IDR	1,376,550,000	USD	90,000	Barclays	18/9/2023	368
IDR	1,109,141,980	USD	72,313	Barclays	26/9/2023	491
INR	6,950,076	USD	84,000	Citigroup	18/9/2023	(50)
JPY	351,387,045	USD	2,565,000	Morgan Stanley	20/9/2023	(154,625)
JPY	60,000,000	USD	419,460	HSBC Bank	20/9/2023	(7,883)
JPY	6,630,718	EUR	42,000	HSBC Bank	15/9/2023	(144)
JPY	14,177,511	USD	98,000	HSBC Bank	15/9/2023	(826)
JPY	4,080,511	CAD	38,000	JP Morgan	15/9/2023	(125)
JPY	4,058,149	USD	28,000	JP Morgan	15/9/2023	(185)
JPY	31,000,000	USD	213,159	Barclays	20/9/2023	(512)
JPY	13,000,000	USD	89,225	JP Morgan	20/9/2023	(50)
KRW	68,998,800	USD	52,000	Citigroup	18/9/2023	210
MXN	978,750	USD	57,000	JP Morgan	15/9/2023	1,372
MXN	717,367	GBP	33,000	JP Morgan	18/9/2023	926
MXN	717,325	GBP	33,000	UBS	18/9/2023	923

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
MXN	2,868,660	USD	169,000	Goldman Sachs	18/9/2023	1,996
MXN	438,574	USD	26,000	Toronto-Dominion	18/9/2023	142
MYR	494,424	USD	108,000	Barclays	18/9/2023	(1,336)
NOK	596,641	USD	57,000	Deutsche Bank	15/9/2023	(952)
NOK	595,560	USD	56,000	Deutsche Bank	18/9/2023	(48)
NOK	297,186	USD	28,000	Goldman Sachs	18/9/2023	(80)
NOK	596,437	USD	56,000	JP Morgan	18/9/2023	34
PLN	172,616	USD	42,000	Citigroup	18/9/2023	(126)
SEK	607,354	USD	56,000	UBS	18/9/2023	(288)
THB	5,727,312	USD	162,500	Goldman Sachs	18/9/2023	1,283
USD	180,884	JPY	25,228,000	BNY Mellon	20/9/2023	7,830
USD	255,705	CAD	337,000	Bank of America	20/9/2023	6,542
USD	974,691	EUR	890,000	HSBC Bank	20/9/2023	8,341
USD	218,272	GBP	170,000	JP Morgan	20/9/2023	2,756
USD	212,858	AUD	310,000	Bank of America	20/9/2023	11,937
USD	170,544	GBP	133,000	BNP Paribas	20/9/2023	1,935
USD	3,790,891	EUR	3,454,499	BNP Paribas	20/9/2023	40,045
USD	2,151,686	EUR	1,960,501	Toronto-Dominion	20/9/2023	23,001
USD	173,457	EUR	157,904	Deutsche Bank	22/9/2023	1,992
USD	835,976	EUR	762,000	Deutsche Bank	20/9/2023	8,608
USD	823,029	EUR	750,000	JP Morgan	20/9/2023	8,691
USD	209,200	IDR	3,132,765,717	Citigroup	26/9/2023	3,564
USD	174,989	EUR	160,000	Société Générale	20/9/2023	1,263
USD	315,447	COP	1,372,432,310	Bank of America	20/12/2023	(9,494)
USD	79,000	TWD	2,457,690	BNP Paribas	11/10/2023	1,754
USD	978,156	EUR	900,000	Barclays	20/9/2023	949
USD	2,565,000	JPY	365,828,046	Deutsche Bank	20/9/2023	55,565
USD	415,500	EUR	380,000	Citigroup	20/9/2023	2,901
USD	191,929	GBP	150,000	Barclays	20/9/2023	1,768
USD	534,768	JPY	77,000,000	HSBC Bank	20/9/2023	6,577
USD	169,586	ZAR	3,199,553	Toronto-Dominion	7/11/2023	287
USD	56,767	EUR	51,648	UBS	7/11/2023	553
USD	17,516	COP	74,093,632	Citigroup	20/12/2023	(26)
USD	14,000	COP	57,475,880	Barclays	18/9/2023	68
USD	14,000	BRL	68,532	Credit Agricole	5/9/2023	92
USD	99,000	COP	397,935,000	Citigroup	18/9/2023	2,542
USD	70,000	CLP	59,731,000	Morgan Stanley	15/9/2023	184
USD	139,875	COP	562,857,000	Morgan Stanley	15/9/2023	3,305
USD	57,000	CLP	48,655,200	BNP Paribas	15/9/2023	130
USD	57,000	NOK	597,732	Deutsche Bank	15/9/2023	849
USD	56,000	CAD	75,405	Deutsche Bank	18/9/2023	250
USD	42,000	PLN	171,783	HSBC Bank	18/9/2023	328
USD	197,000	MXN	3,366,682	JP Morgan	18/9/2023	(3,682)
USD	86,000	CNH	624,636	Goldman Sachs	18/9/2023	82
USD	8,415	AUD	13,000	Citigroup	18/9/2023	(10)
USD	41,000	JPY	5,931,408	HSBC Bank	15/9/2023	345
USD	57,000	MXN	980,684	JP Morgan	15/9/2023	(1,487)
USD	84,000	JPY	12,229,283	JP Morgan	15/9/2023	179
USD	14,000	ZAR	269,381	Goldman Sachs	18/9/2023	(319)
USD	56,000	MXN	966,952	Citigroup	18/9/2023	(1,638)
USD	56,000	COP	231,560,000	Standard Chartered Bank	18/9/2023	(128)
USD	42,802	AUD	66,000	JP Morgan	18/9/2023	28
USD	56,000	THB	1,983,520	BNP Paribas	18/9/2023	(722)
USD	185,792	JPY	27,000,000	Bank of America	20/9/2023	583
USD	83,862	GBP	66,000	JP Morgan	18/9/2023	192
USD	73,142	AUD	114,000	Deutsche Bank	18/9/2023	(740)
USD	42,000	ZAR	786,873	Barclays	18/9/2023	175
USD	14,000	BRL	69,239	JP Morgan	5/9/2023	(51)
USD	70,000	NOK	747,938	Goldman Sachs	18/9/2023	(267)
USD	56,000	ZAR	1,038,595	Citigroup	18/9/2023	795
USD	28,000	CAD	37,921	JP Morgan	18/9/2023	(36)

US Dollar Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	56,000	CLP	48,216,000	Toronto-Dominion	15/9/2023	(357)
USD	1,397,868	MXN	23,631,381	Barclays	28/9/2023	(8,308)
USD	111,000	MXN	1,873,114	Goldman Sachs	18/9/2023	(653)
USD	56,000	BRL	273,672	Citigroup	5/9/2023	462
USD	42,000	ZAR	782,877	UBS	18/9/2023	387
USD	14,000	ZAR	260,477	HSBC Bank	18/9/2023	155
USD	28,000	ZAR	522,408	JP Morgan	18/9/2023	232
USD	78,000	BRL	381,284	HSBC Bank	5/9/2023	624
USD	28,185	EUR	26,000	Goldman Sachs	18/9/2023	(43)
USD	25,058	EUR	23,000	Morgan Stanley	18/9/2023	88
USD	84,000	CNH	612,670	Citigroup	18/9/2023	(272)
USD	17,484	EUR	16,000	Barclays	18/9/2023	113
USD	14,000	NOK	147,650	Morgan Stanley	18/9/2023	129
ZAR	1,003,300	EUR	48,000	Morgan Stanley	18/9/2023	1,216
ZAR	364,026	USD	19,000	Morgan Stanley	18/9/2023	350
ZAR	3,199,553	USD	166,477	Morgan Stanley	7/11/2023	2,822
ZAR	268,089	USD	14,000	State Street	18/9/2023	250
ZAR	266,479	USD	14,000	Barclays	18/9/2023	164
ZAR	523,594	USD	28,000	BNP Paribas	18/9/2023	(169)
ZAR	1,047,794	USD	56,000	Bank of America	18/9/2023	(306)
ZAR	1,578,556	USD	84,000	UBS	18/9/2023	(93)
ZAR	786,134	USD	42,000	JP Morgan	18/9/2023	(214)
Net unrealised depreciation						(50,273)
EUR Hedged Share Class						
EUR	26,703,752	USD	29,298,984	BNY Mellon	15/9/2023	(311,277)
USD	496,270	EUR	454,255	BNY Mellon	15/9/2023	3,166
Net unrealised depreciation						(308,111)
GBP Hedged Share Class						
GBP	70,013	USD	89,083	BNY Mellon	15/9/2023	(326)
USD	1,838	GBP	1,444	BNY Mellon	15/9/2023	6
Net unrealised depreciation						(320)
Total net unrealised depreciation (USD underlying exposure - USD 67,482,101)						(358,704)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
4	EUR	Euro Bund	September 2023	577,191	1,237
(6)	JPY	Japanese 10 Year Bond (OSE)	September 2023	6,032,638	23,911
19	AUD	Australian 10 Year Bond	September 2023	1,431,970	(7,690)
(57)	AUD	Australian 3 Year Bond	September 2023	3,929,072	(14,562)
(3)	GBP	3 Month SONIA	September 2023	902,345	2,313
(6)	EUR	Euro BUXL	December 2023	868,520	(6,748)
1	USD	3 Month SOFR	December 2023	236,450	(188)
32	USD	US Long Bond (CBT)	December 2023	3,890,000	25,511
(113)	USD	US Treasury 10 Year Note (CBT)	December 2023	12,530,641	(93,288)
1	USD	US Ultra 10 Year Note	December 2023	115,984	1,234
(6)	USD	US Ultra Bond (CBT)	December 2023	776,812	(4,688)
(35)	USD	US Treasury 2 Year Note (CBT)	December 2023	7,128,516	(8,867)
297	USD	US Treasury 5 Year Note (CBT)	December 2023	31,720,992	135,731
4	EUR	3 Month EURIBOR	June 2024	1,045,833	(4,652)
399	USD	3 Month SOFR	June 2024	94,528,087	(182,793)
60	USD	3 Month SOFR	September 2024	14,259,750	(6,749)
3	GBP	3 Month SONIA	September 2024	897,211	3,233

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/Description	Expiration date	Underlying exposure USD	Unrealised appreciation/(depreciation) USD
(2)	CAD	Banker's Acceptance	September 2024	350,628	(277)
7	USD	3 Month SOFR	December 2024	1,670,025	(3,373)
(4)	USD	3 Month SOFR	March 2025	957,800	3,626
Total				183,850,465	(137,079)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/(depreciation) USD	Market Value USD
CDS	USD 109,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,488)	(766)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,503)	(773)
CDS	USD 110,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,503)	(773)
CDS	USD 107,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(1,449)	(752)
CDS	USD 150,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(2,030)	(1,054)
CDS	USD 66,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/12/2024	(894)	(464)
CDS	USD 217,500	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Barclays	20/6/2028	(10,567)	9,563
CDS	USD 59,000	Fund receives default protection on Federative Republic Of Brazil; and pays Fixed 1%	Barclays	20/6/2028	(2,354)	1,585
CDS	USD 129,902	Fund receives default protection on Mexican; and pays Fixed 1%	Barclays	20/6/2028	(2,353)	(59)
CDS	USD 278,100	Fund receives default protection on American Electric Power; and pays Fixed 1%	BNP Paribas	20/6/2028	(807)	(7,230)
CDS	USD 139,050	Fund receives default protection on American Electric Power; and pays Fixed 1%	BNP Paribas	20/6/2028	(417)	(3,615)
CDS	USD 182,850	Fund receives default protection on American Electric Power; and pays Fixed 1%	BNP Paribas	20/6/2028	(588)	(4,754)
CDS	USD 393,000	Fund receives default protection on CDX.NA.HY.40.V1; and pays Fixed 5%	Bank of America	20/6/2028	(1,234)	(11,628)
CDS	EUR 346,850	Fund receives default protection on ITRAXX.XO.39.V1; and pays Fixed 5%	Bank of America	20/6/2028	(628)	(15,543)
CDS	USD (160,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	(6,945)	(14,294)
CDS	USD (80,000)	Fund provides default protection on CMBX.NA.10.A; and receives Fixed 2%	Deutsche Bank	17/11/2059	(3,411)	(7,147)
CDS	USD 184,540	Fund receives default protection on American Express; and pays Fixed 1%	Goldman Sachs	20/6/2028	(47)	(4,385)
CDS	USD 123,026	Fund receives default protection on American Express; and pays Fixed 1%	Goldman Sachs	20/6/2028	(40)	(2,923)
CDS	USD 172,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Goldman Sachs	20/6/2028	(1,675)	7,562
CDS	USD (60,000)	Fund provides default protection on CMBX.NA.BBB-14; and receives Fixed 3%	Goldman Sachs	16/12/2072	(4,563)	(14,703)
CDS	USD 78,000	Fund receives default protection on Colombia Government International Bond; and pays Fixed 1%	Morgan Stanley	20/6/2028	(988)	3,430
CDS	USD (7,000)	Fund provides default protection on CMBX.NA.9.BBB-; and receives Fixed 3%	Morgan Stanley	17/9/2058	(1,492)	(1,486)
CDS	USD 4,968	Fund receives default protection on CMBX.NA.9.AAA; and pays Fixed 0.5%	Morgan Stanley	17/9/2058	(44)	15
CDS	USD 7,000	Fund receives default protection on CMBX.NA.9.BBB; and pays Fixed 3%	Morgan Stanley	17/9/2058	1,125	1,486

US Dollar Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IFS	EUR 204,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.808%	Bank of America	15/8/2053	4,988	4,988
IFS	EUR 204,000	Fund provides default protection CPTFEMU + 0bps; and receives Fixed 2.82%	Bank of America	15/8/2053	4,676	5,804
IRS	BRL 1,242,000	Fund receives Fixed 9.98%; and pays Floating BRL BROIS 1 Day	HSBC Bank	2/1/2026	(625)	(625)
IRS	COP 670,756,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 11.895%	Bank of America	19/10/2024	(507)	(507)
IRS	BRL 979,422	Fund receives Fixed 11.865%; and pays Floating BRL BROIS 1 Day	Bank of America	2/1/2025	2,362	2,362
IRS	JPY 86,933,128	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.2%	Bank of America	3/2/2025	(1,185)	(1,185)
IRS	JPY 86,933,128	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.205%	Bank of America	3/2/2025	(1,227)	(1,227)
IRS	ZAR 7,457,000	Fund receives Fixed 7.2%; and pays Floating ZAR JIBAR 3 Month	Bank of America	20/3/2025	(2,403)	(2,403)
IRS	CZK 17,050,000	Fund receives Floating CZK-PRIBOR-PRBO 3 Month; and pays Fixed 4.615%	Bank of America	19/6/2025	(2,956)	(2,956)
IRS	USD 6,047,000	Fund receives Fixed 4.185%; and pays Floating USD SOFR 1 Day	Bank of America	29/7/2025	(6,817)	(6,818)
IRS	EUR 5,350,500	Fund receives Floating EUR ESTR 1 Day; and pays Fixed 3.225%	Bank of America	29/7/2025	(6,088)	(6,088)
IRS	USD 25,597,440	Fund receives Floating USD SOFR 1 Day; and pays Fixed 4.7915%	Bank of America	4/8/2025	26,370	26,370
IRS	USD 5,654,000	Fund receives Fixed 4.053%; and pays Floating USD SOFR 1 Day	Bank of America	16/8/2025	(81,179)	(81,179)
IRS	USD 2,718,000	Fund receives Fixed 4.1115%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(35,925)	(35,925)
IRS	USD 2,827,000	Fund receives Fixed 4.1527%; and pays Floating USD SOFR 1 Day	Bank of America	24/8/2025	(35,188)	(35,188)
IRS	USD 2,718,000	Fund receives Fixed 4.1005%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(36,468)	(36,468)
IRS	USD 2,827,000	Fund receives Fixed 4.1327%; and pays Floating USD SOFR 1 Day	Bank of America	25/8/2025	(36,228)	(36,228)
IRS	USD 5,436,000	Fund receives Fixed 4.181%; and pays Floating USD SOFR 1 Day	Bank of America	28/8/2025	(64,583)	(64,583)
IRS	CAD 2,674,000	Fund receives Fixed 4.3815%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	20/7/2026	(8,987)	(8,987)
IRS	CAD 2,674,000	Fund receives Fixed 4.396%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	20/7/2026	(8,190)	(8,190)
IRS	KRW 367,232,375	Fund receives Fixed 3.1875%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(3,631)	(3,631)
IRS	KRW 271,432,625	Fund receives Fixed 3.19%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(2,670)	(2,670)
IRS	KRW 146,827,649	Fund receives Fixed 3.33%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(1,005)	(1,005)
IRS	KRW 146,849,675	Fund receives Fixed 3.38%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(848)	(848)
IRS	KRW 146,849,676	Fund receives Fixed 3.3825%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(840)	(840)
IRS	KRW 197,100,000	Fund receives Fixed 3.545%; and pays Floating KRW KORIBOR 3 Month	Bank of America	20/9/2026	(443)	(443)
IRS	BRL 523,000	Fund receives Fixed 10.04%; and pays Floating BRL BROIS 1 Day	Bank of America	4/1/2027	(1,005)	(1,005)
IRS	BRL 237,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.1%	Bank of America	4/1/2027	174	174
IRS	MXN 3,069,000	Fund receives Fixed 8.42%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	20/1/2028	(4,018)	(4,018)
IRS	MXN 1,789,000	Fund receives Fixed 8.35%; and pays Floating MXN MXIBTIIIE 1 Month	Bank of America	28/4/2028	(2,531)	(2,531)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	EUR 186,000	Fund receives Fixed 3.1518%; and pays Floating EUR EURIBOR 6 Month	Bank of America	21/7/2028	(66)	(66)
IRS	CZK 3,945,000	Fund receives Fixed 4.321%; and pays Floating CZK-PRIBOR-PRBO 6 Month	Bank of America	20/9/2028	706	706
IRS	PLN 513,000	Fund receives Floating PLN WIBOR 6 Month; and pays Fixed 5.7005%	Bank of America	20/9/2028	(6,509)	(6,509)
IRS	EUR 274,000	Fund receives Fixed 2.4425%; and pays Floating EUR EURIBOR 6 Month	Bank of America	14/7/2032	(5,219)	(5,219)
IRS	JPY 51,356,100	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.885%	Bank of America	15/2/2033	(3,397)	(3,397)
IRS	JPY 51,356,100	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.8975%	Bank of America	15/2/2033	(3,802)	(3,802)
IRS	JPY 102,712,200	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9%	Bank of America	15/2/2033	(7,765)	(7,765)
IRS	JPY 148,755,600	Fund receives Floating JPY TONAR 1 Day; and pays Fixed 0.9175%	Bank of America	15/2/2033	(12,884)	(12,884)
IRS	CAD 40,201	Fund receives Fixed 3.3%; and pays Floating CAD CDOR 3 Month	Bank of America	27/3/2033	(2,094)	(2,091)
IRS	CAD 40,864	Fund receives Fixed 3.35%; and pays Floating CAD CDOR 3 Month	Bank of America	30/3/2033	(1,911)	(1,997)
IRS	CAD 120,865	Fund receives Fixed 3.28%; and pays Floating CAD CDOR 3 Month	Bank of America	25/4/2033	(5,934)	(6,337)
IRS	CAD 40,969	Fund receives Fixed 3.442%; and pays Floating CAD CDOR 3 Month	Bank of America	9/5/2033	(1,717)	(1,717)
IRS	CAD 41,620	Fund receives Fixed 3.3625%; and pays Floating CAD CDOR 3 Month	Bank of America	12/5/2033	(1,940)	(1,942)
IRS	CAD 124,712	Fund receives Fixed 3.43%; and pays Floating CAD CDOR 3 Month	Bank of America	15/5/2033	(4,682)	(5,293)
IRS	CAD 42,470	Fund receives Fixed 3.77%; and pays Floating CAD CDOR 3 Month	Bank of America	30/5/2033	(880)	(900)
IRS	CAD 42,948	Fund receives Fixed 3.6829%; and pays Floating CAD CDOR 3 Month	Bank of America	31/5/2033	(1,138)	(1,138)
IRS	CAD 43,470	Fund receives Fixed 3.677%; and pays Floating CAD CDOR 3 Month	Bank of America	1/6/2033	(1,166)	(1,166)
IRS	CAD 7,915	Fund receives Fixed 3.921%; and pays Floating CAD CDOR 3 Month	Bank of America	13/6/2033	(94)	(94)
IRS	CAD 1,717,266	Fund receives Fixed 3.54%; and pays Floating CAD-CORRA-OIS-COMPOUND 1 Day	Bank of America	15/6/2033	(25,678)	(25,678)
IRS	CAD 874,889	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.5675%	Bank of America	20/7/2033	10,812	10,812
IRS	CAD 875,000	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.569%	Bank of America	20/7/2033	10,734	10,734
IRS	MXN 744,000	Fund receives Fixed 8.5%; and pays Floating MXN MXIBTIIE 1 Month	Bank of America	28/7/2033	(790)	(790)
IRS	EUR 160,000	Fund receives Fixed 2.85708%; and pays Floating EUR ESTR 1 Day	Bank of America	28/8/2033	445	410
IRS	CAD 17,420	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.37%	Bank of America	27/3/2053	1,204	1,201
IRS	CAD 17,707	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.4%	Bank of America	30/3/2053	1,102	1,147
IRS	CAD 52,375	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.32%	Bank of America	25/4/2053	3,585	3,906
IRS	CAD 17,753	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.4841%	Bank of America	9/5/2053	917	917
IRS	CAD 18,035	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.375%	Bank of America	12/5/2053	1,209	1,194
IRS	CAD 54,042	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.44%	Bank of America	15/5/2053	2,858	3,098
IRS	CAD 18,404	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.66%	Bank of America	30/5/2053	444	498

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
IRS	CAD 18,611	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.5816%	Bank of America	31/5/2053	700	700
IRS	CAD 18,900	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.5595%	Bank of America	1/6/2053	766	766
IRS	CAD 3,430	Fund receives Floating CAD CDOR 3 Month; and pays Fixed 3.7685%	Bank of America	13/6/2053	42	42
IRS	CAD 764,000	Fund receives Floating CAD-CORRA-OIS-COMPOUND 1 Day; and pays Fixed 3.404%	Bank of America	15/6/2053	13,319	13,318
IRS	USD 68,132	Fund receives Floating USD SOFR 1 Day; and pays Fixed 2.8417%	Bank of America	25/8/2053	(131)	(131)
IRS	GBP 800,000	Fund receives Fixed 5.65%; and pays Floating GBP SONIA 1 Day	Bank of America	22/8/2025	3,528	3,528
IRS	GBP 1,170,000	Fund receives Fixed 5.4%; and pays Floating GBP SONIA 1 Day	BNP Paribas	23/8/2025	1,921	1,874
IRS	GBP 1,250,000	Fund receives Floating GBP SONIA 1 Day; and pays Fixed 4.75%	Bank of America	26/8/2026	(2,180)	(2,034)
IRS	MXN 370,000	Fund receives Fixed 8.58%; and pays Floating MXN MXIBTIIE 1 Month	BNP Paribas	1/8/2033	(276)	(276)
IRS	EUR 640,000	Fund receives Fixed 3.0313%; and pays Floating EUR ESTR 1 Day	Bank of America	23/8/2033	6,578	6,578
IRS	USD 750,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.8642%	Bank of America	23/8/2033	(8,613)	(8,613)
IRS	EUR 430,000	Fund receives Fixed 2.87515%; and pays Floating EUR ESTR 1 Day	Bank of America	25/8/2033	1,510	1,461
IRS	USD 500,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.71334%	Bank of America	25/8/2033	(3,297)	(2,914)
IRS	USD 180,000	Fund receives Floating USD SOFR 1 Day; and pays Fixed 3.828%	Bank of America	26/8/2035	(3,594)	(3,561)
IRS	BRL 5,460,565	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 12.615%	Citibank	2/1/2024	(186)	(186)
IRS	COP 1,293,455,000	Fund receives Floating COP-IBR-BANREP 1 Day; and pays Fixed 12.37%	Citibank	18/4/2024	249	249
IRS	BRL 932,000	Fund receives Fixed 11.745%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	5,821	5,821
IRS	BRL 968,552	Fund receives Fixed 11.8%; and pays Floating BRL BROIS 1 Day	Citibank	2/1/2026	6,347	6,347
IRS	BRL 1,257,000	Fund receives Fixed 10.1075%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	2/1/2026	10	10
IRS	BRL 591,352	Fund receives Fixed 10.005%; and pays Floating BRL BROIS 1 Day	Goldman Sachs	4/1/2027	(1,221)	(1,221)
IRS	BRL 108,000	Fund receives Floating BRL BROIS 1 Day; and pays Fixed 10.105%	Goldman Sachs	4/1/2027	86	86
TRS	USD 2,813,000	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Goldman Sachs	20/9/2023	(63,428)	(48,740)
TRS	USD 1,406,500	Fund receives USD SOFR 1D Overnight + 0bps; and pays iBoxx US Dollar Liquid Investment + 0bps	Goldman Sachs	20/9/2023	(27,812)	(18,113)
Total (USD underlying exposure - USD 90,847,266)					(476,383)	(473,729)

CDS: Credit Default Swaps

IFS: Inflation Rate Swaps

IRS: Interest Rate Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
20,000	Put	OTC EUR/USD	Bank of America	EUR 1.018	12/9/2023	(843)	-

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
114,000	Put	OTC USD/BRL	Bank of America	USD 4.65	27/9/2023	(279)	27
104,000	Put	OTC EUR/BRL	Bank of America	EUR 5.4	6/10/2023	64	2,187
940,000	Call	OTC USD/JPY	Bank of America	USD 150	1/5/2024	1,726	7,197
144,000	Put	OTC USD/CNH	Barclays	USD 7.1	28/9/2023	(1,121)	66
114,000	Put	OTC USD/MXN	Barclays	USD 17.2	6/10/2023	1,471	3,138
104,000	Put	OTC EUR/USD	Barclays	EUR 1.08	16/10/2023	111	786
14,000	Put	OTC CNH/USD	Citibank	USD 7.22	26/1/2024	650	2,372
102,000	Call	OTC EUR/USD	Deutsche Bank	EUR 1.105	11/9/2023	(1,014)	41
12,000	Put	OTC PLN/EUR	HSBC Bank	EUR 4.66	1/11/2023	1,327	2,850
9,000	Put	OTC EUR/USD	HSBC Bank	EUR 1.05	16/11/2023	(4)	1,189
225	Put	3 Month SOFR	Exchange Traded	USD 94.875	13/10/2023	133,115	184,219
337	Put	SOFR 3 Month Index	Exchange Traded	USD 95	13/10/2023	281,217	374,912
562	Put	SOFR 3 Month Index	Exchange Traded	USD 95.625	13/10/2023	890,940	1,482,275
Total (USD underlying exposure - USD 239,209,023)						1,307,360	2,061,259

Written Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
(104,000)	Call	OTC EUR/BRL	Bank of America	EUR 5.7	6/10/2023	798	(285)
(104,000)	Put	OTC EUR/BRL	Bank of America	EUR 5.2	6/10/2023	129	(514)
(196,000)	Put	OTC USD/CNH	Bank of America	USD 7.27	6/10/2023	96	(1,343)
(144,000)	Call	OTC USD/CNH	Barclays	USD 7.25	28/9/2023	(473)	(945)
(144,000)	Put	OTC USD/CNH	Barclays	USD 6.95	28/9/2023	317	(1)
(86,000)	Call	OTC USD/MXN	Barclays	USD 18.3	6/10/2023	554	(48)
(114,000)	Put	OTC USD/MXN	Barclays	USD 16.7	6/10/2023	(403)	(933)
(104,000)	Call	OTC EUR/USD	Barclays	EUR 1.115	16/10/2023	240	(207)
(154,000)	Call	OTC EUR/USD	Deutsche Bank	EUR 1.12	11/9/2023	722	(3)
(4)	Put	US Treasury 5 Year Note	Exchange Traded	USD 106.5	22/9/2023	1,525	(1,531)
(225)	Put	3 Month SOFR	Exchange Traded	USD 95.125	13/10/2023	(217,042)	(317,813)
(337)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.25	13/10/2023	(406,618)	(577,112)
(562)	Put	SOFR 3 Month Index	Exchange Traded	USD 95.375	13/10/2023	(756,460)	(1,134,537)
(1)	Put	US Treasury 10 Year Note	Exchange Traded	USD 109	27/10/2023	592	(500)
Total (USD underlying exposure - USD 245,846,566)						(1,376,023)	(2,035,772)

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 114,789,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.5% Fixed semi-annually from 24/7/2024; and pays Floating USD SOFR annually from 24/1/2025	Citibank	22/1/2024	(143,807)	141,444
USD 114,789,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 4.55% Fixed semi-annually from 26/7/2024; and pays Floating USD SOFR annually from 26/1/2025	Citibank	24/1/2024	(117,383)	158,684
EUR 4,070,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 9/8/2025; and pays Floating EUR EURIBOR semi-annually from 9/11/2024	JP Morgan	7/8/2024	(1,115)	12,305
EUR 4,040,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3% Fixed annually from 29/8/2025; and pays Floating EUR EURIBOR semi-annually from 29/11/2024	JP Morgan	27/8/2024	(1,189)	13,219

US Dollar Bond Fund continued

Purchased Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD 233,400	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.235% Fixed semi-annually from 17/12/2026; and pays Floating USD SOFR annually from 17/6/2027	Barclays	15/6/2026	(2,663)	8,547
USD 233,400	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 17/6/2027; and pays 3.235% Fixed semi-annually from 17/12/2026	Barclays	15/6/2026	3,645	14,854
USD 326,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/7/2027; and pays 3.211% Fixed semi-annually from 22/1/2027	Barclays	20/7/2026	5,189	21,220
USD 326,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.211% Fixed semi-annually from 22/1/2027; and pays Floating USD SOFR annually from 22/7/2027	Barclays	20/7/2026	(4,206)	11,825
USD 626,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 22/7/2027; and pays 3.225% Fixed semi-annually from 22/1/2027	Barclays	20/7/2026	9,628	40,388
USD 626,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.225% Fixed semi-annually from 22/1/2027; and pays Floating USD SOFR annually from 22/7/2027	Barclays	20/7/2026	(7,768)	22,992
USD 580,000	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.582% Fixed semi-annually from 5/2/2027; and pays Floating USD SOFR annually from 5/8/2027	Barclays	3/8/2026	(1,045)	28,912
USD 580,000	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 5/8/2027; and pays 3.582% Fixed semi-annually from 5/2/2027	Barclays	3/8/2026	(141)	29,816
USD 2,093,875	Fund purchases a put option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 13/8/2027; and pays 3.63% Fixed semi-annually from 13/2/2027	Barclays	11/8/2026	(4,948)	104,562
USD 2,093,875	Fund purchases a call option to enter into an Interest Rate Swap. If exercised Fund receives 3.63% Fixed semi-annually from 13/2/2027; and pays Floating USD SOFR annually from 13/8/2027	Barclays	11/8/2026	(883)	108,627
Total (USD underlying exposure - USD 78,131,567)				(266,686)	717,395

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (5,437,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.39% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	JP Morgan	5/9/2023	(28,116)	(42,959)
USD (5,436,000)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 4.605% Fixed semi-annually from 7/3/2024; and pays Floating USD SOFR annually from 7/9/2024	Barclays	5/9/2023	(5,869)	(21,497)
USD (114,789,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 24/1/2025; and pays 3.8% Fixed semi-annually from 24/7/2024	Citibank	22/1/2024	73,473	(47,055)
USD (114,789,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 26/1/2025; and pays 3.85% Fixed semi-annually from 26/7/2024	Citibank	24/1/2024	54,467	(53,434)
EUR (4,070,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 9/11/2024; and pays 2% Fixed annually from 9/8/2024	JP Morgan	7/8/2024	508	(4,011)
EUR (4,040,000)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating EUR EURIBOR semi-annually from 29/11/2024; and pays 2% Fixed annually from 29/8/2025	JP Morgan	27/8/2024	(448)	(4,465)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Bond Fund continued

Written Swaptions as at 31 August 2023

Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
USD (1,242,174)	Fund writes a call option to enter into an Interest Rate Swap. If exercised Fund receives Floating USD SOFR annually from 3/9/2026; and pays 3.585% Fixed semi-annually from 3/3/2026	Bank of America	29/8/2025	321	(55,685)
USD (1,242,174)	Fund writes a put option to enter into an Interest Rate Swap. If exercised Fund receives 3.585% Fixed semi-annually from 3/3/2026; and pays Floating USD SOFR annually from 3/9/2026	Bank of America	29/8/2025	66	(55,941)
Total (USD underlying exposure - USD 41,282,756)				94,402	(285,047)

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 315,028	Fannie Mae or Freddie Mac 1.5% TBA	268,910	0.05
USD 1,610,851	Fannie Mae or Freddie Mac 2% TBA	1,413,039	0.26
USD 12,655,345	Fannie Mae or Freddie Mac 3% TBA	10,906,353	1.97
USD 10,853,031	Fannie Mae or Freddie Mac 3.5% TBA	9,696,164	1.75
USD 15,713,473	Fannie Mae or Freddie Mac 5% TBA	15,239,896	2.75
USD 4,559,100	Ginnie Mae 2% TBA	3,771,943	0.68
USD 3,677,156	Ginnie Mae 2.5% TBA	3,135,164	0.57
USD 2,345,005	Ginnie Mae 3% TBA	2,063,424	0.37
USD 2,048,500	Ginnie Mae 4% TBA	1,907,114	0.34
USD 1,694,000	Ginnie Mae 4.5% TBA	1,614,466	0.29
USD 1,869,000	Ginnie Mae 5% TBA	1,820,483	0.33
USD 6,012,308	Fannie Mae or Freddie Mac 2% TBA	4,793,876	0.87
USD 993,181	Ginnie Mae 3.5% TBA	902,212	0.16
USD (47,800)	Fannie Mae or Freddie Mac 1.5% TBA	(36,119)	(0.01)
USD (583,500)	Fannie Mae or Freddie Mac 2.5% TBA	(525,188)	(0.09)
USD (2,841,900)	Fannie Mae or Freddie Mac 2.5% TBA	(2,357,301)	(0.43)
USD (371,000)	Fannie Mae or Freddie Mac 3% TBA	(342,646)	(0.06)
USD (65,000)	Fannie Mae or Freddie Mac 3.5% TBA	(61,257)	(0.01)
USD 233,000	Fannie Mae or Freddie Mac 4% TBA	223,539	0.04
USD (6,891,400)	Fannie Mae or Freddie Mac 4% TBA	(6,360,844)	(1.15)
USD 294,000	Fannie Mae or Freddie Mac 4.5% TBA	286,154	0.05
USD (6,448,000)	Fannie Mae or Freddie Mac 4.5% TBA	(6,115,041)	(1.10)
USD 24,442,834	Fannie Mae or Freddie Mac 5.5% TBA	24,147,016	4.36
USD (2,524,100)	Fannie Mae or Freddie Mac 6% TBA	(2,530,048)	(0.46)
USD 1,598,000	Fannie Mae or Freddie Mac 6.5% TBA	1,622,740	0.29
USD 1,281,000	Ginnie Mae 5.5% TBA	1,268,699	0.23
USD 687,000	Ginnie Mae 6% TBA	689,048	0.12
USD 330,000	Ginnie Mae 6.5% TBA	334,490	0.06
Total TBA			
(USD underlying exposure - USD 104,433,174)		67,776,286	12.23

US Dollar High Yield Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
Ireland							
206,000	iShares USD High Yield Corp Bond UCITS ETF [†]	18,793,380	1.00	EUR 166,000	Global Switch 2.25% 31/5/2027	167,651	0.01
Total Funds							
		18,793,380	1.00				
COMMON STOCKS (SHARES)							
France							
260,348	Constellium [*]	4,621,177	0.25				
Luxembourg							
12,532	ADLER	6,948	0.00				
Panama							
69,155	Carnival [*]	1,093,341	0.06				
United States							
7,658	Block	444,164	0.02				
21,553	Catalent [*]	1,077,435	0.06				
70,139	Element Solutions [*]	1,458,891	0.08				
89,638	Informatica [*]	1,873,434	0.10				
2,730	Nine Energy Service	12,312	0.00				
3,677	Twilio [*]	232,497	0.01				
28,994	Uber Technologies	1,356,339	0.07				
		6,455,072	0.34				
Total Common Stocks (Shares)		12,176,538	0.65				
BONDS							
Australia							
USD 715,000	Macquarie Bank 6.798% 18/1/2033	723,651	0.04				
Bermuda							
USD 781,000	Aircastle 6.5% 18/7/2028	775,015	0.04				
USD 13,929,000	Carnival Bermuda 10.375% 1/5/2028	15,175,714	0.81				
USD 50,785	Digicel 8.75% 25/5/2024	46,518	0.00				
USD 1,051,000	Nabors Industries 7.25% 15/1/2026	1,012,562	0.05				
USD 1,954,000	Nabors Industries 7.5% 15/1/2028	1,800,125	0.10				
USD 2,084,000	NCL 5.875% 15/3/2026	1,966,035	0.10				
USD 388,000	NCL 7.75% 15/2/2029	370,540	0.02				
USD 863,000	NCL 8.375% 1/2/2028	889,737	0.05				
USD 1,328,000	NCL Finance 6.125% 15/3/2028	1,191,601	0.06				
USD 1,160,000	Seadrill Finance 8.375% 1/8/2030	1,189,719	0.06				
USD 213,000	Seadrill Finance 8.375% 1/8/2030	218,457	0.01				
USD 4,273,000	Valaris 8.375% 30/4/2030	4,360,169	0.23				
USD 1,239,000	Weatherford International 6.5% 15/9/2028 [*]	1,242,176	0.06				
USD 2,965,000	Weatherford International 8.625% 30/4/2030	3,041,470	0.16				
		33,279,838	1.75				
				British Virgin Islands			
				Canada			
				USD 796,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	725,046	0.04
				USD 815,000	1011778 BC ULC / New Red Finance 4% 15/10/2030	694,151	0.04
				USD 579,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	532,068	0.03
				USD 635,000	1011778 BC ULC / New Red Finance 5.75% 15/4/2025	631,077	0.03
				USD 1,760,000	Air Canada 3.875% 15/8/2026	1,627,910	0.08
				USD 849,000	ATS 4.125% 15/12/2028	755,511	0.04
				USD 840,000	Baytex Energy 8.5% 30/4/2030	852,334	0.05
				USD 5,483,000	Bombardier 6% 15/2/2028	5,125,480	0.27
				USD 6,817,000	Bombardier 7.125% 15/6/2026	6,708,319	0.36
				USD 856,000	Bombardier 7.45% 1/5/2034	974,984	0.05
				USD 154,000	Bombardier 7.5% 15/3/2025	154,140	0.01
				USD 2,779,000	Bombardier 7.5% 1/2/2029	2,730,849	0.14
				USD 2,664,000	Bombardier 7.875% 15/4/2027	2,660,230	0.14
				USD 2,211,000	Brookfield Residential Properties / Brookfield Residential US 4.875% 15/2/2030	1,823,427	0.10
				USD 1,580,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	1,318,122	0.07
				USD 1,798,000	Enerflex 9% 15/10/2027	1,789,026	0.09
				USD 1,681,000	ERO Copper 6.5% 15/2/2030	1,469,388	0.08
				USD 1,962,000	First Quantum Minerals 8.625% 1/6/2031	1,998,850	0.11
				USD 1,721,000	Garda World Security 4.625% 15/2/2027	1,593,646	0.08
				USD 3,321,000	Garda World Security 7.75% 15/2/2028	3,316,052	0.18
				USD 402,000	Garda World Security 9.5% 1/11/2027	388,986	0.02
				USD 518,000	GFL Environmental 3.5% 1/9/2028	458,597	0.02
				USD 1,978,000	GFL Environmental 3.75% 1/8/2025	1,886,602	0.10
				USD 1,553,000	GFL Environmental 4% 1/8/2028	1,393,677	0.07
				USD 752,000	GFL Environmental 4.25% 1/6/2025	728,235	0.04
				USD 1,232,000	GFL Environmental 4.375% 15/8/2029	1,096,145	0.06
				USD 1,780,000	GFL Environmental 4.75% 15/6/2029	1,632,370	0.09
				USD 1,575,000	GFL Environmental 5.125% 15/12/2026	1,525,687	0.08
				USD 2,709,000	Husky III 13% 15/2/2025 [*]	2,702,227	0.14
				USD 3,109,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	3,176,590	0.17
				USD 1,620,000	Jones Deslauriers Insurance Management 10.5% 15/12/2030	1,650,774	0.08
				USD 1,245,000	Masonite International 3.5% 15/2/2030	1,043,796	0.06
				USD 1,343,000	Mattamy 4.625% 1/3/2030	1,185,829	0.06
				USD 956,000	Mattamy 5.25% 15/12/2027	899,966	0.05

[†]Investment in connected party fund, see further information in Note 10.
^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,829,000	New Gold 7.5% 15/7/2027	4,611,560	0.24	EUR 224,000	SBB Treasury 0.75% 14/12/2028	136,350	0.01
USD 1,692,000	NOVA Chemicals 4.875% 1/6/2024	1,664,218	0.09	EUR 100,000	SBB Treasury 1.125% 26/11/2029	60,231	0.00
USD 5,392,000	Open Text 6.9% 1/12/2027	5,473,716	0.29			454,387	0.02
	Precision Drilling 6.875% 15/1/2029*	383,492	0.02		France		
USD 403,000	Tervita 11% 1/12/2025	688,227	0.04	EUR 200,000	Accor 4.375% 31/1/2024	214,673	0.01
USD 7,488,000	Titan Acquisition / Titan Co-Borrower 7.75% 15/4/2026	7,275,662	0.39	EUR 100,000	Air France-KLM 1.875% 16/1/2025*	103,267	0.00
USD 706,000	TransAlta 7.75% 15/11/2029	727,338	0.04	EUR 100,000	Air France-KLM 8.125% 31/5/2028	113,158	0.01
USD 1,315,000	Vermilion Energy 6.875% 1/5/2030*	1,253,438	0.07	EUR 200,000	Altice France 2.125% 15/2/2025	201,257	0.01
		79,327,742	4.21	EUR 100,000	Altice France 2.5% 15/1/2025	100,616	0.01
				USD 1,095,000	Altice France 5.125% 15/1/2029	785,149	0.04
	Cayman Islands			USD 1,338,000	Altice France 5.125% 15/7/2029	951,724	0.05
USD 264,000	GGAM Finance 7.75% 15/5/2026	265,362	0.01	USD 4,754,000	Altice France 5.5% 15/10/2029	3,433,947	0.18
USD 264,000	GGAM Finance 8% 15/6/2028	267,827	0.02	EUR 112,000	Altice France 5.875% 1/2/2027	98,494	0.01
USD 1,975,615	Global Aircraft Leasing 6.5% 15/9/2024	1,854,319	0.10	USD 3,332,000	Altice France 8.125% 1/2/2027	2,818,980	0.15
USD 1,650,174	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026*	1,527,824	0.08	EUR 200,000	Atos 0% 6/11/2024	182,960	0.01
USD 772,000	Liberty Costa Rica Senior Secured Finance 10.875% 15/1/2031	776,671	0.04	EUR 100,000	Atos 1.75% 7/5/2025	89,426	0.01
USD 1,200,000	Melco Resorts Finance 4.875% 6/6/2025	1,139,622	0.06	EUR 100,000	Atos 2.5% 7/11/2028	77,303	0.00
USD 3,200,000	Melco Resorts Finance 5.375% 4/12/2029	2,680,032	0.14	EUR 200,000	BNP Paribas 7.375% 11/6/2030	214,277	0.01
USD 400,000	Melco Resorts Finance 5.75% 21/7/2028*	354,842	0.02	GBP 300,000	Clariane 4.125% 15/3/2024	294,177	0.01
USD 529,000	MGM China 4.75% 1/2/2027*	478,263	0.03	USD 3,585,000	Constellium 3.75% 15/4/2029	3,081,556	0.16
USD 200,000	MGM China 5.25% 18/6/2025	192,417	0.01	EUR 1,017,000	Constellium 4.25% 15/2/2026*	1,084,830	0.06
USD 400,000	MGM China 5.875% 15/5/2026*	382,954	0.02	USD 1,639,000	Constellium 5.625% 15/6/2028	1,550,782	0.08
USD 800,000	Sable International Finance 5.75% 7/9/2027	744,936	0.04	USD 2,226,000	Constellium 5.875% 15/2/2026	2,193,966	0.12
USD 2,119,000	Seagate HDD Cayman 8.25% 15/12/2029	2,226,535	0.12	USD 2,075,000	Credit Agricole 4.75% 23/3/2029*	1,628,507	0.09
USD 2,686,000	Seagate HDD Cayman 8.5% 15/7/2031	2,815,750	0.15	EUR 111,000	Crown European 3.375% 15/5/2025	118,282	0.01
USD 355,069	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	355,459	0.02	EUR 100,000	Crown European 5% 15/5/2028*	109,215	0.01
USD 1,139,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	1,142,489	0.06	EUR 200,000	Electricite de France 3% 3/9/2027	185,743	0.01
USD 3,213,000	Transocean 7.5% 15/1/2026	3,161,103	0.17	EUR 600,000	Electricite de France 3.375% 15/6/2030	507,103	0.03
USD 1,469,000	Transocean 8% 1/2/2027	1,430,064	0.08	EUR 200,000	Electricite de France 4% 4/7/2024	211,076	0.01
USD 6,009,700	Transocean 8.75% 15/2/2030	6,175,856	0.33	USD 577,000	Electricite de France 9.125% 15/3/2033	602,504	0.03
USD 2,323,000	Transocean 11.5% 30/1/2027	2,448,407	0.13	EUR 200,000	Elior 3.75% 15/7/2026	172,888	0.01
USD 1,130,000	Transocean Titan Financing 8.375% 1/2/2028	1,162,489	0.06	EUR 300,000	Eutelsat 1.5% 13/10/2028*	248,681	0.01
USD 644,000	Wynn Macau 5.5% 15/1/2026	604,462	0.03	EUR 200,000	Forvia 2.75% 15/2/2027	198,111	0.01
USD 3,899,000	Wynn Macau 5.625% 26/8/2028*	3,425,096	0.18	EUR 210,000	Forvia 7.25% 15/6/2026	237,184	0.01
		35,612,779	1.90	EUR 172,000	Goldstory 5.375% 1/3/2026*	180,410	0.01
				EUR 100,000	iliad 1.875% 11/2/2028	93,212	0.00
	Cyprus			EUR 200,000	iliad 5.375% 14/6/2027	215,368	0.01
EUR 100,000	Bank of Cyprus 2.5% 24/6/2027	96,799	0.01	EUR 100,000	iliad 5.625% 15/2/2030	105,674	0.01
				USD 6,107,000	Iliad 6.5% 15/10/2026	5,824,065	0.31
	Finland			USD 1,099,000	Iliad 7% 15/10/2028	1,023,892	0.05
EUR 100,000	Ahlstrom 3 Oy 3.625% 4/2/2028	90,956	0.00	EUR 200,000	La Financiere Atalian 5.125% 15/5/2025	149,076	0.01
USD 200,000	Ahlstrom 3 Oy 4.875% 4/2/2028	166,850	0.01	EUR 100,000	Loxam 5.75% 15/7/2027*	100,824	0.00
				EUR 115,000	Loxam 6.375% 15/5/2028	123,906	0.01
				EUR 100,000	Novafives 5% 15/6/2025	102,580	0.00
				EUR 172,000	Paprec 3.5% 1/7/2028	170,945	0.01
				EUR 168,000	Picard Groupe 3.875% 1/7/2026	168,356	0.01

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 900,000	RCI Banque 2.625% 18/2/2030	919,084	0.05	GBP 200,000	Ardagh Packaging Finance / Ardagh USA 4.75% 15/7/2027	200,186	0.01
USD 247,000	Societe Generale 7.875% 18/12/2023	246,355	0.01	USD 1,799,000	Ardagh Packaging Finance / Ardagh USA 5.25% 30/4/2025	1,758,524	0.09
EUR 100,000	Societe Generale 7.875% 18/1/2029	106,052	0.01	USD 769,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	660,867	0.04
EUR 150,000	Tereos Finance Groupe I 7.25% 15/4/2028	168,951	0.01	USD 200,000	Ardagh Packaging Finance / Ardagh USA 5.25% 15/8/2027	171,877	0.01
EUR 200,000	Vallourec 8.5% 30/6/2026	216,965	0.01	EUR 5,880,000	Aurium CLO II 5.737% 22/6/2034	6,059,532	0.32
		31,725,551	1.68	EUR 5,100,000	Aurium CLO II 6.687% 22/6/2034	5,230,743	0.28
	Germany			EUR 440,000	Avoca CLO XV 7.793% 15/4/2031	424,266	0.02
EUR 400,000	Bayer 4.5% 25/3/2082	412,708	0.02	EUR 227,000	Bank of Ireland 7.5% 19/5/2025	241,857	0.01
EUR 132,000	Cheplapharm Arzneimittel 7.5% 15/5/2030	144,804	0.01	EUR 200,000	Bridgepoint CLO 1 7.913% 15/1/2034	215,009	0.01
EUR 400,000	Commerzbank 6.125% 9/10/2025	394,161	0.02	EUR 2,700,000	Contego CLO V 5.463% 15/1/2031	2,821,327	0.15
EUR 200,000	DEMIRE Deutsche Mittelstand Real Estate 1.875% 15/10/2024	136,900	0.01	EUR 1,920,000	Contego CLO V 6.313% 15/1/2031	1,982,162	0.10
EUR 200,000	Deutsche Lufthansa 3.5% 14/7/2029	197,320	0.01	USD 646,000	James Hardie International Finance 5% 15/1/2028*	610,070	0.03
EUR 147,000	Gruenenthal 4.125% 15/5/2028	149,261	0.01	USD 639,000	Jazz 4.375% 15/1/2029	573,441	0.03
EUR 100,000	Gruenenthal 6.75% 15/5/2030*	111,695	0.01	USD 2,308,000	LCPR Senior Secured Financing 6.75% 15/10/2027	2,176,663	0.11
EUR 177,000	HT Troplast 9.375% 15/7/2028	192,729	0.01	EUR 2,810,000	Madison Park Euro Funding XI Designated Activity 5.631% 15/2/2031	2,945,554	0.16
EUR 152,000	IHO Verwaltungs 3.875% 15/5/2027	149,919	0.01	EUR 6,000,000	Madison Park Euro Funding XI Designated Activity 6.581% 15/2/2031	6,236,890	0.33
EUR 100,000	IHO Verwaltungs 8.75% 15/5/2028	113,327	0.01	EUR 100,000	Margay CLO I 10.25% 15/7/2036	110,066	0.00
EUR 1,700,000	Novelis Sheet Ingot 3.375% 15/4/2029*	1,594,988	0.08	USD 717,000	Motion Bondco 6.625% 15/11/2027*	666,647	0.03
EUR 229,000	PCF 4.75% 15/4/2026*	193,749	0.01	EUR 298,000	OCP Euro CLO 2017-2 8.663% 15/1/2032	312,075	0.02
EUR 260,000	Renk/Frankfurt am Main 5.75% 15/7/2025	279,979	0.02	EUR 200,000	OCP Euro CLO 2017-2 10.063% 15/1/2032	192,953	0.01
EUR 175,839	Techem Verwaltungsgesellschaft 674 mbH 6% 30/7/2026	187,651	0.01	EUR 100,000	Palmer Square European CLO 2023-1 10.05% 15/7/2036	110,384	0.01
EUR 250,000	Techem Verwaltungsgesellschaft 675 mbH 2% 15/7/2025	261,605	0.01	GBP 117,000	Virgin Media Vendor Financing Notes III 4.875% 15/7/2028	121,961	0.01
EUR 366,000	Tele Columbus 3.875% 2/5/2025*	254,793	0.01	USD 2,094,000	Virgin Media Vendor Financing Notes IV 5% 15/7/2028	1,854,890	0.10
EUR 737,100	TK Elevator Holdco 6.625% 15/7/2028	692,040	0.04			37,996,355	2.01
USD 4,913,000	TK Elevator Holdco 7.625% 15/7/2028*	4,531,126	0.24		Italy		
EUR 1,570,000	TK Elevator Midco 4.375% 15/7/2027*	1,555,410	0.08	EUR 411,000	Azzurra Aeroporti 2.125% 30/5/2024	434,539	0.02
EUR 122,000	TUI Cruises 6.5% 15/5/2026	125,629	0.01	EUR 125,000	Banca Monte dei Paschi di Siena 6.75% 2/3/2026	136,265	0.01
EUR 300,000	ZF Finance 2% 6/5/2027	289,518	0.01	EUR 150,000	Banco BPM 2.875% 29/6/2031	145,654	0.01
EUR 300,000	ZF Finance 2.75% 25/5/2027	296,113	0.01	EUR 244,000	Banco BPM 4.25% 1/10/2029	261,087	0.01
EUR 100,000	ZF Finance 5.75% 3/8/2026	109,253	0.01	EUR 250,000	Banco BPM 6% 14/6/2028	273,003	0.02
		12,374,678	0.66	EUR 125,000	Cedacri Mergeco 8.424% 15/5/2028	132,610	0.01
	Ireland			EUR 100,000	Cedacri Mergeco 9.281% 15/5/2028	106,874	0.00
EUR 328,000	AIB 5.25% 9/10/2024	334,688	0.02	EUR 100,000	Enel 6.375% 16/4/2028	110,908	0.01
EUR 183,000	Aqueduct European CLO 2-2017 8.063% 15/10/2030	188,751	0.01	EUR 138,000	Engineering - Ingegneria Informatica - 11.125% 15/5/2028	149,682	0.01
EUR 100,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026	96,883	0.01				
EUR 1,367,000	Ardagh Packaging Finance / Ardagh USA 2.125% 15/8/2026*	1,323,715	0.07				
USD 400,000	Ardagh Packaging Finance / Ardagh USA 4.125% 15/8/2026	374,374	0.02				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,816,000	F-Brasile / F-Brasile US 7.375% 15/8/2026*	2,588,202	0.14	USD 1,380,000	Royal Caribbean Cruises 8.25% 15/1/2029	1,443,041	0.08
EUR 203,000	Fiber Bidco 11% 25/10/2027*	237,596	0.01	USD 2,724,000	Royal Caribbean Cruises 9.25% 15/1/2029	2,903,307	0.15
EUR 249,000	FIS Fabbrica Italiana Sintetici 5.625% 1/8/2027	253,020	0.01	USD 1,329,000	Royal Caribbean Cruises 11.625% 15/8/2027	1,449,567	0.08
EUR 140,000	IMA Industria Macchine Automatiche 3.75% 15/1/2028	135,985	0.01			11,410,390	0.60
EUR 347,000	Infrastrutture Wireless Italiane 1.625% 21/10/2028	332,037	0.02		Luxembourg		
EUR 230,000	Inter Media and Communication 6.75% 9/2/2027	241,379	0.01	EUR 200,000	Adler Financing 12.5% 30/6/2025	224,078	0.01
USD 1,585,000	Intesa Sanpaolo 4.198% 1/6/2032*	1,209,628	0.06	USD 1,721,000	Albion Financing 1 / Aggreko 6.125% 15/10/2026*	1,624,121	0.08
USD 1,160,000	Intesa Sanpaolo 4.95% 1/6/2042	774,207	0.04	EUR 150,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 3.625% 1/6/2028*	133,644	0.01
GBP 150,000	Intesa Sanpaolo 5.148% 10/6/2030	159,638	0.01	USD 4,631,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	3,917,369	0.21
USD 400,000	Intesa Sanpaolo 5.71% 15/1/2026	383,408	0.02	USD 4,613,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	3,903,699	0.21
EUR 202,000	Lottomatica 7.6% 1/6/2028	221,029	0.01	EUR 140,000	Altice Financing 2.25% 15/1/2025	145,437	0.01
EUR 113,000	Lottomatica 9.75% 30/9/2027	133,063	0.01	EUR 361,000	Altice Financing 4.25% 15/8/2029	299,542	0.02
EUR 500,000	Nexi 0% 24/2/2028	424,423	0.02	USD 681,000	Altice Financing 5% 15/1/2028	554,868	0.03
EUR 154,000	Rekeep 7.25% 1/2/2026	155,505	0.01	USD 6,424,000	Altice Financing 5.75% 15/8/2029	5,096,952	0.27
EUR 146,000	Telecom Italia 1.625% 18/1/2029	124,848	0.01	EUR 2,880,000	Aramark International Finance 3.125% 1/4/2025*	3,047,588	0.16
EUR 100,000	Telecom Italia 3% 30/9/2025	104,885	0.01	USD 6,100,795	ARD Finance 6.5% 30/6/2027	4,917,252	0.26
USD 985,000	Telecom Italia 5.303% 30/5/2024	973,286	0.05	EUR 100,000	Aroundtown 3.375% 23/9/2024	45,465	0.00
EUR 200,000	Telecom Italia 6.875% 15/2/2028	219,427	0.01	GBP 281,000	Aroundtown 4.75% 25/6/2024	139,064	0.01
EUR 412,000	Telecom Italia 7.875% 31/7/2028	465,279	0.02	USD 1,816,000	Camelot Finance 4.5% 1/1/2026	1,701,785	0.09
EUR 200,000	UniCredit 2.731% 15/1/2032	194,477	0.01	GBP 190,000	Cidron Aida Finco 6.25% 1/4/2028	212,841	0.01
		11,081,944	0.59	EUR 129,000	Cirsa Finance International 4.75% 22/5/2025	138,507	0.01
	Jamaica			EUR 100,000	Cirsa Finance International 8.185% 31/7/2028	108,413	0.01
USD 2,078,000	Digicel International Finance/Digicel international 8.75% 25/5/2024	1,903,417	0.10	EUR 180,675	Codere Finance 2 Luxembourg 11% 30/9/2026	146,966	0.01
	Japan			USD 9,371,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	8,895,085	0.47
EUR 224,000	SoftBank 2.125% 6/7/2024	235,075	0.01	EUR 284,000	Cullinan Holdco Scsp 4.625% 15/10/2026*	258,415	0.01
EUR 200,000	SoftBank 3.875% 6/7/2032	169,999	0.01	EUR 200,000	Dana Financing Luxembourg 8.5% 15/7/2031	222,540	0.01
EUR 100,000	SoftBank 4.5% 20/4/2025	106,540	0.01	EUR 300,000	European TopSoho 4% 21/9/2021***	250,622	0.01
EUR 100,000	SoftBank 4.75% 30/7/2025	106,433	0.00	EUR 187,000	Garfunkelux Holdco 3 6.75% 1/11/2025	157,207	0.01
		618,047	0.03	USD 3,326,000	Herens Holdco 4.75% 15/5/2028	2,558,267	0.14
	Jersey			EUR 158,000	Herens Midco 5.25% 15/5/2029	92,398	0.00
EUR 29,891	Adient Global 3.5% 15/8/2024	31,931	0.00	USD 2,192,000	ION Trading Technologies 5.75% 15/5/2028*	1,927,551	0.10
GBP 200,000	CPUK Finance 4.875% 28/8/2025	242,517	0.01	EUR 186,000	Kleopatra Finco 4.25% 1/3/2026	168,005	0.01
GBP 205,000	Galaxy Bidco 6.5% 31/7/2026	239,365	0.01	EUR 100,000	LHMC Finco 2 7.25% 2/10/2025	108,398	0.00
		513,813	0.02				
	Liberia						
USD 554,000	Royal Caribbean Cruises 4.25% 1/7/2026	516,991	0.03				
USD 1,042,000	Royal Caribbean Cruises 5.375% 15/7/2027	979,717	0.05				
USD 1,200,000	Royal Caribbean Cruises 5.5% 31/8/2026	1,154,101	0.06				
USD 1,080,000	Royal Caribbean Cruises 5.5% 1/4/2028	1,015,078	0.05				
USD 1,918,000	Royal Caribbean Cruises 7.25% 15/1/2030	1,948,588	0.10				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Monitchem HoldCo 3 8.75% 1/5/2028	107,569	0.01	USD 991,000	Sensata Technologies 5.875% 1/9/2030	939,449	0.05
EUR 302,000	Rossini 6.75% 30/10/2025	330,520	0.02	EUR 292,553	Summer BidCo 9% 15/11/2025	298,112	0.02
EUR 278,000	SES 2.875% 27/5/2026	263,053	0.01	EUR 500,000	Telefonica Europe 6.135% 3/2/2030	530,913	0.03
EUR 100,000	SES 5.625% 29/1/2024	108,570	0.01	EUR 100,000	Telefonica Europe 7.125% 23/8/2028	111,684	0.01
USD 4,961,000	SK Invictus Intermediate II 5% 30/10/2029 [*]	4,041,610	0.21	EUR 176,000	Teva Pharmaceutical Finance Netherlands II 3.75% 9/5/2027	175,032	0.01
EUR 100,000	Stena International 7.25% 15/2/2028	112,241	0.01	EUR 295,000	Teva Pharmaceutical Finance Netherlands II 7.375% 15/9/2029	328,548	0.02
EUR 300,000	Summer BC Holdco B 5.75% 31/10/2026 [*]	295,897	0.02	EUR 100,000	Teva Pharmaceutical Finance Netherlands II 7.875% 15/9/2031	113,817	0.01
USD 2,347,000	Telecom Italia Capital 6% 30/9/2034	1,949,502	0.10	USD 3,235,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	2,929,842	0.15
USD 427,000	Telecom Italia Capital 6.375% 15/11/2033	373,590	0.02	USD 1,089,000	Teva Pharmaceutical Finance Netherlands III 4.75% 9/5/2027	1,014,796	0.05
USD 412,000	Telecom Italia Capital 7.2% 18/7/2036	370,860	0.02	USD 200,000	Teva Pharmaceutical Finance Netherlands III 6.75% 1/3/2028	199,657	0.01
USD 1,800,000	Telecom Italia Capital 7.721% 4/6/2038	1,657,599	0.09	USD 432,000	Teva Pharmaceutical Finance Netherlands III 7.125% 31/1/2025	434,367	0.02
EUR 183,000	Telecom Italia Finance 7.75% 24/1/2033 [*]	212,425	0.01		Teva Pharmaceutical Finance Netherlands III 7.875% 15/9/2029 [*]	1,957,547	0.10
USD 400,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028 [*]	367,600	0.02	USD 1,218,000	Teva Pharmaceutical Finance Netherlands III 8.125% 15/9/2031	1,292,121	0.07
		51,187,115	2.72	USD 2,576,000	Trivium Packaging Finance 5.5% 15/8/2026	2,434,635	0.13
	Malta			EUR 102,000	Trivium Packaging Finance 7.531% 15/8/2026	109,039	0.01
USD 1,600,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	1,312,784	0.07	USD 5,770,000	Trivium Packaging Finance 8.5% 15/8/2027 [*]	5,478,738	0.29
USD 668,000	VistaJet Malta Finance / Vista Management 7.875% 1/5/2027 [*]	605,880	0.03	EUR 100,000	United 4% 15/11/2027 [*]	93,682	0.00
		1,918,664	0.10	EUR 106,000	UPC 3.875% 15/6/2029	95,818	0.01
	Marshall Islands			USD 1,009,000	UPC Broadband Finco 4.875% 15/7/2031	834,039	0.04
USD 183,000	Danaos 8.5% 1/3/2028	185,358	0.01	EUR 170,000	VZ Secured Financing 3.5% 15/1/2032	145,546	0.01
	Mauritius			EUR 100,000	VZ Vendor Financing II 2.875% 15/1/2029	84,619	0.00
USD 5,103,000	CA Magnum 5.375% 31/10/2026	4,583,719	0.24	EUR 100,000	ZF Europe Finance 2.5% 23/10/2027	96,130	0.01
	Netherlands			USD 1,007,000	Ziggo 4.875% 15/1/2030	847,139	0.04
EUR 300,000	Abertis Infraestructuras Finance 3.248% 24/11/2025	295,555	0.01	USD 732,000	Ziggo Bond 5.125% 28/2/2030 [*]	568,108	0.03
EUR 332,000	Axalta Coating Systems Dutch B 3.75% 15/1/2025	356,769	0.02	USD 680,000	Ziggo Bond 6% 15/1/2027	633,339	0.03
USD 3,698,000	Clear Channel International 6.625% 1/8/2025	3,667,891	0.19			32,436,781	1.72
EUR 542,000	Darling Global Finance 3.625% 15/5/2026	577,018	0.03		Panama		
USD 2,769,000	Elastic 4.125% 15/7/2029	2,384,444	0.13	USD 2,686,000	Carnival 4% 1/8/2028	2,411,555	0.13
USD 200,000	ING Groep 5.75% 16/11/2026	178,026	0.01	USD 6,632,000	Carnival 5.75% 1/3/2027	6,229,347	0.33
EUR 400,000	Naturgy Finance 2.374% 23/11/2026	385,590	0.02	USD 3,901,000	Carnival 6% 1/5/2029	3,507,831	0.19
EUR 126,000	Nobian Finance 3.625% 15/7/2026	121,757	0.01	USD 964,000	Carnival 7% 15/8/2029	979,807	0.05
EUR 680,000	OI European 6.25% 15/5/2028	754,621	0.04	USD 1,268,000	Carnival 7.625% 1/3/2026	1,265,146	0.07
EUR 130,000	OI European 6.25% 15/5/2028	144,571	0.01	EUR 129,000	Carnival 7.625% 1/3/2026	139,656	0.01
EUR 118,000	Q-Park I 1.5% 1/3/2025 [*]	123,890	0.01	USD 2,057,000	Carnival 9.875% 1/8/2027	2,175,689	0.12
EUR 242,000	Repsol International Finance 4.247% 11/9/2028 [*]	238,992	0.01			16,709,031	0.90
USD 858,000	Sensata Technologies 4% 15/4/2029	755,495	0.04				
USD 723,000	Sensata Technologies 5% 1/10/2025	705,445	0.04				

^{*}All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Poland				EUR 88,068	Intrum 3.125% 15/7/2024	91,042	0.01
USD 983,000	Canpack / Canpack US 3.125% 1/11/2025	913,275	0.05	EUR 200,000	Intrum 4.875% 15/8/2025*	188,230	0.01
Portugal				EUR 542,000	Verisure 3.25% 15/2/2027	530,253	0.03
EUR 3,100,000	Banco Espirito Santo 2.625% 8/5/2017***	723,116	0.04	EUR 100,000	Verisure 9.25% 15/10/2027	115,849	0.00
EUR 4,400,000	Banco Espirito Santo 4.75% 15/1/2018***	1,026,358	0.05	Switzerland			
EUR 100,000	EDP - Energias de Portugal 1.7% 20/7/2080	100,276	0.00	USD 1,820,000	UBS 4.375% 10/2/2031	1,347,710	0.07
EUR 200,000	EDP - Energias de Portugal 1.875% 2/8/2081	194,205	0.01	USD 200,000	UBS 7% 19/2/2025*	195,236	0.01
EUR 100,000	EDP - Energias de Portugal 5.943% 23/4/2083	107,627	0.01	EUR 161,000	UBS 7.75% 1/3/2029	197,510	0.01
				United Kingdom			
				EUR 400,000	Agps Bondco 5.5% 13/11/2026	145,925	0.01
				EUR 100,000	Agps Bondco 6% 5/8/2025	42,199	0.00
				EUR 311,000	Allwyn Entertainment Financing UK 7.25% 30/4/2030	344,656	0.02
				USD 1,000,000	Allwyn Entertainment Financing UK 7.875% 30/4/2029*	1,016,525	0.05
Romania				USD 627,254	Ardonagh Midco 2 11.5% 15/1/2027*	615,676	0.03
EUR 200,000	RCS & RDS 2.5% 5/2/2025	208,193	0.01	USD 4,605,000	Barclays 4.375% 15/3/2028	3,167,698	0.17
Spain				USD 1,400,000	Barclays 5.2% 12/5/2026	1,359,034	0.07
EUR 200,000	Banco Bilbao Vizcaya Argentaria 6% 29/3/2024	214,741	0.01	USD 252,000	Barclays 8% 15/6/2024	247,216	0.01
EUR 400,000	Banco de Sabadell 2.5% 15/4/2031	387,914	0.02	USD 1,345,000	Barclays 8% 15/3/2029*	1,200,829	0.07
EUR 100,000	Banco de Sabadell 5.25% 7/2/2029	107,852	0.01	GBP 300,000	BCP V Modular Services Finance II 6.125% 30/11/2028	312,045	0.02
EUR 100,000	Banco de Sabadell 6% 16/8/2033	102,582	0.01	GBP 300,000	Bellis Acquisition 3.25% 16/2/2026	326,959	0.02
USD 1,200,000	Banco Santander 6.921% 8/8/2033*	1,202,296	0.06	GBP 350,000	Bellis Acquisition 4.5% 16/2/2026	389,655	0.02
EUR 200,000	Bankinter 7.375% 15/8/2028	207,458	0.01	USD 200,000	British Telecommunications 4.25% 23/11/2081	176,598	0.01
EUR 200,000	CaixaBank 6.75% 13/6/2024	213,915	0.01	GBP 250,000	British Telecommunications 8.375% 20/12/2083	317,408	0.02
EUR 100,000	Cellnex Finance 1% 15/9/2027	94,491	0.01	GBP 200,000	BUPA Finance 4% 24/9/2031*	152,828	0.01
EUR 200,000	Cellnex Finance 1.5% 8/6/2028*	188,471	0.01	EUR 107,710	Codere New Topco 7.5% 30/11/2027	5,552	0.00
EUR 100,000	Cellnex Finance 2% 15/9/2032	85,830	0.00	GBP 149,000	Constellation Automotive Financing 4.875% 15/7/2027*	151,466	0.01
EUR 300,000	Cellnex Finance 2% 15/2/2033	256,321	0.01	EUR 190,000	EC Finance 3% 15/10/2026	193,964	0.01
EUR 300,000	Cellnex Telecom 0.75% 20/11/2031	250,352	0.01	USD 2,870,000	eG Global Finance 6.75% 7/2/2025	2,822,343	0.15
EUR 200,000	Cellnex Telecom 1.75% 23/10/2030*	178,176	0.01	USD 1,768,000	eG Global Finance 8.5% 30/10/2025	1,752,479	0.09
EUR 100,000	Cellnex Telecom 2.125% 11/8/2030	105,495	0.01	USD 252,000	EnQuest 11.625% 1/11/2027	238,709	0.01
EUR 100,000	Grifols 3.2% 1/5/2025	104,859	0.01	GBP 159,000	Gatwick Airport Finance 4.375% 7/4/2026*	184,925	0.01
EUR 104,000	Grifols 3.875% 15/10/2028	98,192	0.00	GBP 100,000	Greene King Finance 6.903% 15/12/2034	100,924	0.01
EUR 131,000	Grupo Antolin-Irausa 3.5% 30/4/2028	105,320	0.01	GBP 100,000	Greene King Finance 7.08% 15/3/2036	100,109	0.01
EUR 100,000	International Consolidated Airlines 3.75% 25/3/2029*	94,928	0.00	USD 773,000	Harbour Energy 5.5% 15/10/2026	722,484	0.04
EUR 338,000	Lorca Telecom Bondco 4% 18/9/2027	341,232	0.02	GBP 186,000	Heathrow Finance 4.125% 1/9/2029	190,927	0.01
				GBP 120,000	Heathrow Finance 4.75% 1/3/2024	149,474	0.01
				USD 965,000	HSBC 4.6% 17/12/2030	748,798	0.04
Sweden							
EUR 100,000	Dometic 3% 8/5/2026	102,211	0.01				
EUR 100,000	Fastighets Balder 2.873% 2/6/2081	72,984	0.00				
EUR 100,000	Heimstaden Bostad 1.125% 21/1/2026	90,702	0.01				
EUR 850,000	Heimstaden Bostad 2.625% 1/2/2027	400,375	0.02				

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 127,000	INEOS Finance 6.625% 15/5/2028*	137,094	0.01	USD 349,000	ADT Security 4.875% 15/7/2032	301,556	0.02
EUR 307,000	INEOS Quattro Finance 2 2.5% 15/1/2026	303,759	0.01	USD 1,538,000	Advanced Drainage Systems 5% 30/9/2027	1,468,304	0.08
GBP 120,000	Iron Mountain UK 3.875% 15/11/2025	143,395	0.01	USD 2,589,000	Advanced Drainage Systems 6.375% 15/6/2030	2,561,531	0.14
USD 1,535,000	Lloyds Banking 8% 27/9/2029	1,393,230	0.08	USD 5,376,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	5,407,718	0.29
USD 1,983,000	Merlin Entertainments 5.75% 15/6/2026	1,912,680	0.10	USD 1,467,000	Ahead DB 6.625% 1/5/2028	1,268,321	0.07
GBP 250,000	Mobico 4.25% 26/11/2025	276,617	0.01	USD 3,436,000	AHP Health Partners 5.75% 15/7/2029	2,936,428	0.16
GBP 200,000	Nationwide Building Society 5.75% 20/6/2027	218,235	0.01	USD 1,050,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	977,313	0.05
USD 600,000	Neptune Energy Bondco 6.625% 15/5/2025	597,540	0.03	USD 1,293,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	1,121,236	0.06
USD 434,000	Odeon Finco 12.75% 1/11/2027	427,416	0.02	USD 1,924,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	1,821,682	0.10
GBP 100,000	Pinewood Finance 3.625% 15/11/2027*	110,197	0.01	USD 329,000	Albertsons / Safeway / New Albertsons / Albertsons 4.875% 15/2/2030	302,259	0.02
GBP 190,000	Premier Foods Finance 3.5% 15/10/2026	217,918	0.01	USD 1,179,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	1,144,984	0.06
GBP 200,000	Santander UK 6.75% 24/6/2024	245,725	0.01	USD 976,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	972,126	0.05
GBP 192,000	Stonegate Pub Financing 2019 8.25% 31/7/2025	225,122	0.01	USD 1,000,000	Alexander Funding Trust II 7.467% 31/7/2028	1,010,970	0.05
EUR 207,000	Synthomer 3.875% 1/7/2025*	207,970	0.01	USD 849,000	Allegiant Travel 7.25% 15/8/2027	831,854	0.04
GBP 100,000	Thames Water Kemble Finance 4.625% 19/5/2026	85,883	0.00	USD 7,156,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	6,517,606	0.35
EUR 100,000	Thames Water Utilities Finance 4% 18/4/2027	103,884	0.01	USD 6,623,000	Alliant Intermediate / Alliant Co-Issuer 5.875% 1/11/2029	5,799,519	0.31
GBP 142,000	Unique Pub Finance 6.464% 30/3/2032	174,792	0.01	USD 12,971,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/10/2027	12,264,085	0.65
USD 469,000	Virgin Media Secured Finance 4.5% 15/8/2030	396,329	0.02	USD 3,633,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	3,583,933	0.19
GBP 136,000	Virgin Media Secured Finance 5% 15/4/2027	157,488	0.01	USD 6,434,000	Allied Universal Holdco / Allied Universal Finance 6% 1/6/2029	4,925,893	0.26
GBP 200,000	Virgin Media Secured Finance 5.25% 15/5/2029	215,977	0.01	USD 6,301,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	6,005,397	0.32
GBP 200,000	Vmed O2 UK Financing I 4% 31/1/2029	203,270	0.01	USD 4,048,000	Allied Universal Holdco / Allied Universal Finance 9.75% 15/7/2027	3,719,704	0.20
GBP 469,000	Vmed O2 UK Financing I 4.5% 15/7/2031	462,079	0.02	USD 1,541,000	Alteryx 8.75% 15/3/2028*	1,490,918	0.08
USD 1,271,000	Vmed O2 UK Financing I 4.75% 15/7/2031	1,058,886	0.06	USD 789,000	AMC Networks 4.25% 15/2/2029	504,480	0.03
EUR 300,000	Vodafone 2.625% 27/8/2080	297,459	0.02	USD 292,000	AMC Networks 4.75% 1/8/2025*	273,645	0.01
EUR 100,000	Vodafone 3% 27/8/2080	89,150	0.00	USD 353,000	American Airlines 7.25% 15/2/2028	347,331	0.02
EUR 100,000	Vodafone 4.2% 3/10/2078	100,493	0.01	USD 1,115,519	American Airlines/AAAdvantage Loyalty IP 5.5% 20/4/2026	1,097,008	0.06
GBP 189,000	Vodafone 4.875% 3/10/2078	225,822	0.01	USD 3,584,412	American Airlines/AAAdvantage Loyalty IP 5.75% 20/4/2029*	3,444,697	0.18
EUR 100,000	Vodafone 6.5% 30/8/2084*	109,973	0.01	USD 150,000	American Builders & Contractors Supply 3.875% 15/11/2029	129,750	0.01
		27,275,788	1.46	USD 1,225,000	American Express 5.625% 28/7/2034*	1,203,244	0.06
	United States						
USD 498,000	Acadia Healthcare 5% 15/4/2029	459,990	0.02				
USD 778,000	Acadia Healthcare 5.5% 1/7/2028	735,970	0.04				
USD 1,721,000	ACI Worldwide 5.75% 15/8/2026*	1,685,075	0.09				
USD 997,000	Acrisure / Acrisure Finance 6% 1/8/2029	866,396	0.05				
USD 4,238,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	3,436,785	0.18				
USD 267,000	AdaptHealth 5.125% 1/3/2030	220,208	0.01				
USD 546,000	AdaptHealth 6.125% 1/8/2028	493,298	0.03				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,760,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	1,799,974	0.10	USD 1,525,000	Ashtead Capital 5.95% 15/10/2033	1,497,095	0.08
USD 740,000	AMN Healthcare 4% 15/4/2029	633,404	0.03	USD 839,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/8/2029	723,512	0.04
USD 973,000	Amsted Industries 5.625% 1/7/2027	945,776	0.05	USD 1,342,000	Ashton Woods USA / Ashton Woods Finance 4.625% 1/4/2030	1,145,417	0.06
USD 2,743,000	AmWINS 4.875% 30/6/2029	2,462,959	0.13	USD 12,565,000	AthenaHealth 6.5% 15/2/2030	10,896,378	0.58
USD 1,511,000	ANGI 3.875% 15/8/2028	1,209,301	0.06	USD 1,010,000	ATI 4.875% 1/10/2029	912,873	0.05
USD 1,789,000	Antero Midstream Partners / Antero Midstream Finance 5.375% 15/6/2029	1,678,341	0.09	USD 2,749,000	ATI 5.125% 1/10/2031	2,433,030	0.13
USD 1,007,000	Antero Midstream Partners / Antero Midstream Finance 5.75% 1/3/2027	977,217	0.05	USD 1,072,000	ATI 5.875% 1/12/2027	1,044,375	0.05
USD 573,000	Antero Resources 7.625% 1/2/2029	584,683	0.03	USD 3,006,000	ATI 7.25% 15/8/2030	3,036,270	0.16
USD 2,120,000	Anywhere Real Estate / Anywhere Co-Issuer 7% 15/4/2030	1,927,068	0.10	EUR 300,000	Avantor Funding 2.625% 1/11/2025	310,064	0.02
USD 797,000	Apache 5.35% 1/7/2049	640,345	0.03	EUR 165,000	Avantor Funding 3.875% 15/7/2028	165,323	0.01
USD 1,348,000	APi DE 4.125% 15/7/2029	1,166,226	0.06	USD 1,028,000	Avantor Funding 3.875% 1/11/2029	901,659	0.05
USD 997,000	APi DE 4.75% 15/10/2029	902,394	0.05	USD 2,214,000	Avantor Funding 4.625% 15/7/2028	2,056,539	0.11
USD 1,873,000	APX 5.75% 15/7/2029	1,617,037	0.09	USD 658,000	Avient 7.125% 1/8/2030	659,464	0.03
USD 1,096,000	APX 6.75% 15/2/2027	1,061,698	0.06	USD 2,003,000	Axalta Coating Systems 3.375% 15/2/2029	1,700,557	0.09
USD 886,000	Aramark Services 5% 1/4/2025	875,868	0.05	USD 937,000	Axalta Coating Systems / Axalta Coating Systems Dutch B 4.75% 15/6/2027	882,138	0.05
USD 2,916,000	Aramark Services 5% 1/2/2028	2,723,846	0.14	USD 331,000	Ball 3.125% 15/9/2031	268,673	0.01
USD 984,000	Aramark Services 6.375% 1/5/2025*	987,608	0.05	USD 1,141,000	Ball 6% 15/6/2029	1,123,935	0.06
USD 256,000	Arches Buyer 4.25% 1/6/2028	223,216	0.01	EUR 200,000	Banff Merger Sub 8.375% 1/9/2026	212,063	0.01
USD 7,341,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	7,026,438	0.37	USD 2,512,000	BCPE Empire 7.625% 1/5/2027	2,369,821	0.13
USD 2,890,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	2,845,639	0.15	USD 1,089,000	Beacon Roofing Supply 4.125% 15/5/2029	938,895	0.05
USD 3,649,000	Arcosa 4.375% 15/4/2029	3,267,132	0.17	USD 1,488,000	Beacon Roofing Supply 6.5% 1/8/2030	1,467,420	0.08
EUR 684,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3% 1/9/2029*	558,005	0.03	USD 8,879,000	Big River Steel / BRS Finance 6.625% 31/1/2029	8,840,330	0.47
USD 716,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 3.25% 1/9/2028	608,760	0.03	USD 1,565,000	Black Knight InfoServ 3.625% 1/9/2028	1,451,538	0.08
USD 7,929,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 4% 1/9/2029*	6,446,040	0.34	USD 504,000	Blackstone Private Credit Fund 3.25% 15/3/2027	439,355	0.02
USD 1,945,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	1,906,850	0.10	USD 516,000	Blackstone Private Credit Fund 7.05% 29/9/2025	519,326	0.03
USD 810,000	Ares Capital 7% 15/1/2027	811,857	0.04	USD 3,590,000	Block 2.75% 1/6/2026	3,261,965	0.17
USD 1,798,000	Arko 5.125% 15/11/2029	1,479,017	0.08	USD 6,623,000	Block 3.5% 1/6/2031	5,446,189	0.29
USD 802,000	Arsenal AIC Parent 8% 1/10/2030	818,015	0.04	USD 625,000	Block Communications 4.875% 1/3/2028	517,818	0.03
USD 31,000	Asbury Automotive 4.75% 1/3/2030	27,176	0.00	USD 428,000	Blue Owl Capital 3.4% 15/7/2026	385,727	0.02
USD 1,034,000	Asbury Automotive 5% 15/2/2032	886,328	0.05	USD 1,199,000	Blue Owl Capital 3.75% 22/7/2025	1,124,408	0.06
USD 1,288,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	1,174,031	0.06	USD 288,000	Blue Owl Credit Income 3.125% 23/9/2026	253,751	0.01
USD 4,488,000	Ascent Resources Utica / ARU Finance 9% 1/11/2027	5,661,724	0.30	USD 1,456,000	Blue Owl Credit Income 5.5% 21/3/2025	1,411,516	0.08
USD 1,161,000	Ashland 3.375% 1/9/2031	930,673	0.05	USD 2,191,000	Blue Owl Credit Income 7.75% 16/9/2027	2,177,344	0.12
				USD 2,171,000	Booz Allen Hamilton 3.875% 1/9/2028	1,968,782	0.10

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,912,000	Booz Allen Hamilton 4% 1/7/2029	1,713,123	0.09	USD 1,668,000	Catalent Pharma Solutions 3.125% 15/2/2029	1,402,621	0.07
EUR 2,843,000	Boxer Parent 6.5% 2/10/2025	3,064,759	0.16	USD 1,368,000	Catalent Pharma Solutions 3.5% 1/4/2030	1,151,397	0.06
USD 2,437,000	Boxer Parent 7.125% 2/10/2025	2,442,240	0.13	USD 827,000	Catalent Pharma Solutions 5% 15/7/2027	773,009	0.04
USD 4,344,000	Boxer Parent 9.125% 1/3/2026	4,351,599	0.23	USD 797,000	CCM Merger 6.375% 1/5/2026	774,402	0.04
USD 1,786,000	Boyd Gaming 4.75% 1/12/2027	1,674,947	0.09	USD 4,443,000	CCO / CCO Capital 4.25% 1/2/2031	3,658,220	0.19
USD 1,857,000	Boyd Gaming 4.75% 15/6/2031	1,642,906	0.09	USD 945,000	CCO / CCO Capital 4.25% 15/1/2034	724,674	0.04
USD 2,196,000	Boyne USA 4.75% 15/5/2029	1,981,816	0.10	USD 568,000	CCO / CCO Capital 4.5% 15/8/2030	478,842	0.03
USD 8,918,000	Brand Industrial Services 10.375% 1/8/2030	9,158,926	0.49	USD 1,935,000	CCO / CCO Capital 4.75% 1/3/2030	1,670,292	0.09
USD 604,000	Brink's 5.5% 15/7/2025	595,239	0.03	USD 2,168,000	CCO / CCO Capital 4.75% 1/2/2032	1,799,906	0.10
USD 1,446,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GCSI Sellco LL 4.5% 1/4/2027	1,209,130	0.06	USD 1,227,000	CCO / CCO Capital 5% 1/2/2028	1,131,818	0.06
USD 1,334,000	Buckeye Partners 4.125% 1/3/2025	1,283,575	0.07	USD 1,214,000	CCO / CCO Capital 5.125% 1/5/2027	1,145,242	0.06
USD 663,000	Buckeye Partners 5.6% 15/10/2044	488,083	0.03	USD 912,000	CCO / CCO Capital 5.375% 1/6/2029	833,661	0.04
USD 867,000	Buckeye Partners 5.85% 15/11/2043	670,343	0.04	USD 4,466,000	CCO / CCO Capital 6.375% 1/9/2029	4,238,028	0.22
USD 569,000	Cable One 0% 15/3/2026	470,523	0.02	USD 7,531,000	CCO / CCO Capital 7.375% 1/3/2031	7,492,854	0.40
USD 2,259,000	Cable One 1.125% 15/3/2028	1,712,928	0.09	USD 2,081,000	CD&R Smokey Buyer 6.75% 15/7/2025*	2,028,143	0.11
USD 2,059,000	Cable One 4% 15/11/2030	1,607,744	0.08	USD 2,998,000	CDI Escrow Issuer 5.75% 1/4/2030	2,801,441	0.15
USD 800,000	Cablevision Lightpath 3.875% 15/9/2027	666,281	0.04	USD 868,000	CDW / CDW Finance 3.25% 15/2/2029	754,899	0.04
USD 1,109,000	Cablevision Lightpath 5.625% 15/9/2028*	853,510	0.04	USD 538,000	Cedar Fair 5.25% 15/7/2029*	484,854	0.03
USD 2,455,000	Caesars Entertainment 4.625% 15/10/2029*	2,153,897	0.11	USD 990,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	983,490	0.05
USD 5,816,000	Caesars Entertainment 6.25% 1/7/2025	5,774,577	0.31	USD 476,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 6.5% 1/10/2028	460,872	0.02
USD 7,510,000	Caesars Entertainment 7% 15/2/2030	7,526,793	0.40	USD 3,726,000	Centene 3% 15/10/2030	3,096,171	0.16
USD 5,428,000	Caesars Entertainment 8.125% 1/7/2027*	5,521,459	0.29	USD 844,000	Central Garden & Pet 4.125% 15/10/2030	727,271	0.04
USD 1,253,000	Callon Petroleum 6.375% 1/7/2026	1,237,776	0.07	USD 1,592,000	Central Garden & Pet 4.125% 30/4/2031*	1,359,792	0.07
USD 5,391,000	Callon Petroleum 7.5% 15/6/2030*	5,307,512	0.28	USD 2,590,000	Central Parent / CDK Global 7.25% 15/6/2029	2,559,609	0.14
USD 4,267,000	Callon Petroleum 8% 1/8/2028	4,328,415	0.23	USD 2,624,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	2,659,436	0.14
USD 236,000	Calpine 4.625% 1/2/2029	205,327	0.01	USD 730,000	Charles River Laboratories International 4.25% 1/5/2028	669,978	0.04
USD 495,000	Calpine 5% 1/2/2031	420,053	0.02	USD 4,025,000	Chart Industries 7.5% 1/1/2030	4,135,269	0.22
USD 2,198,000	Calpine 5.125% 15/3/2028	2,010,040	0.11	USD 600,000	Chart Industries 9.5% 1/1/2031	647,373	0.03
USD 1,565,000	Camelot Return Merger Sub 8.75% 1/8/2028*	1,551,572	0.08	USD 516,000	Chemours 4.625% 15/11/2029	429,396	0.02
USD 805,000	Capital One Financial 6.312% 8/6/2029	804,338	0.04	USD 1,184,000	Chemours 5.75% 15/11/2028	1,061,146	0.06
USD 575,000	Capital One Financial 6.377% 8/6/2034	569,345	0.03	USD 2,480,000	Cheniere Energy Partners 3.25% 31/1/2032	2,048,537	0.11
USD 1,841,000	Capstone Borrower 8% 15/6/2030	1,814,793	0.10				
USD 870,000	Carpenter Technology 6.375% 15/7/2028	851,121	0.04				
USD 1,247,000	Carpenter Technology 7.625% 15/3/2030	1,257,072	0.07				
EUR 229,000	Catalent Pharma Solutions 2.375% 1/3/2028	208,093	0.01				

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,361,000	Cheniere Energy Partners 4.5% 1/10/2029	2,179,430	0.12	USD 3,062,000	Clydesdale Acquisition 8.75% 15/4/2030	2,770,454	0.15
	Chesapeake Energy 6.75% 15/4/2029	3,703,109	0.20	USD 1,858,000	CMG Media 8.875% 15/12/2027	1,459,417	0.08
USD 3,727,000				USD 1,765,000	CNX Midstream Partners 4.75% 15/4/2030	1,524,765	0.08
USD 5,664,000	Chobani / Chobani Finance 4.625% 15/11/2028	5,087,456	0.27	USD 705,000	CNX Resources 7.375% 15/1/2031	703,673	0.04
USD 5,822,000	Chobani / Chobani Finance 7.5% 15/4/2025	5,813,619	0.31	USD 2,342,000	Coherent 5% 15/12/2029	2,074,083	0.11
	CHS/Community Health Systems 4.75% 15/2/2031	2,249,676	0.12	USD 2,329,000	CommScope 4.75% 1/9/2029	1,732,382	0.09
USD 2,990,000				USD 2,191,000	CommScope 6% 1/3/2026	1,986,874	0.11
USD 2,978,000	CHS/Community Health Systems 5.25% 15/5/2030	2,349,482	0.13	USD 2,192,000	CommScope Technologies 6% 15/6/2025	2,005,860	0.11
USD 910,000	CHS/Community Health Systems 5.625% 15/3/2027	804,723	0.04	USD 1,594,000	Compass Diversified 5.25% 15/4/2029*	1,465,095	0.08
USD 5,052,000	CHS/Community Health Systems 6% 15/1/2029	4,236,759	0.22	USD 717,000	Consensus Cloud Solutions 6% 15/10/2026	668,302	0.04
USD 2,221,000	Churchill Downs 4.75% 15/1/2028	2,052,829	0.11	USD 644,000	Consensus Cloud Solutions 6.5% 15/10/2028*	579,641	0.03
USD 1,052,000	Churchill Downs 5.5% 1/4/2027	1,014,382	0.05	USD 7,697,000	CoreLogic 4.5% 1/5/2028	6,299,225	0.33
USD 2,395,000	Churchill Downs 6.75% 1/5/2031	2,336,609	0.12	EUR 279,000	Coty 3.875% 15/4/2026*	294,445	0.02
USD 2,435,000	Citigroup 6.174% 25/5/2034	2,432,741	0.13	USD 127,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	116,479	0.01
USD 4,759,000	Civitas Resources 8.375% 1/7/2028	4,892,268	0.26	USD 1,503,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030*	1,498,794	0.08
USD 3,739,000	Civitas Resources 8.75% 1/7/2031	3,864,674	0.20	USD 1,490,000	Covanta 4.875% 1/12/2029	1,282,853	0.07
USD 1,522,000	Clarios Global 6.75% 15/5/2025	1,524,819	0.08	USD 497,000	Covanta 5% 1/9/2030	422,357	0.02
EUR 1,820,000	Clarios Global / Clarios US Finance 4.375% 15/5/2026	1,912,223	0.10	USD 5,099,000	CQP Holdco / BIP-V Chinook Holdco 5.5% 15/6/2031	4,645,582	0.25
USD 3,234,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026*	3,204,673	0.17	USD 6,572,000	Crescent Energy Finance 7.25% 1/5/2026	6,467,122	0.34
USD 4,843,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	4,835,459	0.26	USD 1,678,000	Crescent Energy Finance 9.25% 15/2/2028	1,717,544	0.09
USD 14,939,000	Clarios Global / Clarios US Finance 8.5% 15/5/2027	15,117,237	0.80	USD 469,000	Crestwood Midstream Partners / Crestwood Midstream Finance 5.625% 1/5/2027	455,605	0.02
USD 6,482,000	Clarivate Science 3.875% 1/7/2028	5,716,345	0.30	USD 2,514,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	2,447,948	0.13
USD 3,773,000	Clarivate Science 4.875% 1/7/2029	3,296,066	0.18	USD 627,000	Crestwood Midstream Partners / Crestwood Midstream Finance 7.375% 1/2/2031	644,904	0.03
USD 467,000	Clean Harbors 4.875% 15/7/2027	447,424	0.02	USD 516,000	Crestwood Midstream Partners / Crestwood Midstream Finance 8% 1/4/2029	533,370	0.03
USD 895,000	Clean Harbors 5.125% 15/7/2029	847,261	0.04	USD 1,243,000	Crocs 4.125% 15/8/2031	986,196	0.05
USD 708,000	Clean Harbors 6.375% 1/2/2031	704,843	0.04	USD 129,000	Crocs 4.25% 15/3/2029	108,891	0.01
USD 5,680,000	Clear Channel Outdoor 5.125% 15/8/2027	5,099,582	0.27	USD 260,000	Crowdstrike 3% 15/2/2029	223,053	0.01
USD 4,937,000	Clear Channel Outdoor 7.5% 1/6/2029	3,683,875	0.20	USD 130,000	Crown Americas 5.25% 1/4/2030*	122,254	0.01
USD 1,178,000	Clear Channel Outdoor 7.75% 15/4/2028	923,241	0.05	USD 474,000	Crown Americas / Crown Americas Capital V 4.25% 30/9/2026	447,224	0.02
USD 4,641,000	Clear Channel Outdoor 9% 15/9/2028	4,663,741	0.25	USD 340,000	Crown Cork & Seal 7.375% 15/12/2026	351,645	0.02
USD 1,667,000	Clearway Energy Operating 3.75% 15/1/2032	1,361,901	0.07				
USD 458,000	Clearway Energy Operating 4.75% 15/3/2028	424,840	0.02				
USD 22,535,000	Cloud Software 6.5% 31/3/2029	20,156,714	1.07				
USD 8,974,000	Cloud Software 9% 30/9/2029	8,025,920	0.43				
USD 3,736,000	Clydesdale Acquisition 6.625% 15/4/2029	3,560,247	0.19				

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US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 516,000	CrownRock / CrownRock Finance 5% 1/5/2029	477,909	0.02	USD 1,739,000	EnLink Midstream 6.5% 1/9/2030	1,747,309	0.09
USD 6,528,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	6,419,635	0.34	USD 788,000	EnLink Midstream Partners 4.15% 1/6/2025	757,404	0.04
USD 2,389,000	CSC 4.125% 1/12/2030	1,705,724	0.09	USD 601,000	EnLink Midstream Partners 4.85% 15/7/2026	577,519	0.03
USD 759,000	CSC 4.5% 15/11/2031	541,030	0.03	USD 539,000	EnLink Midstream Partners 5.45% 1/6/2047	447,893	0.02
USD 3,044,000	CSC 5.5% 15/4/2027	2,627,019	0.14	USD 1,579,000	EnLink Midstream Partners 5.6% 1/4/2044	1,329,204	0.07
USD 662,000	CSC 6.5% 1/2/2029	547,900	0.03	USD 1,279,000	EnPro Industries 5.75% 15/10/2026	1,248,361	0.07
USD 8,240,000	CSC 11.25% 15/5/2028	8,134,115	0.43	USD 11,615,000	Entegris Escrow 4.75% 15/4/2029	10,794,949	0.57
USD 2,281,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	2,158,864	0.11	USD 955,000	EQM Midstream Partners 4.125% 1/12/2026	897,633	0.05
USD 854,000	Cushman & Wakefield US Borrower 8.875% 1/9/2031	863,505	0.05	USD 150,000	EQM Midstream Partners 4.5% 15/1/2029	136,236	0.01
USD 2,786,000	Darling Ingredients 6% 15/6/2030	2,729,409	0.14	USD 1,018,000	EQM Midstream Partners 4.75% 15/1/2031	901,159	0.05
USD 668,000	DCP Midstream Operating 6.45% 3/11/2036	681,615	0.04	USD 1,033,000	EQM Midstream Partners 6% 1/7/2025	1,024,076	0.05
USD 1,133,000	Dealer Tire / DT Issuer 8% 1/2/2028*	1,058,758	0.06	USD 754,000	EQM Midstream Partners 6.5% 1/7/2027	748,947	0.04
USD 1,514,000	Diamondback Energy 6.25% 15/3/2033	1,562,103	0.08	USD 677,000	EQM Midstream Partners 7.5% 1/6/2030	695,077	0.04
USD 3,999,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	3,552,631	0.19	USD 1,663,000	Fair Isaac 4% 15/6/2028	1,521,886	0.08
USD 545,000	Discover Financial Services 6.7% 29/11/2032	542,834	0.03	USD 472,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	407,544	0.02
USD 261,000	Drawbridge Special Opportunities Fund / Drawbridge Special Opportunities Fin 3.875% 15/2/2026	233,422	0.01	USD 512,000	Fertitta Entertainment / Fertitta Entertainment Finance 6.75% 15/1/2030	423,690	0.02
USD 660,000	Dream Finders Homes 8.25% 15/8/2028	669,782	0.04	USD 6,125,000	First-Citizens Bank & Trust 6% 1/4/2036	5,468,987	0.29
USD 3,219,000	DT Midstream 4.125% 15/6/2029	2,850,616	0.15	USD 830,000	Ford Motor 3.25% 12/2/2032*	649,156	0.03
USD 2,561,000	DT Midstream 4.375% 15/6/2031	2,212,431	0.12	USD 2,208,000	Ford Motor 6.1% 19/8/2032	2,107,417	0.11
USD 3,825,000	Dun & Bradstreet 5% 15/12/2029*	3,418,741	0.18	USD 273,000	Ford Motor Credit 2.7% 10/8/2026	244,798	0.01
USD 1,019,000	Dycom Industries 4.5% 15/4/2029	911,516	0.05	GBP 100,000	Ford Motor Credit 2.748% 14/6/2024	122,122	0.01
USD 10,332,000	Element Solutions 3.875% 1/9/2028	9,086,120	0.48	USD 1,244,000	Ford Motor Credit 3.625% 17/6/2031	1,008,233	0.05
USD 675,000	Embeckta 6.75% 15/2/2030	595,630	0.03	USD 502,000	Ford Motor Credit 3.664% 8/9/2024	486,620	0.03
EUR 935,000	Emerald Debt Merger Sub 6.375% 15/12/2030	1,013,526	0.05	USD 589,000	Ford Motor Credit 3.81% 9/1/2024	584,034	0.03
EUR 100,000	Emerald Debt Merger Sub 6.375% 15/12/2030	108,519	0.01	USD 747,000	Ford Motor Credit 4.134% 4/8/2025	712,189	0.04
USD 14,898,000	Emerald Debt Merger Sub 6.625% 15/12/2030	14,660,554	0.78	USD 548,000	Ford Motor Credit 4.389% 8/1/2026	519,483	0.03
USD 3,523,000	Enact 6.5% 15/8/2025	3,494,023	0.19	GBP 263,000	Ford Motor Credit 4.535% 6/3/2025	318,849	0.02
USD 281,000	Encompass Health 4.5% 1/2/2028	261,771	0.01	USD 698,000	Ford Motor Credit 4.687% 9/6/2025	673,337	0.04
USD 1,728,000	Encompass Health 4.625% 1/4/2031	1,514,831	0.08	USD 799,000	Ford Motor Credit 5.113% 3/5/2029	735,161	0.04
GBP 317,000	Encore Capital 4.25% 1/6/2028	309,927	0.02	USD 1,171,000	Ford Motor Credit 5.125% 16/6/2025	1,140,631	0.06
GBP 100,000	Encore Capital 5.375% 15/2/2026*	114,305	0.01				
USD 1,902,000	EnLink Midstream 5.375% 1/6/2029	1,818,058	0.10				
USD 2,751,000	EnLink Midstream 5.625% 15/1/2028	2,664,298	0.14				

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The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 100,000	Ford Motor Credit 6.125% 15/5/2028	111,410	0.01	USD 480,000	Gray Television 7% 15/5/2027	431,450	0.02
USD 3,574,000	Ford Motor Credit 6.8% 12/5/2028*	3,574,804	0.19	USD 2,509,000	GTCR AP Finance 8% 15/5/2027	2,484,803	0.13
GBP 174,000	Ford Motor Credit 6.86% 5/6/2026	215,301	0.01	USD 311,000	Gulfport Energy 8% 17/5/2026	316,113	0.02
USD 4,147,000	Ford Motor Credit 7.2% 10/6/2030	4,198,862	0.22	USD 2,585,000	GYP III 4.625% 1/5/2029	2,276,353	0.12
USD 714,000	Ford Motor Credit 7.35% 4/11/2027	727,340	0.04	USD 285,000	H&E Equipment Services 3.875% 15/12/2028	249,520	0.01
USD 4,710,000	Ford Motor Credit 7.35% 6/3/2030	4,799,410	0.25	USD 796,000	Hanesbrands 4.875% 15/5/2026*	745,490	0.04
USD 1,146,000	Fortrea 7.5% 1/7/2030	1,132,248	0.06	USD 2,046,000	Hanesbrands 9% 15/2/2031*	2,055,117	0.11
USD 813,000	Foundation Building Materials 6% 1/3/2029	688,224	0.04	USD 1,809,000	HAT I / HAT II 3.375% 15/6/2026	1,624,803	0.09
USD 2,923,000	Frontier Communications 5% 1/5/2028	2,505,551	0.13	USD 1,005,000	HB Fuller 4.25% 15/10/2028	898,023	0.05
USD 730,000	Frontier Communications 5.875% 15/10/2027	665,221	0.04	USD 4,784,000	HealthEquity 4.5% 1/10/2029	4,245,853	0.22
USD 7,902,000	Frontier Communications 8.75% 15/5/2030	7,671,241	0.41	USD 620,000	HEICO 5.35% 1/8/2033	614,804	0.03
USD 1,530,000	Garden Spinco 8.625% 20/7/2030	1,631,707	0.09	USD 1,065,000	Helios Software / ION Corporate Solutions Finance 4.625% 1/5/2028	919,661	0.05
USD 425,000	Gartner 4.5% 1/7/2028	396,905	0.02	USD 2,999,000	Herc 5.5% 15/7/2027	2,888,601	0.15
USD 2,621,000	Gates Global / Gates 6.25% 15/1/2026	2,603,659	0.14	USD 647,000	Hertz 4.625% 1/12/2026	584,096	0.03
USD 1,707,000	GCI 4.75% 15/10/2028	1,482,743	0.08	USD 1,159,000	Hertz 5% 1/12/2029	953,610	0.05
USD 838,000	Genesis Energy / Genesis Energy Finance 6.5% 1/10/2025	826,224	0.04	USD 1,413,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	1,312,112	0.07
USD 605,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	590,364	0.03	USD 126,000	Hilcorp Energy I / Hilcorp Finance 6% 15/4/2030	117,064	0.01
USD 1,001,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	996,680	0.05	USD 827,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	796,900	0.04
USD 2,292,000	Global Payments 5.4% 15/8/2032	2,243,968	0.12	USD 30,000	Hilton Domestic Operating 3.625% 15/2/2032	24,953	0.00
USD 1,547,000	GLP Capital / GLP Financing II 3.25% 15/1/2032	1,247,808	0.07	USD 631,000	Hilton Domestic Operating 3.75% 1/5/2029	556,955	0.03
USD 880,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	758,080	0.04	USD 97,000	Hilton Domestic Operating 4% 1/5/2031	84,122	0.00
USD 641,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	612,751	0.03	USD 1,093,000	Hilton Domestic Operating 4.875% 15/1/2030	1,020,301	0.05
USD 1,226,000	Goodyear Tire & Rubber 5% 15/7/2029	1,088,619	0.06	USD 777,000	Hilton Domestic Operating 5.375% 1/5/2025	772,241	0.04
USD 327,000	Goodyear Tire & Rubber 5.625% 30/4/2033	280,968	0.01	USD 881,000	Hilton Domestic Operating 5.75% 1/5/2028	865,139	0.05
USD 245,000	GrafTech Finance 4.625% 15/12/2028	192,318	0.01	USD 7,824,000	Home Point Capital 5% 1/2/2026	7,335,777	0.39
USD 2,112,000	GrafTech Global Enterprises 9.875% 15/12/2028*	2,049,443	0.11	USD 1,475,000	Howard Hughes 4.125% 1/2/2029	1,214,633	0.06
USD 459,000	Graham 5.75% 1/6/2026	449,079	0.02	USD 327,000	Howard Hughes 4.375% 1/2/2031	260,296	0.01
EUR 596,000	Graphic Packaging International 2.625% 1/2/2029	570,856	0.03	USD 245,000	Howard Hughes 5.375% 1/8/2028	221,254	0.01
USD 417,000	Graphic Packaging International 3.5% 15/3/2028	372,089	0.02	USD 1,532,000	Howard Midstream Energy Partners 8.875% 15/7/2028	1,576,046	0.08
USD 620,000	Graphic Packaging International 4.75% 15/7/2027	589,638	0.03	USD 42,000	Howmet Aerospace 5.125% 1/10/2024	41,606	0.00
USD 801,000	Gray Television 5.875% 15/7/2026	733,773	0.04	USD 5,022,000	HUB International 7% 1/5/2026	5,018,608	0.27
				USD 9,340,000	HUB International 7.25% 15/6/2030	9,466,566	0.50
				USD 543,000	Hughes Satellite Systems 5.25% 1/8/2026	495,761	0.03
				USD 1,752,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029*	1,386,664	0.07
				USD 975,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	943,418	0.05

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 4,556,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	3,993,667	0.21	USD 2,701,000	LCM Investments II 4.875% 1/5/2029	2,346,552	0.12
USD 1,396,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	1,296,336	0.07	USD 1,468,000	LCM Investments II 8.25% 1/8/2031	1,470,099	0.08
USD 4,429,000	Illuminate Buyer / Illuminate IV 9% 1/7/2028*	4,104,688	0.22	USD 1,430,000	Legacy LifePoint Health 4.375% 15/2/2027	1,236,950	0.07
USD 2,905,000	Imola Merger 4.75% 15/5/2029	2,587,480	0.14	EUR 7,949,053	Lehman Brothers 0% 5/2/2014***	44,846	0.00
USD 664,000	Ingevity 3.875% 1/11/2028	563,044	0.03	USD 1,610,000	Lehman Brothers 0% 1/3/2015***	3,623	0.00
USD 820,000	Installed Building Products 5.75% 1/2/2028	770,794	0.04	EUR 3,724,306	Lehman Brothers 4.75% 16/1/2014***	21,011	0.00
EUR 336,000	IQVIA 1.75% 15/3/2026*	339,080	0.02	EUR 639,529	Lehman Brothers 5.375% 17/10/2012***	3,608	0.00
EUR 100,000	IQVIA 2.25% 15/3/2029	93,344	0.00	USD 5,760,000	Lehman Brothers 5.75% 17/5/2013***	12,960	0.00
USD 1,965,000	IQVIA 5% 15/10/2026	1,901,633	0.10	USD 5,060,000	Level 3 Financing 3.4% 1/3/2027	4,632,741	0.24
USD 799,000	IQVIA 5% 15/5/2027	768,233	0.04	USD 531,000	Level 3 Financing 3.625% 15/1/2029	316,604	0.02
USD 955,000	IQVIA 6.5% 15/5/2030	961,008	0.05	USD 5,799,000	Level 3 Financing 4.625% 15/9/2027	4,368,332	0.23
USD 1,466,000	IRB 7% 15/6/2025*	1,467,319	0.08	USD 5,477,000	Level 3 Financing 10.5% 15/5/2030	5,566,579	0.30
USD 211,000	Iron Mountain 5.625% 15/7/2032	189,580	0.01	USD 1,428,000	Levi Strauss 3.5% 1/3/2031	1,158,233	0.06
USD 3,488,000	Iron Mountain 7% 15/2/2029	3,485,738	0.19	EUR 193,000	Liberty Mutual 3.625% 23/5/2059	199,875	0.01
USD 926,000	Iron Mountain Information Management Services 5% 15/7/2032	801,117	0.04	USD 2,740,000	Life Time 5.75% 15/1/2026	2,674,661	0.14
USD 3,408,000	ITT 6.5% 1/8/2029	3,096,134	0.16	USD 2,178,000	Life Time 8% 15/4/2026*	2,175,713	0.12
USD 2,269,000	Jefferies Finance / JFIN Co-Issuer 5% 15/8/2028	1,947,329	0.10	USD 2,045,000	LifePoint Health 9.875% 15/8/2030	2,018,614	0.11
USD 1,184,000	JELD-WEN 4.625% 15/12/2025	1,146,858	0.06	USD 1,067,000	Light & Wonder International 7% 15/5/2028	1,065,145	0.06
USD 365,000	K Hovnanian Enterprises 7.75% 15/2/2026	361,593	0.02	USD 132,000	Light & Wonder International 7.25% 15/11/2029	132,284	0.01
USD 2,478,000	Kaiser Aluminum 4.5% 1/6/2031	2,002,278	0.11	USD 1,098,000	Light & Wonder International 7.5% 1/9/2031	1,113,238	0.06
USD 1,047,000	Kaiser Aluminum 4.625% 1/3/2028	923,550	0.05	USD 2,521,000	Lindblad Expeditions 6.75% 15/2/2027	2,444,387	0.13
USD 533,000	KB Home 7.25% 15/7/2030	537,557	0.03	USD 1,500,000	Lindblad Expeditions 9% 15/5/2028	1,542,690	0.08
USD 943,000	Ken Garff Automotive 4.875% 15/9/2028	821,320	0.04	USD 2,007,000	Lions Gate Capital 5.5% 15/4/2029	1,214,745	0.06
USD 2,422,000	Kinetik 5.875% 15/6/2030	2,344,871	0.12	USD 1,152,000	Lithia Motors 3.875% 1/6/2029	990,320	0.05
USD 2,429,000	Kobe US Midco 2 9.25% 1/11/2026	1,776,206	0.09	USD 915,000	Live Nation Entertainment 3.75% 15/1/2028	816,965	0.04
USD 983,000	Kontoor Brands 4.125% 15/11/2029	834,792	0.04	USD 1,528,000	Live Nation Entertainment 4.75% 15/10/2027*	1,419,262	0.07
EUR 234,000	Kronos International 3.75% 15/9/2025	231,386	0.01	USD 297,000	Live Nation Entertainment 4.875% 1/11/2024	291,944	0.02
USD 1,317,000	LABL 5.875% 1/11/2028	1,193,391	0.06	USD 104,000	Live Nation Entertainment 5.625% 15/3/2026	100,963	0.01
USD 65,000	LABL 6.75% 15/7/2026	63,586	0.00	USD 8,145,000	Live Nation Entertainment 6.5% 15/5/2027	8,156,354	0.43
USD 2,682,000	LABL 9.5% 1/11/2028	2,764,179	0.15	USD 1,265,000	LSF11 A5 HoldCo 6.625% 15/10/2029	1,056,299	0.06
USD 920,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	833,006	0.04	USD 2,535,000	Lumen Technologies 4% 15/2/2027	1,586,771	0.09
USD 591,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.75% 15/6/2029	497,302	0.03	USD 2,487,000	Madison IAQ 5.875% 30/6/2029	2,095,217	0.11
USD 273,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	263,049	0.01	USD 248,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	240,603	0.01
USD 421,000	Lamb Weston 4.125% 31/1/2030	371,184	0.02	USD 335,000	MasTec 4.5% 15/8/2028	305,644	0.02
USD 1,172,000	Lamb Weston 4.375% 31/1/2032	1,015,187	0.05				
USD 2,048,000	Lamb Weston 4.875% 15/5/2028	1,937,182	0.10				

*All or a portion of this security represents a security on loan.
 ***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 2,589,000	Matador Resources 5.875% 15/9/2026	2,526,693	0.13	USD 3,601,000	Nabors Industries 5.75% 1/2/2025	3,534,724	0.18
USD 1,510,000	Matador Resources 6.875% 15/4/2028	1,511,838	0.08	USD 1,752,000	Nabors Industries 7.375% 15/5/2027	1,714,770	0.09
USD 1,022,000	Match II 3.625% 1/10/2031	831,295	0.04	USD 367,000	Nationstar Mortgage 5.125% 15/12/2030	310,048	0.02
USD 1,037,000	Match II 4.625% 1/6/2028	956,363	0.05		Nationstar Mortgage 5.75% 15/11/2031	777,865	0.05
USD 39,000	Match II 5.625% 15/2/2029	36,806	0.00	USD 906,000	Nationstar Mortgage 6% 15/1/2027	83,900	0.00
USD 611,000	Mattel 5.45% 1/11/2041	526,743	0.03	USD 518,000	Navient 5.5% 15/3/2029	443,412	0.02
USD 2,407,000	Mattel 6.2% 1/10/2040	2,250,758	0.12	USD 386,000	Navient 5.875% 25/10/2024	380,633	0.02
USD 17,910,000	Mauser Packaging Solutions 7.875% 15/8/2026	17,616,833	0.93	USD 381,000	Navient 6.125% 25/3/2024	379,496	0.02
USD 580,000	Mauser Packaging Solutions 9.25% 15/4/2027	526,630	0.03	USD 264,000	Navient 7.25% 25/9/2023	264,396	0.01
USD 5,726,000	McAfee 7.375% 15/2/2030	5,015,873	0.27	USD 895,000	Navient 9.375% 25/7/2030	897,587	0.05
USD 1,344,000	Medline Borrower 3.875% 1/4/2029	1,171,254	0.06	USD 507,000	NCR 5% 1/10/2028	465,623	0.02
USD 8,922,000	Medline Borrower 5.25% 1/10/2029 [*]	7,944,721	0.42	USD 104,000	NCR 5.125% 15/4/2029	94,582	0.00
USD 1,547,000	Metis Merger Sub 6.5% 15/5/2029	1,346,732	0.07		Neptune Bidco US 9.29% 15/4/2029	1,793,028	0.10
USD 1,225,000	MGIC Investment 5.25% 15/8/2028	1,169,179	0.06	USD 2,151,000	NESCO II 5.5% 15/4/2029	1,955,291	0.10
USD 1,323,000	MGM Resorts International 5.75% 15/6/2025	1,307,042	0.07	USD 1,019,000	New Enterprise Stone & Lime 5.25% 15/7/2028	941,095	0.05
USD 3,373,000	MicroStrategy 6.125% 15/6/2028	3,021,771	0.16	USD 1,108,000	New Enterprise Stone & Lime 9.75% 15/7/2028	1,099,460	0.06
USD 1,104,000	Midcontinent Communications / Midcontinent Finance 5.375% 15/8/2027	1,042,971	0.06	USD 2,839,000	New Fortress Energy 6.5% 30/9/2026	2,640,337	0.14
USD 1,181,000	Midwest Gaming Borrower / Midwest Gaming Finance 4.875% 1/5/2029	1,028,560	0.05		New Fortress Energy 6.75% 15/9/2025	4,783,071	0.26
USD 2,192,149	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	2,186,156	0.12	USD 1,604,000	NextEra Energy Operating Partners 4.25% 15/7/2024	1,575,374	0.08
USD 2,802,000	Minerals Technologies 5% 1/7/2028	2,563,172	0.14	USD 65,000	NextEra Energy Operating Partners 4.25% 15/9/2024	62,439	0.00
USD 2,088,000	ModivCare 5.875% 15/11/2025 [*]	1,983,308	0.10	USD 3,481,000	NFP 4.875% 15/8/2028	3,111,007	0.17
USD 404,000	Molina Healthcare 3.875% 15/11/2030	345,551	0.02	USD 11,875,000	NFP 6.875% 15/8/2028	10,464,048	0.56
USD 534,000	Molina Healthcare 3.875% 15/5/2032	443,036	0.02	USD 789,000	NFP 7.5% 1/10/2030	767,636	0.04
USD 462,000	Molina Healthcare 4.375% 15/6/2028	425,417	0.02	USD 3,328,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	3,306,872	0.18
GBP 1,336,000	MPT Operating Partnership / MPT Finance 2.5% 24/3/2026	1,330,892	0.07	USD 546,000	Nine Energy Service 13% 1/2/2028	496,029	0.03
GBP 654,000	MPT Operating Partnership / MPT Finance 2.55% 5/12/2023	802,054	0.04	USD 1,862,000	Noble Finance II 8% 15/4/2030	1,927,445	0.10
USD 2,130,000	MPT Operating Partnership / MPT Finance 3.5% 15/3/2031	1,382,261	0.07	USD 1,555,000	Northern Trust 6.125% 2/11/2032	1,586,288	0.08
USD 3,597,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	2,605,868	0.14	USD 1,892,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	1,651,384	0.09
USD 298,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	253,616	0.01	USD 6,562,000	Novelis 3.25% 15/11/2026	5,955,642	0.32
USD 397,000	MSCI 3.25% 15/8/2033	319,691	0.02	USD 3,114,000	Novelis 3.875% 15/8/2031	2,581,669	0.14
USD 653,000	Mueller Water Products 4% 15/6/2029	576,857	0.03	USD 2,768,000	Novelis 4.75% 30/1/2030	2,483,471	0.13
USD 3,000	Murphy Oil 5.75% 15/8/2025	2,971	0.00	USD 1,145,000	NRG Energy 7% 15/3/2033	1,131,237	0.06
USD 704,000	Murphy Oil 5.875% 1/12/2027	692,653	0.04	USD 2,307,000	NuStar Logistics 5.75% 1/10/2025	2,263,781	0.12
USD 196,000	Murphy Oil 5.875% 1/12/2042	165,327	0.01	USD 811,000	NuStar Logistics 6% 1/6/2026	796,035	0.04
				USD 228,000	NuStar Logistics 6.375% 1/10/2030	219,668	0.01
				USD 1,095,000	Occidental Petroleum 6.2% 15/3/2040	1,079,555	0.06
				USD 588,000	Occidental Petroleum 6.45% 15/9/2036	600,042	0.03

* All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 260,000	Olympus Water US 9.625% 15/11/2028	282,566	0.01	USD 445,000	Playtika 4.25% 15/3/2029	384,769	0.02
USD 3,180,000	Olympus Water US 9.75% 15/11/2028*	3,206,210	0.17	USD 77,000	Post 4.5% 15/9/2031	66,226	0.00
USD 797,000	OneMain Finance 3.5% 15/1/2027	691,237	0.04	USD 328,000	Post 4.625% 15/4/2030	290,874	0.02
USD 561,000	OneMain Finance 4% 15/9/2030	437,476	0.02	USD 16,000	Post 5.75% 1/3/2027	15,657	0.00
USD 435,000	OneMain Finance 5.375% 15/11/2029	378,423	0.02	USD 3,204,000	PRA Health Sciences 2.875% 15/7/2026	2,917,061	0.15
USD 1,130,000	OneMain Finance 6.625% 15/1/2028	1,058,972	0.06	USD 1,047,000	Premier Entertainment Sub / Premier Entertainment Finance 5.625% 1/9/2029	818,304	0.04
USD 2,107,000	OneMain Finance 6.875% 15/3/2025	2,098,690	0.11	USD 1,268,000	Premier Entertainment Sub / Premier Entertainment Finance 5.875% 1/9/2031	957,213	0.05
USD 1,515,000	OneMain Finance 7.125% 15/3/2026	1,493,335	0.08	USD 299,000	Presidio 4.875% 1/2/2027	279,637	0.01
USD 1,417,000	Option Care Health 4.375% 31/10/2029	1,248,198	0.07	USD 990,000	Prestige Brands 3.75% 1/4/2031	820,116	0.04
USD 1,467,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	1,327,952	0.07	USD 1,598,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	1,570,245	0.08
USD 2,138,000	Organon & Co / Organon Foreign Debt Co-Issuer 5.125% 30/4/2031	1,823,523	0.10	USD 2,170,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	2,075,144	0.11
USD 1,144,000	OT Merger 7.875% 15/10/2029	758,112	0.04	USD 1,235,000	PTC 3.625% 15/2/2025	1,194,541	0.06
USD 1,689,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	1,387,124	0.07	USD 2,546,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	1,988,921	0.11
USD 355,000	Outfront Media Capital / Outfront Media Capital 4.625% 15/3/2030	288,880	0.01	USD 6,783,000	Radiate Holdco / Radiate Finance 6.5% 15/9/2028	3,670,351	0.19
USD 2,779,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	2,517,913	0.14	USD 1,628,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	1,527,670	0.08
USD 231,000	Owens-Brockway Glass Container 6.625% 13/5/2027	228,866	0.01	USD 65,000	Realogy / Realogy Co-Issuer 5.25% 15/4/2030	45,765	0.00
USD 1,376,000	Owens-Brockway Glass Container 7.25% 15/5/2031	1,383,497	0.07	USD 70,000	Realogy / Realogy Co-Issuer 5.75% 15/1/2029	50,740	0.00
USD 1,430,000	Pacific Gas and Electric 6.1% 15/1/2029	1,412,741	0.08	USD 3,829,000	Regal Rexnord 6.05% 15/4/2028	3,790,537	0.20
USD 2,110,000	Pacific Gas and Electric 6.4% 15/6/2033	2,088,404	0.11	USD 1,260,000	Regal Rexnord 6.3% 15/2/2030	1,254,287	0.07
USD 447,000	Pacific Gas and Electric 6.75% 15/1/2053	434,540	0.02	USD 1,305,000	Regal Rexnord 6.4% 15/4/2033	1,293,394	0.07
USD 1,592,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	1,453,698	0.08	USD 508,000	RegionalCare Hospital Partners / LifePoint Health 9.75% 1/12/2026	473,855	0.02
USD 770,000	PBF / PBF Finance 7.875% 15/9/2030	768,833	0.04	USD 445,000	Resideo Funding 4% 1/9/2029	372,556	0.02
USD 136,000	PDC Energy 5.75% 15/5/2026	135,915	0.01	USD 1,466,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	1,283,823	0.07
USD 1,483,000	Penske Automotive 3.5% 1/9/2025	1,416,458	0.08	USD 2,217,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	2,058,425	0.11
USD 670,000	Permian Resources Operating 5.375% 15/1/2026	649,162	0.03	USD 1,929,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	1,940,381	0.10
USD 3,844,000	Permian Resources Operating 5.875% 1/7/2029	3,720,048	0.20	USD 485,000	Ritchie Bros 6.75% 15/3/2028	488,918	0.03
USD 1,246,000	Permian Resources Operating 6.875% 1/4/2027	1,239,080	0.07	USD 1,250,000	RLJ Lodging Trust 3.75% 1/7/2026	1,146,437	0.06
USD 3,654,000	Permian Resources Operating 7.75% 15/2/2026	3,695,217	0.20	USD 374,000	RLJ Lodging Trust 4% 15/9/2029	313,207	0.02
USD 708,000	PetSmart / PetSmart Finance 4.75% 15/2/2028	635,923	0.03	USD 2,334,000	Rockcliff Energy II 5.5% 15/10/2029	2,151,861	0.11
USD 4,192,000	PetSmart / PetSmart Finance 7.75% 15/2/2029	4,007,302	0.21	USD 5,888,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	5,238,848	0.28
				USD 516,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 3.875% 1/3/2031	418,568	0.02
				USD 588,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 4% 15/10/2033	465,000	0.03

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 380,000	Rockies Express Pipeline 4.95% 15/7/2029	348,567	0.02	USD 5,000	Southwestern Energy 4.75% 1/2/2032	4,440	0.00
USD 1,511,000	Ryan Specialty 4.375% 1/2/2030	1,353,193	0.07	USD 1,553,000	Southwestern Energy 5.375% 1/2/2029	1,475,763	0.08
USD 2,060,000	Sabre GLBL 7.375% 1/9/2025	2,026,857	0.11	USD 141,000	Southwestern Energy 5.7% 23/1/2025	139,634	0.01
USD 273,000	Sabre GLBL 9.25% 15/4/2025	269,210	0.01	USD 1,972,000	Spectrum Brands 5% 1/10/2029	1,805,064	0.10
USD 2,459,000	SBA Communications 3.125% 1/2/2029	2,103,712	0.11	USD 3,355,000	SRS Distribution 4.625% 1/7/2028	2,992,681	0.16
USD 3,951,000	SBA Communications 3.875% 15/2/2027	3,658,354	0.19	USD 3,108,000	SRS Distribution 6% 1/12/2029	2,660,666	0.14
USD 2,708,000	Science Applications International 4.875% 1/4/2028	2,495,841	0.13	USD 5,291,000	SRS Distribution 6.125% 1/7/2029	4,603,475	0.25
USD 715,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	630,916	0.03	USD 4,200,000	SS&C Technologies 5.5% 30/9/2027	4,051,430	0.21
EUR 100,000	SCIL IV / SCIL USA 8.1% 1/11/2026	108,380	0.00	USD 921,000	Stagwell Global 5.625% 15/8/2029	770,458	0.04
EUR 104,000	SCIL IV / SCIL USA 9.5% 15/7/2028	114,843	0.01	EUR 660,000	Standard Industries 2.25% 21/11/2026	634,665	0.03
USD 1,077,000	Scotts Miracle-Gro 4% 1/4/2031	853,189	0.05	USD 560,000	Standard Industries 3.375% 15/1/2031	445,375	0.02
USD 268,000	Scotts Miracle-Gro 4.375% 1/2/2032	210,679	0.01	USD 1,520,000	Standard Industries 4.375% 15/7/2030	1,295,647	0.07
USD 796,000	Sealed Air 4% 1/12/2027	727,029	0.04	USD 309,000	Standard Industries 4.75% 15/1/2028	284,860	0.02
USD 341,000	Sealed Air 5% 15/4/2029	316,180	0.02	USD 873,000	Standard Industries 5% 15/2/2027	830,528	0.04
USD 1,052,000	Sealed Air/Sealed Air US 6.125% 1/2/2028	1,038,949	0.05	USD 1,255,000	Staples 7.5% 15/4/2026	1,041,283	0.06
USD 2,530,000	Sensata Technologies 4.375% 15/2/2030	2,239,503	0.12	USD 355,000	Starwood Property Trust 4.375% 15/1/2027	318,465	0.02
USD 426,000	Service International 3.375% 15/8/2030	354,666	0.02	USD 1,522,000	Starwood Property Trust 5.5% 1/11/2023	1,517,019	0.08
USD 1,938,000	Service International 4% 15/5/2031	1,644,916	0.09	USD 1,247,000	Station Casinos 4.5% 15/2/2028	1,116,011	0.06
USD 578,000	Service International 5.125% 1/6/2029	545,487	0.03	USD 910,000	Station Casinos 4.625% 1/12/2031	746,838	0.04
USD 3,479,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	3,256,066	0.17	USD 350,000	Stericycle 3.875% 15/1/2029	305,678	0.02
USD 1,296,000	Simmons Foods/Simmons Prepared Foods/Simmons Pet Food 4.625% 1/3/2029	1,076,994	0.06	USD 686,000	Suburban Propane Partners/Suburban Energy Finance 5% 1/6/2031	587,414	0.03
USD 4,207,000	Sinclair Television 4.125% 1/12/2030	2,714,327	0.14	USD 386,000	Summit Materials / Summit Materials Finance 5.25% 15/1/2029	358,978	0.02
USD 2,203,000	Sirius XM Radio 3.125% 1/9/2026	1,978,771	0.10	USD 334,000	Sunoco / Sunoco Finance 6% 15/4/2027	330,789	0.02
USD 4,303,000	Sirius XM Radio 5% 1/8/2027	3,973,433	0.21	USD 2,564,000	Surgery Center 6.75% 1/7/2025*	2,564,115	0.14
USD 3,721,000	Six Flags Entertainment 7.25% 15/5/2031	3,577,838	0.19	USD 1,553,000	Surgery Center 10% 15/4/2027	1,581,653	0.08
USD 1,254,000	Six Flags Theme Parks 7% 1/7/2025	1,254,811	0.07	USD 3,244,000	SWF Escrow Issuer 6.5% 1/10/2029*	2,093,255	0.11
USD 1,548,000	SLM 3.125% 2/11/2026	1,379,191	0.07	USD 1,455,000	Synaptics 4% 15/6/2029	1,233,434	0.07
USD 1,164,000	SM Energy 5.625% 1/6/2025	1,146,492	0.06	USD 797,000	Talen Energy Supply 8.625% 1/6/2030	829,909	0.05
USD 1,367,000	SM Energy 6.5% 15/7/2028	1,334,055	0.07	USD 222,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	205,896	0.01
USD 187,000	SM Energy 6.625% 15/1/2027	185,620	0.01	USD 368,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	352,163	0.02
USD 1,782,000	SM Energy 6.75% 15/9/2026	1,773,856	0.09	USD 252,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 31/12/2030	226,018	0.01
USD 3,297,000	Smyrna Ready Mix Concrete 6% 1/11/2028	3,164,752	0.17				
USD 5,700,000	Sotheby's 7.375% 15/10/2027*	5,191,443	0.28				
USD 2,795,000	Sotheby's/Bidfair 5.875% 1/6/2029	2,161,718	0.12				

*All or a portion of this security represents a security on loan.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,097,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/9/2031	969,474	0.05	USD 3,223,000	Uber Technologies 7.5% 15/5/2025	3,254,639	0.17
USD 83,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.5% 1/10/2025	83,204	0.00	USD 3,301,000	Uber Technologies 7.5% 15/9/2027	3,364,822	0.18
USD 963,000	Targa Resources Partners / Targa Resources Partners Finance 4% 15/1/2032	831,749	0.04	USD 1,068,000	Uber Technologies 8% 1/11/2026	1,088,222	0.06
USD 305,000	Taylor Morrison Communities 5.125% 1/8/2030	280,196	0.01	EUR 237,000	UGI International 2.5% 1/12/2029*	201,162	0.01
USD 1,890,000	Taylor Morrison Communities 5.875% 15/6/2027	1,858,909	0.10	USD 2,805,000	United Airlines 4.375% 15/4/2026	2,642,733	0.14
USD 285,000	TEGNA 4.75% 15/3/2026	271,790	0.01	USD 3,284,000	United Airlines 4.625% 15/4/2029	2,924,131	0.15
USD 744,000	Teleflex 4.25% 1/6/2028	685,088	0.04	USD 3,385,488	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	3,381,073	0.18
USD 308,000	Teleflex 4.625% 15/11/2027	289,157	0.02	USD 345,877	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	332,907	0.02
USD 3,221,000	Tempo Acquisition / Tempo Acquisition Finance 5.75% 1/6/2025	3,169,496	0.17	USD 637,000	United Natural Foods 6.75% 15/10/2028	530,959	0.03
USD 738,000	Tempur Sealy International 3.875% 15/10/2031	594,194	0.03	USD 10,766,000	United Rentals North America 6% 15/12/2029	10,712,362	0.57
USD 635,000	Tempur Sealy International 4% 15/4/2029*	547,687	0.03	USD 4,561,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	4,545,962	0.24
USD 566,000	Tenet Healthcare 4.625% 15/6/2028	521,621	0.03	USD 1,145,000	Univision Communications 5.125% 15/2/2025*	1,126,498	0.06
USD 2,176,000	Tenet Healthcare 4.875% 1/1/2026	2,111,057	0.11	USD 366,000	Univision Communications 6.625% 1/6/2027	355,409	0.02
USD 964,000	Tenet Healthcare 5.125% 1/11/2027	918,989	0.05	USD 613,000	Univision Communications 7.375% 30/6/2030*	595,815	0.03
USD 496,000	Tenet Healthcare 6.125% 1/10/2028*	477,978	0.03	USD 1,986,000	Univision Communications 8% 15/8/2028	1,988,937	0.11
USD 1,148,000	Tenet Healthcare 6.125% 15/6/2030	1,113,277	0.06	USD 306,000	US Foods 4.625% 1/6/2030	272,141	0.01
USD 1,405,000	Tenet Healthcare 6.25% 1/2/2027	1,385,978	0.07	USD 1,049,000	US Foods 4.75% 15/2/2029	957,139	0.05
USD 6,546,000	Tenet Healthcare 6.75% 15/5/2031	6,531,114	0.35	USD 1,089,000	US Foods 6.25% 15/4/2025	1,092,100	0.06
USD 1,189,000	Tenneco 8% 17/11/2028	978,381	0.05	USD 6,205,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	6,145,528	0.32
USD 2,436,000	Terex 5% 15/5/2029	2,238,867	0.12	USD 2,688,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	2,623,548	0.14
USD 340,000	TerraForm Power Operating 5% 31/1/2028	309,182	0.02	USD 1,166,000	Vail Resorts 6.25% 15/5/2025	1,163,321	0.06
USD 614,000	Titan International 7% 30/4/2028	585,245	0.03	USD 4,985,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	4,316,215	0.23
USD 9,914,000	TK Elevator US Newco 5.25% 15/7/2027	9,340,311	0.50	USD 1,788,000	Venture Global Calcasieu Pass 3.875% 1/11/2033	1,454,985	0.08
USD 561,000	Tri Pointe Homes 5.25% 1/6/2027	534,903	0.03	USD 4,944,000	Venture Global Calcasieu Pass 4.125% 15/8/2031	4,198,503	0.23
USD 461,000	Tri Pointe Homes 5.7% 15/6/2028	436,225	0.02	USD 7,746,000	Venture Global LNG 8.125% 1/6/2028	7,806,984	0.41
USD 627,000	Trident TPI 12.75% 31/12/2028	653,015	0.03	USD 11,870,000	Venture Global LNG 8.375% 1/6/2031	11,977,008	0.63
USD 5,306,000	Triumph 9% 15/3/2028	5,326,280	0.28	USD 1,900,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	1,559,911	0.08
USD 1,076,000	TTMT Escrow Issuer 8.625% 30/9/2027	1,110,264	0.06	USD 13,913,000	Verscend Escrow 9.75% 15/8/2026	13,837,905	0.73
USD 869,000	Twilio 3.625% 15/3/2029	747,019	0.04	USD 3,275,000	Vertiv 4.125% 15/11/2028	2,943,480	0.16
USD 2,204,000	Twilio 3.875% 15/3/2031	1,853,800	0.10	USD 1,629,000	Viavi Solutions 3.75% 1/10/2029	1,358,570	0.07
USD 3,259,000	Uber Technologies 0% 15/12/2025	3,050,893	0.16	USD 1,428,000	VICI Properties 4.95% 15/2/2030	1,344,512	0.07
USD 6,344,000	Uber Technologies 4.5% 15/8/2029	5,824,103	0.31				
USD 853,000	Uber Technologies 6.25% 15/1/2028	845,327	0.04				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,469,000	VICI Properties 5.625% 15/5/2052	1,294,157	0.07	USD 4,729,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029*	4,024,244	0.21
USD 382,000	VICI Properties / VICI Note 3.875% 15/2/2029	336,253	0.02			1,376,399,661	72.97
USD 1,847,000	VICI Properties / VICI Note 4.125% 15/8/2030	1,617,950	0.09		Total Bonds	1,778,928,736	94.33
USD 551,000	VICI Properties / VICI Note 4.5% 15/1/2028	511,816	0.03		Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	1,809,898,654	95.98
USD 3,612,000	VICI Properties / VICI Note 4.625% 1/12/2029	3,262,170	0.17				
USD 1,992,000	Wabash National 4.5% 15/10/2028	1,690,814	0.09		Other Transferable Securities		
USD 4,582,000	Warnermedia 5.141% 15/3/2052	3,658,755	0.19		COMMON / PREFERRED STOCKS (SHARES) & WARRANTS		
USD 525,000	Warnermedia 5.391% 15/3/2062	417,075	0.02		Bermuda		
USD 7,549,000	Waste Pro USA 5.5% 15/2/2026	7,123,463	0.38	22,200	Loral Space & Communications (Wts 26/12/2006)**:***	-	0.00
USD 1,926,000	Wells Fargo 5.557% 25/7/2034	1,902,352	0.10		Luxembourg		
USD 4,590,000	WESCO Distribution 7.125% 15/6/2025	4,613,850	0.24	5,660	ADLER**	3,070	0.00
USD 2,068,000	WESCO Distribution 7.25% 15/6/2028	2,099,302	0.11		United Kingdom		
USD 3,149,000	Western Midstream Operating 5.25% 1/2/2050	2,556,358	0.14	3,743	New Topco**	-	0.00
USD 1,022,000	Western Midstream Operating 5.45% 1/4/2044	858,974	0.05		United States		
USD 849,000	Western Midstream Operating 5.5% 15/8/2048	704,296	0.04	2,388	Alliant**	2,264,040	0.12
USD 9,526,000	White Cap Buyer 6.875% 15/10/2028	8,741,582	0.46	315,073	AMP PIPE**	1,124,811	0.06
USD 2,289,000	White Cap Parent 8.25% 15/3/2026*	2,244,404	0.12	974	Archibald Candy**	-	0.00
USD 895,000	William Carter 5.625% 15/3/2027	868,459	0.05	8,000	Australis Media (Wts 15/5/2003)**:***	-	0.00
USD 1,700,000	Williams Scotsman International 4.625% 15/8/2028	1,547,225	0.08	65,370	Critical Care Systems International**	-	0.00
USD 1,712,000	Williams Scotsman International 6.125% 15/6/2025	1,697,769	0.09	26	IssuerCo-U**	-	0.00
USD 812,000	WR Grace 4.875% 15/6/2027	758,319	0.04	240,000	Southern Energy Homes**,:***	-	0.00
USD 5,708,000	WR Grace 5.625% 15/8/2029	4,803,682	0.25	1,368	Verscend Intermediate**	1,793,967	0.09
USD 1,345,000	WR Grace 7.375% 1/3/2031	1,329,151	0.07		Total Common / Preferred Stocks (Shares) & Warrants	5,182,818	0.27
USD 1,059,000	Wyndham Hotels & Resorts 4.375% 15/8/2028	969,603	0.05		BONDS		
USD 2,100,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	1,987,206	0.11		United States		
USD 3,651,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	3,272,189	0.18	USD 197,801	Archibald Candy 10% 31/12/2049**,:***	-	0.00
USD 1,930,000	Wynn Resorts Finance / Wynn Resorts Capital 7.125% 15/2/2031	1,895,802	0.10	USD 4,000,000	Consolidated Hydro 0% 31/12/2049**	-	0.00
USD 595,000	XPO Escrow Sub 7.5% 15/11/2027	605,608	0.03	USD 850,000	Erscrew Adelpia 0% 31/12/2049**	-	0.00
USD 20,998,000	Zayo 4% 1/3/2027*	15,790,653	0.84	USD 290,000	Mirant Escrow 0% 15/7/2049**	-	0.00
USD 5,182,000	Zayo 6.125% 1/3/2028	3,371,058	0.18	USD 115,000	Tropicana Entertainment / Tropicana Finance 9.625% 15/12/2014**,:***	-	0.00
				USD 4,000,000	Wheeling Pittsburgh Steel Escrow 0% 31/12/2049**	-	0.00
					Total Bonds	-	0.00
					Total Other Transferable Securities	5,185,888	0.27
					Total Portfolio	1,815,084,542	96.25
					Other Net Assets	70,803,202	3.75
					Total Net Assets (USD)	1,885,887,744	100.00

*All or a portion of this security represents a security on loan.
**Security subject to a fair value adjustment as detailed in Note 2(j).
***This security is in default, see Note 2(b)

US Dollar High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	3,621,000	USD	4,038,680	Morgan Stanley	20/9/2023	(107,049)
GBP	166,000	USD	213,481	JP Morgan	20/9/2023	(3,036)
USD	157,616	EUR	146,000	RBS	20/9/2023	(909)
USD	506,765	GBP	400,000	State Street	20/9/2023	(331)
USD	8,009,183	GBP	6,246,000	BNP Paribas	20/9/2023	90,865
USD	83,792,623	EUR	76,357,000	BNP Paribas	20/9/2023	885,266
USD	1,201,316	EUR	1,090,000	State Street	20/9/2023	17,809
USD	109,739	EUR	100,000	Deutsche Bank	20/9/2023	1,161
USD	175,006	EUR	159,000	Morgan Stanley	20/9/2023	2,366
USD	31,881	EUR	29,000	Société Générale	20/9/2023	393
USD	303,573	EUR	278,000	Citigroup	20/9/2023	1,725
USD	266,248	EUR	241,000	BNY Mellon	20/9/2023	4,573
USD	97,531	EUR	88,000	UBS	20/9/2023	1,981
USD	430,618	GBP	337,000	Morgan Stanley	20/9/2023	3,388
USD	838,416	GBP	655,000	BNY Mellon	20/9/2023	8,046
Net unrealised appreciation						906,248
AUD Hedged Share Class						
AUD	78,370,982	USD	51,038,029	BNY Mellon	15/9/2023	(252,440)
USD	666,856	AUD	1,037,753	BNY Mellon	15/9/2023	(5,620)
Net unrealised depreciation						(258,060)
CAD Hedged Share Class						
CAD	5,928,904	USD	4,408,670	BNY Mellon	15/9/2023	(25,419)
USD	68,123	CAD	92,207	BNY Mellon	15/9/2023	(46)
Net unrealised depreciation						(25,465)
CHF Hedged Share Class						
CHF	3,563,869	USD	4,080,976	BNY Mellon	15/9/2023	(40,965)
USD	27,240	CHF	23,911	BNY Mellon	15/9/2023	134
Net unrealised depreciation						(40,831)
CNH Hedged Share Class						
CNY	8,811,689	USD	1,220,809	BNY Mellon	15/9/2023	(8,944)
USD	7,100	CNY	51,826	BNY Mellon	15/9/2023	(28)
Net unrealised depreciation						(8,972)
EUR Hedged Share Class						
EUR	37,485,017	USD	41,078,668	BNY Mellon	15/9/2023	(387,606)
USD	5,117,526	EUR	4,687,905	BNY Mellon	15/9/2023	28,682
Net unrealised depreciation						(358,924)
GBP Hedged Share Class						
GBP	16,189,753	USD	20,598,625	BNY Mellon	15/9/2023	(74,654)
USD	160,679	GBP	126,110	BNY Mellon	15/9/2023	808
Net unrealised depreciation						(73,846)
HKD Hedged Share Class						
HKD	184,734,573	USD	23,669,698	BNY Mellon	15/9/2023	(102,861)
USD	286,518	HKD	2,242,782	BNY Mellon	15/9/2023	405
Net unrealised depreciation						(102,456)
NZD Hedged Share Class						
NZD	3,009,389	USD	1,817,962	BNY Mellon	15/9/2023	(28,082)
USD	13,862	NZD	23,397	BNY Mellon	15/9/2023	(53)
Net unrealised depreciation						(28,135)
SGD Hedged Share Class						
USD	1,078	SGD	1,460	BNY Mellon	5/9/2023	(2)
SGD	25,745,813	USD	19,126,549	BNY Mellon	15/9/2023	(70,206)
USD	1,281,532	SGD	1,736,923	BNY Mellon	15/9/2023	(4,088)
Net unrealised depreciation						(74,296)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar High Yield Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
ZAR Hedged Share Class						
USD	71,147	ZAR	1,356,297	BNY Mellon	15/9/2023	(966)
ZAR	118,613,531	USD	6,289,413	BNY Mellon	15/9/2023	17,079
Net unrealised appreciation						16,113
Total net unrealised depreciation (USD underlying exposure - USD 278,941,292)						(48,624)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(4)	USD	US Long Bond (CBT)	December 2023	486,250	(6,062)
(31)	USD	US Ultra Bond (CBT)	December 2023	4,013,531	(53,658)
89	USD	US Treasury 5 Year Note (CBT)	December 2023	9,505,617	58,840
Total				14,005,398	(880)

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR (55,219)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Barclays	20/12/2026	(648)	1,684
CDS	EUR (40,611)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	(100)	(10,071)
CDS	EUR (114,152)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Barclays	20/12/2027	(282)	(28,309)
CDS	EUR (67,564)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Bank of America	20/12/2027	64	(16,755)
CDS	EUR (103,978)	Fund provides default protection on United; and receives Fixed 5%	Bank of America	20/12/2027	11,164	(4,745)
CDS	EUR (89,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Bank of America	20/6/2026	6,479	4,019
CDS	EUR (33,123)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Citibank	20/12/2027	157	(8,214)
CDS	EUR (78,946)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Credit Suisse	20/12/2026	(1,119)	2,407
CDS	EUR (135,000)	Fund provides default protection on Jaguar Land Rover; and receives Fixed 5%	Credit Suisse	20/12/2026	(1,464)	4,116
CDS	EUR (190,000)	Fund provides default protection on CMA CGM; and receives Fixed 5%	Credit Suisse	20/6/2027	13,578	22,472
CDS	EUR 88,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	Goldman Sachs	20/6/2028	203	18,824
CDS	EUR 88,000	Fund receives default protection on Intrum Justitia; and pays Fixed 5%	HSBC Bank	20/6/2028	(61)	18,824
CDS	EUR (170,000)	Fund provides default protection on K And S 500; and receives Fixed 5%	JP Morgan	20/12/2026	7,683	22,265
CDS	EUR (230,000)	Fund provides default protection on Ladbrokes Finance; and receives Fixed 1%	JP Morgan	20/6/2027	35,450	(5,022)
CDS	EUR (90,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	8,209	(1,965)
CDS	EUR (100,000)	Fund provides default protection on Ladbrokes; and receives Fixed 1%	JP Morgan	20/6/2027	12,853	(2,184)
CDS	EUR (70,022)	Fund provides default protection on United; and receives Fixed 5%	JP Morgan	20/12/2027	8,280	(3,196)
CDS	EUR 50,144	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(296)	74

US Dollar High Yield Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	EUR 62,856	Fund receives default protection on Euro Garages; and pays Fixed 5%	JP Morgan	20/6/2028	(448)	93
CDS	EUR (120,000)	Fund provides default protection on Virgin Media Finance; and receives Fixed 5%	JP Morgan	20/12/2025	(8,762)	6,988
CDS	EUR (50,260)	Fund provides default protection on Adler Real Estate 500; and receives Fixed 5%	Morgan Stanley	20/12/2027	(76)	(12,464)
CDS	USD (18,577,272)	Fund provides default protection on CDX.NA.HY40.V1; and receives Fixed 5%	Goldman Sachs	20/6/2028	469,275	549,667
TRS	USD 8,198,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/12/2023	215,407	190,112
TRS	USD 2,275,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	JP Morgan	20/3/2024	53,102	35,813
TRS	USD 525,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	14,042	11,687
TRS	USD 1,049,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	32,931	27,972
TRS	USD 2,099,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	89,712	77,061
TRS	USD 7,609,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	179,381	121,556
TRS	USD 11,528,000	Fund receives Markit iBoxx US Dollar Liquid High + 0bps; and pays USD SOFR 1 Day + 0bps	Morgan Stanley	20/3/2024	309,841	220,769
Total (USD underlying exposure - USD 55,103,847)					1,454,555	1,243,478

CDS: Credit Default Swaps

TRS: Total Return Swaps

Purchased Options as at 31 August 2023

Number of contracts	Call/ Put	Description	Counterparty	Strike Price	Expiration date	Unrealised depreciation USD	Market Value USD
333	Put	SPDR S&P 500 ETF Trust	Exchange Traded	USD 420	15/9/2023	(183,360)	8,159
Total (USD underlying exposure - USD 499,028)						(183,360)	8,159

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Reserve Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 3,000,000	Podium Funding 0% 16/1/2024	2,935,226	0.57
				USD 2,000,000	Royal Bank of Canada (New York Branch) 5.9% 23/5/2024	2,002,506	0.39
						35,106,533	6.83
BONDS				France			
	United States			USD 1,500,000	BPCE 0% 1/9/2023	1,499,557	0.29
USD 1,360,000	Toyota Motor Credit 5.692% 22/2/2024	1,360,477	0.26	USD 3,000,000	BPCE 0% 7/2/2024	2,924,196	0.57
USD 8,000,000	United States Treasury Floating Rate Note 5.398% 31/1/2024	8,000,935	1.56	USD 5,000,000	BPCE 5.67% 31/10/2023	5,001,621	0.97
		9,361,412	1.82	USD 2,000,000	Natixis (New York Branch) 0% 7/2/2024	1,949,849	0.38
Total Bonds		9,361,412	1.82			11,375,223	2.21
COMMERCIAL PAPER				Germany			
	Australia			USD 11,000,000	Bayerische Landesbank 0% 1/9/2023	10,996,783	2.14
USD 4,000,000	ANZ 0% 8/11/2023	3,958,428	0.77	USD 4,000,000	Kreditanstalt fuer Wiederaufbau 0% 5/2/2024	3,902,727	0.76
USD 1,500,000	Australia & New Zealand Banking 0% 30/7/2024	1,423,625	0.28	USD 2,000,000	Kreditanstalt fuer Wiederaufbau 0% 2/5/2024	1,924,888	0.37
USD 1,000,000	Australia & New Zealand Banking 5.81% 2/4/2024	1,000,610	0.19			16,824,398	3.27
USD 2,000,000	Commonwealth Bank of Australia 5.4% 16/2/2024	1,997,886	0.39	Netherlands			
USD 1,000,000	Commonwealth Bank of Australia 5.8% 18/3/2024	1,000,674	0.19	USD 12,000,000	BNG Bank 0% 18/9/2023	11,966,275	2.33
USD 2,500,000	Macquarie Bank 0% 23/10/2023	2,479,544	0.48	USD 7,000,000	BNG Bank 0% 21/9/2023	6,977,199	1.36
USD 975,000	Macquarie Bank 0% 6/11/2023	964,858	0.19	USD 2,000,000	Cooperatieve Rabobank UA 0% 1/12/2023	1,972,349	0.38
USD 2,000,000	Macquarie Bank 0% 12/2/2024	1,947,922	0.38			20,915,823	4.07
USD 3,000,000	Macquarie Bank 5.68% 16/2/2024	2,999,940	0.58	New Zealand			
USD 3,500,000	Macquarie Bank 5.72% 16/1/2024	3,500,940	0.68	USD 2,000,000	ANZ New Zealand Int'l 0% 9/11/2023	1,978,913	0.38
USD 2,500,000	National Australia Bank 5.79% 2/2/2024	2,501,703	0.49	USD 2,800,000	BNZ International Funding 5.688% 27/10/2023	2,801,132	0.55
USD 2,000,000	National Australia Bank 5.8% 8/4/2024	2,001,315	0.39			4,780,045	0.93
USD 2,000,000	National Australia Bank 5.8% 12/4/2024	2,001,650	0.39	Norway			
USD 4,000,000	Suncorp-Metway 0% 6/9/2023	3,995,609	0.78	USD 1,000,000	DNB Bank 0% 30/7/2024	947,945	0.18
USD 1,500,000	Westpac Banking 0% 13/3/2024	1,454,585	0.28	USD 1,250,000	DNB Bank 5.78% 29/4/2024	1,250,701	0.24
USD 1,500,000	Westpac Banking 5.8% 19/4/2024	1,500,895	0.29			2,198,646	0.42
USD 1,000,000	Westpac Banking 5.82% 19/4/2024	1,000,723	0.19	Sweden			
		35,730,907	6.94	USD 1,000,000	Svenska Handelsbanken 0% 12/12/2023	984,319	0.19
	Canada			USD 2,000,000	Swedbank 5.58% 1/9/2023	2,000,022	0.39
USD 7,000,000	CDP Financial 0% 12/9/2023	6,986,552	1.36			2,984,341	0.58
USD 4,000,000	CDP Financial 0% 4/12/2023	3,941,803	0.77	Switzerland			
USD 2,000,000	CDP Financial 5.66% 8/1/2024	2,000,126	0.39	USD 1,250,000	UBS 5.624% 26/9/2023	1,250,445	0.24
USD 10,000,000	Federation des Caisses Desjardins du Quebec 0% 15/9/2023	9,976,298	1.94	United Kingdom			
USD 1,421,000	National Bank of Canada (New York Branch) 0% 23/2/2024	1,382,008	0.27	USD 7,000,000	Bedford Row Funding 0% 6/9/2023	6,992,752	1.36
USD 2,000,000	Ontario Teachers Finance Trust 0% 6/5/2024	1,923,056	0.37	USD 1,250,000	HSBC Bank 5.72% 26/1/2024	1,250,308	0.24
USD 4,000,000	Podium Funding 0% 6/11/2023	3,958,958	0.77	USD 4,000,000	Lloyds Bank 0% 10/10/2023	3,975,218	0.77
				USD 12,000,000	Nationwide Building Society 0% 5/9/2023	11,989,336	2.33
						24,207,614	4.70
				United States			
				USD 4,000,000	Alinghi Funding 0% 9/1/2024	3,918,233	0.76
				USD 8,300,000	Archer-Daniels-Midland 0% 11/9/2023	8,285,367	1.61
				USD 3,000,000	Britannia Funding 0% 10/10/2023	2,981,506	0.58

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Reserve Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 3,000,000	Columbia Funding 0% 12/9/2023	2,994,212	0.58		Japan		
USD 2,000,000	Columbia Funding 0% 1/2/2024	1,951,408	0.38	USD 2,500,000	Mitsubishi UFJ Trust & Banking 5.7% 14/2/2024	2,500,222	0.49
USD 4,000,000	Concord Minutemen Capital 5.65% 7/12/2023	4,001,063	0.78	USD 6,000,000	Mitsubishi UFJ Trust and Banking (New York Branch) 5.33% 5/9/2023	5,999,997	1.17
USD 2,500,000	Credit Industriel et Commercial 0% 9/2/2024	2,435,739	0.47	USD 2,500,000	Mizuho Bank 5.65% 20/10/2023	2,500,607	0.49
USD 12,000,000	Credit Industriel et Commercial (New York Branch) 5.44% 1/9/2023	12,000,006	2.33	USD 3,000,000	Mizuho Bank 5.71% 20/2/2024	3,000,438	0.58
USD 1,000,000	FMS Wertmanagement 0% 2/5/2024	962,902	0.19	USD 4,000,000	Mizuho Bank (New York Branch) 5.39% 1/9/2023	4,000,008	0.78
USD 1,000,000	FMS Wertmanagement 0% 3/5/2024	962,744	0.19	USD 4,000,000	MUFG Bank (New York Branch) 5.62% 1/11/2023	4,001,266	0.78
USD 2,000,000	Gotham Funding 0% 2/11/2023	1,980,555	0.39	USD 5,000,000	Sumitomo Mitsui Banking 5.45% 8/9/2023	5,000,029	0.97
USD 9,700,000	ING US Funding 0% 16/10/2023	9,631,628	1.87	USD 3,000,000	Sumitomo Mitsui Banking 5.7% 20/2/2024	3,000,520	0.58
USD 1,750,000	ING US Funding 0% 8/11/2023	1,731,506	0.34	USD 2,500,000	Sumitomo Mitsui Banking 5.72% 7/2/2024	2,500,815	0.49
USD 5,000,000	ING US Funding 5.45% 5/9/2023	5,000,042	0.97	USD 4,000,000	Sumitomo Mitsui Trust Bank 5.54% 21/9/2023	4,000,311	0.78
USD 4,000,000	Starbird Funding 5.63% 10/11/2023	4,000,820	0.78	USD 3,000,000	Sumitomo Mitsui Trust Bank 5.6% 29/11/2023	3,000,015	0.58
		62,837,731	12.22	USD 3,000,000	Sumitomo Mitsui Trust Bank/ New York 5.62% 8/9/2023	3,000,165	0.58
Total Commercial Paper		218,211,706	42.41	USD 2,330,000	Sumitomo Mitsui Trust Bank/ New York 5.62% 5/10/2023	2,330,412	0.45
				USD 3,000,000	Sumitomo Mitsui Trust Bank/ New York 5.72% 29/1/2024	3,000,959	0.58
						47,835,764	9.30
	CERTIFICATES OF DEPOSIT				South Korea		
	Canada			USD 1,000,000	Korea Development Bank/The (New York Branch) 5.82% 16/2/2024	1,000,013	0.19
USD 1,000,000	Bank of Nova Scotia/Houston 5.79% 26/1/2024	1,000,727	0.19		Sweden		
USD 2,000,000	Canadian Imperial Bank of Commerce 5.4% 8/2/2024	1,996,750	0.39	USD 1,500,000	Svenska Handelsbanken/New York NY 5.85% 29/4/2024	1,501,473	0.29
USD 2,000,000	Canadian Imperial Bank of Commerce 5.6% 1/12/2023	2,000,276	0.39		United Kingdom		
USD 2,000,000	Canadian Imperial Bank of Commerce 5.6% 4/3/2024	1,997,231	0.39	USD 2,500,000	Standard Chartered Bank (New York Branch) 5.21% 31/10/2023	2,498,627	0.48
USD 2,000,000	Canadian Imperial Bank of Commerce 5.93% 28/6/2024	2,000,001	0.39	USD 2,000,000	Standard Chartered Bank (New York Branch) 5.63% 1/3/2024	1,995,563	0.39
USD 2,000,000	Royal Bank of Canada/New York NY 6.1% 19/10/2023	2,001,569	0.39			4,494,190	0.87
USD 1,500,000	Toronto Dominion Bank (New York Branch) 0% 29/1/2024	1,500,953	0.29		United States		
USD 2,000,000	Toronto Dominion Bank (New York Branch) 5.27% 24/1/2024	1,995,271	0.39	USD 2,500,000	Bank of America 0% 15/9/2023	2,500,175	0.49
		14,492,778	2.82	USD 1,500,000	Bank of America 0% 14/12/2023	1,500,162	0.29
	Finland			USD 2,500,000	Bank of America 5.25% 31/1/2024	2,493,502	0.48
USD 2,000,000	Nordea Bank 5.82% 18/4/2024	2,001,390	0.39	USD 1,839,000	Bank of America 5.44% 6/2/2024	1,835,290	0.36
	France			USD 4,000,000	Bank of America 5.53% 15/9/2023	4,000,091	0.78
USD 2,000,000	BNP Paribas 5.93% 5/2/2024	2,002,435	0.39	USD 2,500,000	Bank of America 5.75% 9/1/2024	2,500,119	0.48
USD 2,000,000	BNP Paribas (New York Branch) 5.25% 31/1/2024	1,994,697	0.39	USD 1,500,000	Citibank 5.92% 21/9/2023	1,500,471	0.29
USD 1,000,000	Credit Agricole 5.69% 13/12/2023	1,000,251	0.19	USD 2,000,000	Citibank (New York Branch) 4.16% 1/9/2023	1,999,846	0.39
USD 2,000,000	Credit Agricole Corporate and Investment Bank/New York 5.68% 17/11/2023	2,001,174	0.39	USD 725,000	Citibank (New York Branch) 5.8% 26/2/2024	724,919	0.14
USD 2,000,000	Natixis (New York Branch) 5.22% 13/10/2023	1,999,233	0.39	USD 2,000,000	Citibank (New York Branch) 5.8% 4/3/2024	1,999,044	0.39
		8,997,790	1.75				
	Germany						
USD 1,500,000	DG Bank (New York Branch) 5.4% 9/11/2023	1,499,443	0.29				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Reserve Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
USD 1,500,000	Citibank (New York Branch) 5.8% 18/3/2024	1,499,706	0.29
USD 1,000,000	Citibank (New York Branch) 5.89% 10/5/2024	999,978	0.19
USD 2,500,000	State Street Bank & Trust 5.8% 28/3/2024	2,501,276	0.49
USD 2,500,000	Wells Fargo Bank 5.8% 22/1/2024	2,501,846	0.49
USD 1,000,000	Wells Fargo Bank 5.94% 17/7/2024	1,000,715	0.19
		29,557,140	5.74
Total Certificates of Deposit		111,379,981	21.64
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		338,953,099	65.87
Total Portfolio		338,953,099	65.87
Other Net Assets		175,627,077	34.13
Total Net Assets (USD)		514,580,176	100.00

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
GBP Hedged Share Class						
GBP	15,551,048	USD	19,785,544	BNY Mellon	15/9/2023	(71,268)
USD	104,210	GBP	82,116	BNY Mellon	15/9/2023	110
Net unrealised depreciation						(71,158)
Total net unrealised depreciation (USD underlying exposure - USD 19,816,408)						(71,158)

US Dollar Short Duration Bond Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 25,000	Jones Deslauriers Insurance Management 8.5% 15/3/2030	25,544	0.00
BONDS				USD 5,000	Masonite International 5.375% 1/2/2028	4,722	0.00
Australia				USD 10,000	Mattamy 4.625% 1/3/2030	8,830	0.00
USD 379,000	National Australia Bank 4.944% 12/1/2028	375,966	0.02	USD 43,000	New Gold 7.5% 15/7/2027	41,064	0.00
USD 5,165,000	Westpac Banking 4.184% 22/5/2028*	5,002,199	0.31	USD 25,000	NOVA Chemicals 4.875% 1/6/2024	24,589	0.00
		5,378,165	0.33	USD 3,975,000	OMERS Finance Trust 1.1% 26/3/2026	3,604,984	0.22
Belgium				USD 2,115,000	OMERS Finance Trust 4% 20/4/2028	2,039,043	0.13
EUR 600,000	KBC 0.5% 3/12/2029	610,419	0.04	USD 18,000	Ontario Gaming GTA 8% 1/8/2030	18,220	0.00
Bermuda				USD 3,985,000	Ontario Teachers' Finance Trust 4.25% 25/4/2028	3,895,393	0.24
USD 221,000	Carnival Bermuda 10.375% 1/5/2028	240,781	0.01	USD 2,000	Precision Drilling 6.875% 15/1/2029	1,903	0.00
USD 15,000	NCL 8.375% 1/2/2028	15,465	0.00	USD 398,000	Rogers Communications 2.9% 15/11/2026	366,675	0.02
USD 73,000	Valaris 8.375% 30/4/2030	74,489	0.01	USD 3,587,000	Rogers Communications 3.2% 15/3/2027	3,314,286	0.21
USD 8,000	Viking Ocean Cruises Ship VII 5.625% 15/2/2029	7,472	0.00	USD 1,969,000	Royal Bank of Canada 6% 1/11/2027	2,013,365	0.12
USD 19,000	Weatherford International 6.5% 15/9/2028	19,048	0.00	EUR 730,000	Toronto-Dominion Bank/The 0.375% 25/4/2024	773,548	0.05
		357,255	0.02	USD 3,043,000	Toronto-Dominion Bank/The 5.156% 10/1/2028	3,011,370	0.19
Canada				USD 58,000	Videotron 5.125% 15/4/2027	55,587	0.00
USD 4,000	1011778 BC ULC / New Red Finance 3.875% 15/1/2028	3,643	0.00			30,697,765	1.90
USD 125,000	1011778 BC ULC / New Red Finance 4.375% 15/1/2028	114,868	0.01	Cayman Islands			
USD 87,000	Air Canada 3.875% 15/8/2026	80,471	0.01	USD 650,000	Allegro CLO II-S 7.745% 21/10/2028	648,702	0.04
USD 3,040,000	Bank of Montreal 5.2% 12/12/2024	3,022,586	0.19	USD 2,000,000	Allegro CLO IV 7.12% 15/1/2030	1,981,644	0.12
USD 15,000	Baytex Energy 8.5% 30/4/2030	15,220	0.00	USD 550,000	Allegro CLO XI 7.432% 19/1/2033	544,439	0.03
USD 94,000	Bombardier 6% 15/2/2028	87,870	0.00	USD 3,250,000	Apidos CLO XXIX 7.163% 25/7/2030	3,220,929	0.20
USD 146,000	Bombardier 7.125% 15/6/2026	143,672	0.01	USD 1,421,442	ASSURANT CLO 6.628% 20/4/2031	1,414,962	0.09
USD 48,000	Bombardier 7.5% 1/2/2029	47,168	0.00	USD 3,214,336	Bean Creek CLO 6.608% 20/4/2031	3,194,038	0.20
USD 83,000	Bombardier 7.875% 15/4/2027	82,883	0.01	USD 520,000	Benefit Street Partners CLO V-B 6.678% 20/4/2031	518,099	0.03
USD 70,000	Brookfield Residential Properties / Brookfield Residential US 5% 15/6/2029	58,398	0.00	USD 500,000	Canyon CLO 2018-1 6.64% 15/7/2031	498,029	0.03
USD 371,000	Clarios Global / Clarios US Finance 6.25% 15/5/2026	367,636	0.02	USD 1,612,683	Carbone CLO 6.728% 20/1/2031	1,610,667	0.10
USD 5,030,000	CPPIB Capital 0.5% 16/9/2024	4,783,933	0.30	USD 2,333,392	Carlyle Global Market Strategies CLO 2014-5 6.71% 15/7/2031	2,327,224	0.14
USD 2,460,000	Enbridge 2.5% 14/2/2025	2,350,379	0.15	USD 1,250,000	CARLYLE US CLO 2018-4 7.658% 20/1/2031	1,245,131	0.08
USD 26,000	Enerflex 9% 15/10/2027	25,870	0.00	USD 931,069	CIFC Funding 2017-V 6.75% 16/11/2030	930,141	0.06
USD 53,000	Garda World Security 4.625% 15/2/2027	49,078	0.00	USD 250,000	CIFC Funding 2018-V 6.76% 15/1/2032	249,596	0.02
USD 53,000	Garda World Security 7.75% 15/2/2028	52,921	0.01	USD 7,000,000	CIFC Funding 2019-I 6.688% 20/4/2032	6,929,587	0.43
USD 49,000	GFL Environmental 3.5% 1/9/2028	43,381	0.00	USD 713,743	Clear Creek CLO 6.788% 20/10/2030	710,975	0.04
USD 15,000	GFL Environmental 3.75% 1/8/2025	14,307	0.00	USD 4,543,151	Deer Creek CLO 2017-1 6.768% 20/10/2030	4,524,404	0.28
USD 104,000	GFL Environmental 4% 1/8/2028	93,331	0.01				
USD 2,000	GFL Environmental 4.25% 1/6/2025	1,937	0.00				
USD 61,000	GFL Environmental 5.125% 15/12/2026	59,090	0.00				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

[990] BlackRock Global Funds (BGF)

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 222,000	Fantasia 10.875% 9/1/2023***	11,100	0.00	USD 1,000,000	Symphony CLO XXIII 7.17% 15/1/2034	988,585	0.06
USD 200,000	Fantasia 11.875% 1/6/2023***	10,000	0.00	USD 1,000,000	TICP CLO V 2016-1 7.32% 17/7/2031	997,534	0.06
USD 2,150,000	Galaxy XXII CLO 6.77% 16/4/2034	2,121,177	0.13	USD 93,100	Transocean 8.75% 15/2/2030	95,674	0.01
USD 5,000	GGAM Finance 7.75% 15/5/2026	5,026	0.00	USD 21,000	Transocean Titan Financing 8.375% 1/2/2028	21,604	0.00
USD 5,000	GGAM Finance 8% 15/6/2028	5,072	0.00	USD 900,000	Trinitas CLO XVIII 6.758% 20/1/2035	891,352	0.05
USD 2,500,000	Goldentree Loan Management US CLO 3 6.888% 20/4/2030	2,457,794	0.15			71,171,350	4.40
USD 500,000	Goldentree Loan Management US CLO 5 6.658% 20/10/2032	497,125	0.03	Finland			
USD 929,114	Goldentree Loan Opportunities XI 6.642% 18/1/2031	927,150	0.06	EUR 905,000	CRH Finland Services 0.875% 5/11/2023	976,372	0.06
USD 31,000	Hawaiian Brand Intellectual Property / HawaiianMiles Loyalty 5.75% 20/1/2026	28,702	0.00	France			
USD 400,000	LCM Loan Income Fund I Income Note Issuer 6.65% 16/7/2031	399,100	0.02	USD 326,000	Altice France 8.125% 1/2/2027	275,806	0.02
USD 250,000	Marble Point CLO XXII 7.463% 25/7/2034	244,199	0.02	EUR 200,000	Arkema 0.125% 14/10/2026	195,598	0.01
USD 232,129	Milos CLO 6.658% 20/10/2030	231,454	0.01	EUR 400,000	Banque Stellantis France SACA 0% 22/1/2025	410,357	0.02
USD 500,000	Neuberger Berman Loan Advisers CLO 25 6.922% 18/10/2029	494,605	0.03	EUR 400,000	BPCE 0.625% 28/4/2025	410,795	0.03
USD 4,743,902	Neuberger Berman Loan Advisers CLO 26 6.492% 18/10/2030	4,721,691	0.29	EUR 77,682	FCT Autonoria 2019 4.492% 25/9/2035	84,257	0.01
USD 500,000	Neuberger Berman Loan Advisers CLO 29 6.712% 19/10/2031	498,828	0.03	EUR 77,565	FCT Autonoria 2019 6.342% 25/9/2035	83,701	0.00
USD 300,000	Neuberger Berman Loan Advisers CLO 29 7.282% 19/10/2031	299,026	0.02	EUR 475,293	FCT Noria 2021 4.342% 25/10/2049	511,204	0.03
USD 850,000	Neuberger Berman Loan Advisers CLO 33 6.65% 16/10/2033	846,565	0.05	EUR 297,058	FCT Noria 2021 4.742% 25/10/2049	317,014	0.02
USD 750,000	Neuberger Berman Loan Advisers CLO 34 7.076% 20/1/2035	739,935	0.05	EUR 415,882	FCT Noria 2021 5.142% 25/10/2049	439,910	0.03
USD 500,225	OCP CLO 2017-14 6.791% 20/11/2030	497,904	0.03	EUR 196,538	FCT Pixel 2021 5.576% 25/2/2038	209,917	0.01
USD 8,600,000	Peace Park CLO 6.718% 20/10/2034	8,566,307	0.53	EUR 1,000,000	Harmony French Home Loans FCT 2020-2 5.134% 27/8/2061	1,081,960	0.07
USD 3,920,000	Pikes Peak CLO 1 6.787% 24/7/2031	3,895,243	0.24	EUR 400,000	Harmony French Home Loans FCT 2021-1 4.734% 27/5/2061	426,844	0.02
USD 4,016,065	Regatta VIII Funding 6.82% 17/10/2030	4,012,377	0.25	USD 362,000	Iliad 6.5% 15/10/2026	345,229	0.02
USD 1,000,000	Regatta VIII Funding 7.27% 17/10/2030	1,000,096	0.06	EUR 800,000	Pernod Ricard 0% 24/10/2023	863,217	0.06
USD 250,000	Regatta X Funding 7.02% 17/1/2031	247,375	0.02	EUR 600,000	Schneider Electric 0.25% 9/9/2024	629,372	0.04
USD 1,750,000	Regatta XVI Funding 7.62% 15/1/2033	1,745,631	0.11	EUR 950,000	WPP Finance 4.125% 30/5/2028	1,031,450	0.06
USD 258,887	Rockford Tower CLO 2017-3 6.778% 20/10/2030	258,563	0.02			7,316,631	0.45
USD 525,000	RR 19 6.71% 15/10/2035	522,451	0.03	Germany			
USD 2,249,457	RR 3 6.66% 15/1/2030	2,245,578	0.14	EUR 600,000	Bayer 0.05% 12/1/2025	617,658	0.04
USD 77,000	Seagate HDD Cayman 8.25% 15/12/2029	80,908	0.01	EUR 1,240,000	Bayer 4% 26/8/2026	1,360,420	0.08
USD 17,000	Spirit Loyalty Cayman / Spirit IP Cayman 8% 20/9/2025	17,052	0.00	EUR 200,000	Commerzbank 0.75% 24/3/2026	204,024	0.01
				EUR 290,000	Covestro 0.875% 3/2/2026	294,745	0.02
				EUR 100,000	Deutsche Bank 1% 19/11/2025	103,775	0.01
				USD 1,310,000	Deutsche Bank 1.447% 1/4/2025	1,268,919	0.08
				EUR 210,000	E.ON 0.875% 8/1/2025†	219,207	0.01
				EUR 233,723	Red & Black Auto Germany 8 UG 4.388% 15/9/2030	252,416	0.02
				EUR 311,630	Red & Black Auto Germany 8 UG 4.588% 15/9/2030	332,749	0.02
				EUR 1,100,000	Volkswagen Bank 1.875% 31/1/2024	1,181,493	0.07
				EUR 600,000	Volkswagen Bank 2.5% 31/7/2026	618,862	0.04
				EUR 600,000	Volkswagen Bank 4.25% 7/1/2026*	648,799	0.04

*All or a portion of this security represents a security on loan.

***This security is in default, see Note 2(b)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
EUR 520,000	Volkswagen Financial Services 0.875% 31/1/2028	488,161	0.03	USD 605,000	SMBC Aviation Capital Finance 2.3% 15/6/2028	516,610	0.03
EUR 330,000	Volkswagen Leasing 0.375% 20/7/2026	322,112	0.02	GBP 321,638	Taurus 2021-1 UK 6.869% 17/5/2031	377,549	0.02
		7,913,340	0.49	GBP 262,075	Taurus 2021-1 UK 7.819% 17/5/2031	318,724	0.02
	Ireland			GBP 478,579	Taurus 2021-4 UK 6.169% 17/8/2031	587,424	0.04
USD 2,200,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.45% 29/10/2026	1,979,766	0.12	GBP 285,648	Taurus 2021-4 UK 7.319% 17/8/2031	332,734	0.02
USD 1,700,000	AerCap Ireland Capital / AerCap Global Aviation Trust 2.875% 14/8/2024	1,650,202	0.10	EUR 1,476,664	Vita Scientia 2022-1 5.084% 27/2/2033	1,540,380	0.10
GBP 799,701	Agora UK 2021 6.37% 22/7/2031	975,726	0.06			28,099,861	1.73
GBP 784,347	Atom Mortgage 7.07% 22/7/2031	836,643	0.05		Italy		
USD 2,000	Castlelake Aviation Finance 5% 15/4/2027	1,841	0.00	EUR 340,000	ACEA 0% 28/9/2025	340,129	0.02
EUR 500,000	CRH SMW Finance 4% 11/7/2027	545,147	0.04	EUR 420,480	AutoFlorence 2 4.387% 24/12/2044	448,701	0.03
EUR 525,000	ESB Finance 3.494% 12/1/2024	568,796	0.03	EUR 286,314	AutoFlorence 2 4.787% 24/12/2044	302,025	0.02
GBP 731,147	Frost CMBS 2021-1 6.568% 20/11/2033	905,979	0.06	EUR 153,531	AutoFlorence 2 5.987% 24/12/2044	163,283	0.01
EUR 1,050,696	Haus European Loan Conduit No 39 4.364% 28/7/2051	1,074,178	0.07	EUR 167,000	AutoFlorence 3 5.992% 25/12/2046	181,591	0.01
EUR 796,770	Haus European Loan Conduit No 39 4.814% 28/7/2051	773,767	0.05	EUR 143,000	Brignole 2021 4.437% 24/7/2036	154,138	0.01
EUR 636,816	Haus European Loan Conduit No 39 5.114% 28/7/2051	569,790	0.04	EUR 100,000	Brignole 2021 5.237% 24/7/2036	106,634	0.01
EUR 987,744	Last Mile Logistics Pan Euro Finance 4.537% 17/8/2033	1,027,715	0.06	EUR 270,000	CA Auto Bank 0% 16/4/2024	285,668	0.02
EUR 906,253	Last Mile Logistics Pan Euro Finance 5.187% 17/8/2033	920,407	0.06	EUR 180,000	CA Auto Bank 0.125% 16/11/2023	193,737	0.01
EUR 320,085	Last Mile Logistics Pan Euro Finance 5.687% 17/8/2033	314,790	0.02	EUR 620,000	CA Auto Bank 0.5% 18/9/2023	672,074	0.04
EUR 1,000,794	Last Mile PE 2021 4.687% 17/8/2031	1,048,493	0.06	EUR 979,765	Cassia 2022-1 5.883% 22/5/2034	1,018,239	0.06
EUR 1,316,724	Last Mile PE 2021 4.837% 17/8/2031	1,356,696	0.08	EUR 468,531	Cassia 2022-1 6.883% 22/5/2034	469,739	0.03
EUR 678,857	Last Mile PE 2021 4.987% 17/8/2031	692,149	0.04	EUR 1,040,000	Eni 3.625% 19/5/2027	1,118,921	0.07
EUR 918,807	Last Mile PE 2021 5.387% 17/8/2031	918,660	0.06	EUR 256,287	Progetto Quinto 4.23% 27/10/2036	277,732	0.02
USD 264,000	LCPR Senior Secured Financing 6.75% 15/10/2027	248,977	0.02	EUR 518,311	Red & Black Auto Italy 6.482% 28/12/2031	548,876	0.03
EUR 500,000	Linde 3.625% 12/6/2025	541,182	0.03	EUR 320,000	Snam 0% 15/8/2025	321,797	0.02
EUR 2,001,394	Pearl Finance 2020 5.187% 17/11/2032	2,136,334	0.13	USD 310,000	Telecom Italia 5.303% 30/5/2024	306,313	0.02
EUR 1,128,144	Pearl Finance 2020 5.687% 17/11/2032	1,198,849	0.07			6,909,597	0.43
EUR 1,354,717	Pearl Finance 2020 6.287% 17/11/2032	1,431,212	0.09		Japan		
USD 789,175	Prodigy Finance CM2021-1 6.679% 25/7/2051	783,835	0.05	EUR 621,000	Asahi 0.01% 19/4/2024	656,782	0.04
EUR 453,550	River Green Finance 2020 4.748% 22/1/2032	466,705	0.03	EUR 190,000	Asahi 0.155% 23/10/2024	197,278	0.01
EUR 236,425	River Green Finance 2020 5.098% 22/1/2032	242,973	0.01	USD 310,000	Mitsubishi UFJ Financial 4.08% 19/4/2028	294,503	0.02
EUR 345,330	SCF Rahoituspalvelut IX 4.622% 25/10/2030	372,665	0.02	USD 5,510,000	Mitsubishi UFJ Financial 4.788% 18/7/2025	5,447,904	0.34
USD 950,000	SMBC Aviation Capital Finance 1.9% 15/10/2026	842,963	0.05	USD 1,525,000	Mitsubishi UFJ Financial 5.719% 20/2/2026	1,520,594	0.09
				EUR 847,000	Mizuho Financial 0.523% 10/6/2024	894,449	0.05
				USD 505,000	Mizuho Financial 1.234% 22/5/2027	446,931	0.03
				USD 200,000	Mizuho Financial 4.018% 5/3/2028	188,218	0.01
				EUR 185,000	Nissan Motor 2.652% 17/3/2026	190,618	0.01
				USD 2,671,000	Nissan Motor 3.043% 15/9/2023	2,669,472	0.17
				USD 1,400,000	Nissan Motor 4.345% 17/9/2027*	1,280,839	0.08
				USD 300,000	Nomura 1.851% 16/7/2025	277,412	0.02
				USD 200,000	Nomura 2.648% 16/1/2025	190,881	0.01

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

[992] BlackRock Global Funds (BGF)

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 200,000	Nomura 5.709% 9/1/2026	198,762	0.01	EUR 500,000	Traton Finance Luxembourg 0.125% 10/11/2024*	516,895	0.03
USD 2,409,000	Sumitomo Mitsui Financial 5.464% 13/1/2026	2,401,128	0.15	EUR 200,000	Traton Finance Luxembourg 4.125% 22/11/2025	215,631	0.02
		16,855,771	1.04			6,402,302	0.40
Jersey				Malta			
USD 1,342,000	Aptiv / Aptiv 2.396% 18/2/2025	1,277,485	0.08	USD 14,000	VistaJet Malta Finance / Vista Management 6.375% 1/2/2030	11,487	0.00
EUR 1,230,000	Heathrow Funding 1.5% 12/10/2025	1,264,509	0.08				
		2,541,994	0.16	Netherlands			
Liberia				EUR 600,000	Bayer Capital 1.5% 26/6/2026	611,486	0.04
	Royal Caribbean Cruises 5.5% 31/8/2026	79,825	0.01	EUR 490,000	Conti-Gummi Finance 1.125% 25/9/2024	514,903	0.03
USD 83,000	Royal Caribbean Cruises 5.5% 1/4/2028	4,699	0.00	EUR 1,115,000	Digital Dutch Finco 0.625% 15/7/2025	1,117,310	0.07
USD 5,000	Royal Caribbean Cruises 5.5% 1/4/2028	4,699	0.00	EUR 483,920	Domi 2021-1 4.156% 15/6/2053	522,228	0.03
USD 30,000	Royal Caribbean Cruises 7.25% 15/1/2030	30,478	0.00	EUR 1,603,159	Domi 2022-1 4.513% 15/4/2054	1,732,283	0.11
USD 30,000	Royal Caribbean Cruises 8.25% 15/1/2029	31,370	0.00	EUR 608,859	Dutch Property Finance 2020-2 4.504% 28/1/2058	660,516	0.04
USD 46,000	Royal Caribbean Cruises 9.25% 15/1/2029	49,028	0.00	EUR 290,000	Dutch Property Finance 2020-2 5.064% 28/1/2058	313,756	0.02
USD 10,000	Royal Caribbean Cruises 11.5% 1/6/2025	10,579	0.00	EUR 1,026,517	Dutch Property Finance 2021-1 4.364% 28/7/2058	1,113,463	0.07
USD 31,000	Royal Caribbean Cruises 11.625% 15/8/2027	33,812	0.00	EUR 740,000	Dutch Property Finance 2021-1 4.814% 28/7/2058	797,178	0.05
		239,791	0.01	EUR 887,136	Dutch Property Finance 2021-2 4.414% 28/4/2059	960,160	0.06
Luxembourg				EUR 820,000	Dutch Property Finance 2021-2 4.514% 28/4/2059	869,614	0.06
USD 200,000	Allied Universal Holdco/Allied Universal Finance/Atlas Luxco 4 4.625% 1/6/2028	169,180	0.01	EUR 504,000	Dutch Property Finance 2021-2 4.764% 28/4/2059	527,877	0.03
USD 200,000	Altice Financing 5% 15/1/2028	162,957	0.01	EUR 230,000	Haleon Netherlands Capital 1.25% 29/3/2026	233,633	0.01
EUR 528,000	BL Consumer Credit 2021 4.742% 25/9/2038	569,344	0.03	EUR 500,000	ING Groep 0.1% 3/9/2025	520,683	0.03
EUR 681,000	BL Consumer Credit 2021 5.292% 25/9/2038	731,610	0.05	EUR 800,000	ING Groep 1% 20/9/2023	866,841	0.05
EUR 355,000	BL Consumer Credit 2021 6.492% 25/9/2038	379,041	0.02	USD 900,000	ING Groep 1.726% 1/4/2027	809,701	0.05
USD 68,000	Camelot Finance 4.5% 1/11/2026	63,723	0.00	EUR 201,000	Jubilee Place 5.263% 17/1/2059	209,645	0.01
USD 242,000	Connect Finco / Connect US Finco 6.75% 1/10/2026	229,710	0.02	EUR 350,000	Louis Dreyfus Finance 2.375% 27/11/2025	364,131	0.02
EUR 700,000	FACT Master 4.582% 20/7/2028	753,264	0.05	EUR 75,810	Magoi 2019 4.932% 27/7/2039	81,135	0.01
EUR 599,960	Germany Compartment Consumer 2020-1 4.771% 14/11/2034	650,630	0.04	EUR 450,000	Mercedes-Benz International Finance 0.25% 6/11/2023*	485,133	0.03
EUR 319,979	Germany Compartment Consumer 2020-1 5.371% 14/11/2034	346,945	0.02	USD 742,000	NXP / NXP Funding / NXP USA 2.7% 1/5/2025	706,021	0.04
EUR 239,984	Germany Compartment Consumer 2020-1 6.121% 14/11/2034	259,133	0.02	USD 675,000	NXP / NXP Funding / NXP USA 4.3% 18/6/2029	632,161	0.04
USD 200,000	Herens Holdco 4.75% 15/5/2028	153,835	0.01	EUR 200,000	Redexis Gas Finance 1.875% 28/5/2025	208,308	0.01
EUR 220,000	Holcim Finance Luxembourg 0.125% 19/7/2027	209,799	0.01	USD 80,000	Sensata Technologies 4% 15/4/2029	70,442	0.00
EUR 270,000	SIG Combibloc PurchaseCo 2.125% 18/6/2025	282,381	0.02	USD 47,000	Sensata Technologies 5% 1/10/2025	45,859	0.00
USD 200,000	Telenet Finance Luxembourg Notes 5.5% 1/3/2028	183,800	0.01	EUR 935,000	Siemens Financieringsmaatschappij 0.375% 6/9/2023	1,013,800	0.06
EUR 500,000	Traton Finance Luxembourg 0% 14/6/2024	524,424	0.03	USD 94,000	Teva Pharmaceutical Finance Netherlands III 3.15% 1/10/2026	85,133	0.01
				EUR 310,000	Toyota Motor Finance Netherlands 0% 27/10/2025	310,689	0.02

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 311,000	Trivium Packaging Finance 5.5% 15/8/2026	293,933	0.02	EUR 233,185	FT Santander Consumer Spain Auto 2020-1 4.522% 21/3/2033	250,284	0.01
EUR 381,000	Viterra Finance 0.375% 24/9/2025*	380,204	0.02	EUR 116,593	FT Santander Consumer Spain Auto 2020-1 5.522% 21/3/2033	124,540	0.01
USD 194,000	Ziggo Bond 6% 15/1/2027	180,688	0.01			3,041,483	0.19
		17,238,914	1.05		Switzerland		
	Panama			USD 2,000,000	Credit Suisse 0.495% 2/2/2024	1,951,597	0.12
USD 30,000	Carnival 4% 1/8/2028	26,935	0.00	USD 1,900,000	Credit Suisse 3.7% 21/2/2025	1,830,474	0.11
USD 147,000	Carnival 5.75% 1/3/2027	138,075	0.01	USD 2,300,000	Credit Suisse 7.5% 15/2/2028	2,454,338	0.15
USD 37,000	Carnival 6% 1/5/2029	33,271	0.00	EUR 715,000	UBS 0.25% 29/1/2026	730,743	0.05
USD 17,000	Carnival 7% 15/8/2029	17,279	0.00	USD 3,220,000	UBS 1.494% 10/8/2027	2,831,821	0.17
USD 13,000	Carnival 7.625% 1/3/2026	12,971	0.00	USD 2,300,000	UBS 4.703% 5/8/2027	2,228,857	0.14
		228,531	0.01			12,027,830	0.74
	Portugal				United Kingdom		
EUR 164,670	Ares Lusitani-STC / Pelican Finance 2 5.887% 25/1/2035	176,041	0.01	GBP 100,000	Atlas Funding 2021-1 6.674% 25/7/2058	126,743	0.01
EUR 713,570	Ares Lusitani-STC / Pelican Finance 2 7.887% 25/1/2035	759,147	0.05	GBP 100,000	Atlas Funding 2021-1 6.874% 25/7/2058	126,459	0.01
EUR 611,147	TAGUS - Sociedade de Titularizacao de Creditos/Ulisses Finance No. 2 6.462% 23/9/2038	622,349	0.04	GBP 100,000	Atlas Funding 2021-1 7.424% 25/7/2058	126,351	0.01
EUR 1,076,682	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.332% 28/10/2040	1,163,807	0.07	GBP 744,865	Azure Finance NO 2 8.195% 20/7/2030	946,221	0.06
EUR 143,558	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 4.582% 28/10/2040	152,446	0.01	USD 235,000	Barclays 3.932% 7/5/2025	231,582	0.01
EUR 502,451	TAGUS - Sociedade de Titularizacao de Creditos/Viriato Finance No 1 5.182% 28/10/2040	523,064	0.03	USD 899,000	Barclays 4.375% 12/1/2026	866,527	0.05
		3,396,854	0.21	USD 2,135,000	Barclays 5.501% 9/8/2028	2,080,687	0.13
	Saudi Arabia			USD 4,008,000	Barclays 5.829% 9/5/2027	3,970,986	0.25
USD 865,000	Saudi Arabian Oil 2.875% 16/4/2024	849,075	0.05	USD 943,000	Barclays 7.385% 2/11/2028	981,654	0.06
	Singapore			GBP 202,000	Barley Hill NO 2 6.595% 27/8/2058	250,063	0.02
USD 1,634,000	Pfizer Investment Enterprises 4.45% 19/5/2028	1,602,172	0.10	GBP 115,000	Barley Hill NO 2 6.895% 27/8/2058	140,145	0.01
	Spain			EUR 545,000	BAT International Finance 0.875% 13/10/2023	589,149	0.04
EUR 488,430	Autonomia Spain 2021 FT 4.442% 31/1/2039	523,450	0.03	USD 4,963,000	BAT International Finance 5.931% 2/2/2029	4,948,129	0.31
EUR 122,108	Autonomia Spain 2021 FT 5.192% 31/1/2039	129,223	0.01	GBP 310,627	Brants Bridge 2022-1 6.208% 12/12/2064	394,900	0.02
EUR 305,269	Autonomia Spain 2021 FT 6.292% 31/1/2039	319,931	0.02	GBP 102,000	Canada Square Funding 2021-2 6.614% 17/6/2058	126,200	0.01
EUR 122,108	Autonomia Spain 2021 FT 7.542% 31/1/2039	126,973	0.01	GBP 318,000	Canada Square Funding 6 6.601% 17/1/2059	385,622	0.02
EUR 400,000	Banco de Sabadell 0.625% 7/11/2025	414,442	0.03	GBP 178,000	Canada Square Funding 6 7.001% 17/1/2059	210,072	0.01
USD 800,000	Banco Santander 2.746% 28/5/2025	756,915	0.05	GBP 139,822	CMF 2020-1 5.796% 16/1/2057	177,188	0.01
USD 200,000	Banco Santander 5.147% 18/8/2025	196,687	0.01	GBP 220,000	CMF 2020-1 6.196% 16/1/2057	278,500	0.02
EUR 194,321	FT Santander Consumer Spain Auto 2020-1 3.5% 21/3/2033	199,038	0.01	GBP 105,000	CMF 2020-1 6.446% 16/1/2057	132,706	0.01
				GBP 18,251	Dowson 2021-2 5.875% 20/10/2028	23,138	0.00
				GBP 700,000	Dowson 2021-2 6.395% 20/10/2028	887,555	0.05
				GBP 800,000	Dowson 2021-2 6.795% 20/10/2028	1,012,107	0.06
				GBP 331,000	Dowson 2022-1 6.945% 20/1/2029	420,410	0.03
				GBP 172,000	Dowson 2022-1 7.445% 20/1/2029	216,782	0.01

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 100,000	Dowson 2022-1 7.895% 20/1/2029	124,529	0.01	GBP 108,000	Mortimer BTL 2021-1 6.483% 23/6/2053	132,171	0.01
USD 200,000	eG Global Finance 6.75% 7/2/2025	196,679	0.01	EUR 600,000	National Grid Electricity Transmission 0.19% 20/1/2025	617,931	0.04
GBP 1,045,000	Finsbury Square 6.247% 16/12/2067	1,281,852	0.08	USD 290,000	NatWest Markets 1.6% 29/9/2026	256,027	0.02
GBP 806,061	Finsbury Square 2021-2 5.797% 16/12/2071	1,017,322	0.06	GBP 775,000	Newday Funding Master Issuer - Series 2021-1 6.745% 15/3/2029	979,600	0.06
GBP 730,000	Finsbury Square 2021-2 6.247% 16/12/2071	914,711	0.06	GBP 735,000	Newday Funding Master Issuer - Series 2021-3 6.095% 15/11/2029	926,924	0.06
GBP 371,000	Finsbury Square 2021-2 6.397% 16/12/2071	454,684	0.03	GBP 404,000	Newday Funding Master Issuer - Series 2021-3 6.545% 15/11/2029	506,280	0.03
GBP 201,000	Finsbury Square 2021-2 6.697% 16/12/2071	240,013	0.01	GBP 1,156,000	Newday Funding Master Issuer - Series 2022-1 6.495% 15/4/2030	1,463,645	0.09
GBP 424,000	Funding V 6.395% 15/10/2025	537,304	0.03	USD 910,000	NTT Finance 4.372% 27/7/2027	886,692	0.06
GBP 115,000	Funding V 6.895% 15/10/2025	145,561	0.01	GBP 693,000	Polaris 2022-1 6.547% 23/10/2059	864,689	0.05
GBP 210,000	Funding VI 8.295% 15/7/2026	267,857	0.02	GBP 421,000	Polaris 2022-1 6.697% 23/10/2059	517,259	0.03
GBP 370,455	Gemgarto 2021-1 5.587% 16/12/2067	468,015	0.03	GBP 307,000	Polaris 2022-1 7.197% 23/10/2059	375,055	0.02
GBP 668,000	Gemgarto 2021-1 6.097% 16/12/2067	841,049	0.05	GBP 538,000	Polaris 2022-1 8.597% 23/10/2059	652,604	0.04
GBP 218,000	Gemgarto 2021-1 6.297% 16/12/2067	271,313	0.02	GBP 696,131	Precise Mortgage Funding 2019-1B 6.158% 12/12/2055	884,025	0.05
GBP 720,000	Harben Finance 5.992% 28/9/2055	890,620	0.05	GBP 115,000	Precise Mortgage Funding 2020-1B 6.646% 16/10/2056	145,340	0.01
GBP 730,000	Harben Finance 6.242% 28/9/2055	883,048	0.05	GBP 100,000	Precise Mortgage Funding 2020-1B 6.896% 16/10/2056	126,291	0.01
GBP 441,000	Harben Finance 6.592% 28/9/2055	515,261	0.03	GBP 100,000	Precise Mortgage Funding 2020-1B 7.146% 16/10/2056	124,375	0.01
GBP 542,843	Hops Hill No 1 6.145% 27/5/2054	688,175	0.04	GBP 344,457	Residential Mortgage 32 6.275% 20/6/2070	437,171	0.03
GBP 124,993	Hops Hill No 1 6.795% 27/5/2054	158,043	0.01	GBP 525,000	Residential Mortgage 32 7.225% 20/6/2070	663,221	0.04
GBP 199,992	Hops Hill No 1 7.045% 27/5/2054	252,899	0.02	GBP 292,382	RMAC No 1 5.228% 12/6/2044	356,832	0.02
GBP 99,998	Hops Hill No 1 7.545% 27/5/2054	124,930	0.01	USD 322,000	Rolls-Royce 5.75% 15/10/2027	313,140	0.02
USD 788,000	HSBC 2.251% 22/11/2027	702,343	0.05	GBP 905,000	Sage AR Funding No 1 6.469% 17/11/2030	1,123,774	0.07
USD 200,000	HSBC 2.999% 10/3/2026	190,864	0.01	GBP 385,000	Sage AR Funding No 1 7.169% 17/11/2030	470,964	0.03
USD 1,091,000	HSBC 4.041% 13/3/2028	1,023,834	0.06	GBP 535,000	Sage AR Funding No 1 7.369% 17/11/2030	640,060	0.04
USD 556,000	HSBC 4.583% 19/6/2029	523,933	0.03	GBP 43,644	Satus 2021-1 5.896% 17/8/2028	55,337	0.00
USD 200,000	HSBC 4.755% 9/6/2028	191,747	0.01	GBP 743,000	Satus 2021-1 6.796% 17/8/2028	938,144	0.06
USD 264,000	HSBC 5.21% 11/8/2028	257,489	0.02	GBP 122,000	Satus 2021-1 7.096% 17/8/2028	151,661	0.01
USD 523,000	HSBC 7.39% 3/11/2028	549,187	0.03	GBP 247,000	Satus 2021-1 8.396% 17/8/2028	309,984	0.02
EUR 239,000	Informa 2.125% 6/10/2025	248,506	0.02	GBP 120,000	Stanlington No 2 6.708% 12/6/2045	149,065	0.01
GBP 150,750	Lanark Master Issuer 5.789% 22/12/2069	191,241	0.01	GBP 110,000	Stanlington No 2 7.158% 12/6/2045	134,528	0.01
GBP 657,035	Lanebrook Mortgage Transaction 2020-1 6.058% 12/6/2057	834,147	0.05	GBP 303,000	Stanlington No 2 8% 12/6/2045	365,832	0.02
GBP 370,000	Lanebrook Mortgage Transaction 2020-1 7.208% 12/6/2057	465,855	0.03	GBP 342,090	Together Asset Backed Securitisation 2021-1st1 5.837% 12/7/2063	431,109	0.03
GBP 159,000	Lanebrook Mortgage Transaction 2021-1 6.409% 20/7/2058	193,655	0.01	GBP 156,000	Together Asset Backed Securitisation 2021-1st1 6.087% 12/7/2063	193,604	0.01
GBP 103,000	Lanebrook Mortgage Transaction 2021-1 6.809% 20/7/2058	123,276	0.01	GBP 107,000	Together Asset Backed Securitisation 2021-1st1 6.387% 12/7/2063	130,948	0.01
GBP 361,562	London Wall Mortgage Capital 6.018% 15/5/2052	455,412	0.03	GBP 1,016,418	Tower Bridge Funding 2021-1 6.064% 21/7/2064	1,288,352	0.08
USD 12,000	Macquarie Airfinance 8.375% 1/5/2028	12,249	0.00				
GBP 305,000	Mortimer BTL 2021-1 6.133% 23/6/2053	379,702	0.02				

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
GBP 381,999	Tower Bridge Funding 2021-1 6.664% 21/7/2064	483,681	0.03	USD 117,000	Advanced Drainage Systems 5% 30/9/2027	111,698	0.01
GBP 364,999	Tower Bridge Funding 2021-1 7.014% 21/7/2064	460,776	0.03	USD 35,000	Advanced Drainage Systems 6.375% 15/6/2030	34,629	0.00
GBP 253,000	Tower Bridge Funding 2021-1 7.314% 21/7/2064	317,752	0.02	USD 105,000	Aethon United BR / Aethon United Finance 8.25% 15/2/2026	105,619	0.01
GBP 139,999	Tower Bridge Funding 2021-2 6.718% 20/11/2063	173,622	0.01	USD 1,185,000	Air Lease 1.875% 15/8/2026	1,059,983	0.07
GBP 169,999	Tower Bridge Funding 2021-2 7.018% 20/11/2063	205,619	0.01	USD 6,000	Albertsons / Safeway / New Albertsons / Albertsons 3.25% 15/3/2026	5,585	0.00
GBP 293,000	Tower Bridge Funding 2022-1 6.025% 20/12/2063	364,550	0.02	USD 57,000	Albertsons / Safeway / New Albertsons / Albertsons 3.5% 15/3/2029	49,428	0.00
GBP 264,000	Tower Bridge Funding 2022-1 6.275% 20/12/2063	322,383	0.02	USD 32,000	Albertsons / Safeway / New Albertsons / Albertsons 4.625% 15/1/2027	30,298	0.00
GBP 1,040,000	Turbo Finance 9 6.845% 20/8/2028	1,322,562	0.08	USD 68,000	Albertsons / Safeway / New Albertsons / Albertsons 5.875% 15/2/2028	66,038	0.00
GBP 390,000	Twin Bridges 2020-1 7.208% 12/12/2054	494,532	0.03	USD 15,000	Albertsons / Safeway / New Albertsons / Albertsons 6.5% 15/2/2028	14,940	0.00
GBP 225,000	Twin Bridges 2020-1 7.958% 12/12/2054	284,437	0.02	USD 1,905,000	Alexander Funding Trust 1.841% 15/11/2023	1,885,488	0.12
GBP 1,176,709	Twin Bridges 2021-1 5.808% 12/3/2055	1,487,787	0.09	USD 22,000	Allegiant Travel 7.25% 15/8/2027	21,556	0.00
GBP 436,000	Twin Bridges 2021-1 6.558% 12/3/2055	540,971	0.03	USD 262,000	Alliant Intermediate / Alliant Co-Issuer 4.25% 15/10/2027	238,627	0.02
GBP 220,000	Twin Bridges 2021-1 7.058% 12/3/2055	270,622	0.02	USD 62,000	Alliant Intermediate / Alliant Co-Issuer 6.75% 15/4/2028	61,163	0.00
GBP 338,000	Twin Bridges 2021-2 6.108% 12/9/2055	410,642	0.03	USD 204,000	Allied Universal Holdco / Allied Universal Finance 6.625% 15/7/2026	194,430	0.01
GBP 188,000	Twin Bridges 2021-2 6.458% 12/9/2055	223,697	0.01	USD 25,000	Alteryx 8.75% 15/3/2028*	24,188	0.00
GBP 782,118	Twin Bridges 2022-1 5.728% 1/12/2055	982,089	0.06	USD 47,000	AMC Networks 4.75% 1/8/2025	44,046	0.00
GBP 891,000	Twin Bridges 2022-1 5.958% 1/12/2055	1,099,306	0.07	USD 42,494	American Airlines/AAdvantage Loyalty IP 5.5% 20/4/2026	41,789	0.00
GBP 723,000	Twin Bridges 2022-1 6.258% 1/12/2055	869,036	0.05	USD 4,714,000	American Express 2.55% 4/3/2027	4,283,053	0.27
GBP 365,000	Twin Bridges 2022-1 6.658% 1/12/2055	429,772	0.03	USD 2,404,000	American Express 3.625% 5/12/2024	2,340,314	0.15
GBP 292,896	Unique Pub Finance 7.395% 28/3/2024	369,268	0.02	USD 1,600,000	American Honda Finance 5.25% 7/7/2026	1,601,750	0.10
EUR 314,000	WPP Finance 2013 3% 20/11/2023	339,462	0.02	EUR 1,400,000	American Tower 0.4% 15/2/2027	1,329,962	0.08
		65,332,381	4.04	EUR 1,050,000	American Tower 0.45% 15/1/2027	1,001,270	0.06
	United States			USD 304,000	American Tower 1.3% 15/9/2025	278,738	0.02
USD 5,673,000	1211 Avenue of the Americas Trust 2015-1211 3.901% 10/8/2035	5,324,789	0.33	USD 3,900,000	American Tower 1.45% 15/9/2026	3,454,081	0.21
USD 2,145,000	225 Liberty Street Trust 2016-225L 3.597% 10/2/2036	1,922,388	0.12	USD 1,053,000	American Tower 1.6% 15/4/2026	950,797	0.06
USD 5,662,000	7-Eleven 0.8% 10/2/2024	5,537,492	0.34	USD 649,000	American Tower 4.4% 15/2/2026	631,565	0.04
USD 1,165,000	7-Eleven 0.95% 10/2/2026	1,045,531	0.07	USD 3,590,000	American Tower 5.25% 15/7/2028	3,533,813	0.22
EUR 320,000	AbbVie 1.25% 1/6/2024	339,845	0.02	USD 32,000	AmeriGas Partners / AmeriGas Finance 9.375% 1/6/2028	32,727	0.00
EUR 1,205,000	AbbVie 1.5% 15/11/2023	1,299,901	0.08	USD 162,000	Amgen 2.2% 21/2/2027	147,107	0.01
USD 704,000	AbbVie 2.95% 21/11/2026	658,417	0.05	USD 5,414,000	Amgen 5.15% 2/3/2028	5,404,582	0.33
USD 1,521,000	AbbVie 3.2% 14/5/2026	1,444,595	0.09	USD 42,000	AmWINS 4.875% 30/6/2029	37,712	0.00
USD 5,000	Acadia Healthcare 5% 15/4/2029	4,618	0.00	USD 17,000	ANGI 3.875% 15/8/2028	13,606	0.00
USD 200,000	Acuris Finance US / Acuris Finance 5% 1/5/2028	162,189	0.01	USD 3,306,000	Anheuser-Busch InBev Worldwide 4% 13/4/2028	3,180,180	0.20
USD 117,000	AdaptHealth 6.125% 1/8/2028	105,707	0.01				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 173,000	Antero Midstream Partners / Antero Midstream Finance 7.875% 15/5/2026	175,851	0.01	USD 2,588,000	Bank of America 6.204% 10/11/2028	2,645,208	0.16
USD 79,000	Antero Resources 7.625% 1/2/2029	80,611	0.01	USD 4,784,000	BAT Capital 3.222% 15/8/2024	4,666,789	0.29
USD 2,041,000	Aon / Aon Global 2.85% 28/5/2027	1,878,693	0.12	USD 9,000	Beacon Roofing Supply 4.125% 15/5/2029	7,759	0.00
USD 44,000	APX 6.75% 15/2/2027	42,623	0.00	USD 25,000	Beacon Roofing Supply 6.5% 1/8/2030	24,654	0.00
USD 45,000	Aramark Services 5% 1/4/2025	44,485	0.00	EUR 398,000	Becton Dickinson 0.034% 13/8/2025	400,839	0.03
USD 63,000	Aramark Services 5% 1/2/2028	58,849	0.01	USD 143,000	Big River Steel / BRS Finance 6.625% 31/1/2029	142,377	0.01
USD 55,000	Aramark Services 6.375% 1/5/2025	55,202	0.00	USD 74,000	Black Knight InfoServ 3.625% 1/9/2028	68,635	0.00
USD 123,000	Archrock Partners / Archrock Partners Finance 6.25% 1/4/2028	117,729	0.01	USD 205,000	Block 2.75% 1/6/2026	186,268	0.01
USD 66,000	Archrock Partners / Archrock Partners Finance 6.875% 1/4/2027	64,987	0.00	USD 4,000	Blue Owl Credit Income 3.125% 23/9/2026	3,524	0.00
USD 58,000	Arcosa 4.375% 15/4/2029	51,930	0.00	USD 45,000	Blue Owl Credit Income 7.75% 16/9/2027	44,720	0.00
USD 200,000	Ardagh Metal Packaging Finance USA / Ardagh Metal Packaging Finance 6% 15/6/2027	196,077	0.01	USD 3,800,000	BMW US Capital 5.05% 11/8/2028	3,778,260	0.24
USD 21,000	Arsenal AIC Parent 8% 1/10/2030	21,419	0.00	USD 620,000	Boeing 2.196% 4/2/2026	572,131	0.04
USD 3,000	Asbury Automotive 4.75% 1/3/2030	2,630	0.00	USD 990,000	Boeing 3.1% 1/5/2026	932,110	0.06
USD 64,000	Ascent Resources Utica / ARU Finance 5.875% 30/6/2029	58,337	0.00	EUR 840,000	Booking 0.1% 8/3/2025	860,956	0.05
EUR 845,000	AT&T 1.05% 5/9/2023	916,678	0.06	USD 81,000	Booz Allen Hamilton 3.875% 1/9/2028	73,455	0.01
USD 1,099,000	AT&T 1.7% 25/3/2026	1,002,330	0.06	USD 101,000	Boston Properties 6.75% 1/12/2027	103,143	0.01
EUR 1,770,000	AT&T 3.55% 18/11/2025	1,902,081	0.12	USD 212,000	Boxer Parent 7.125% 2/10/2025	212,456	0.01
USD 55,000	ATI 5.875% 1/12/2027	53,583	0.00	USD 45,000	Boyne USA 4.75% 15/5/2029	40,611	0.00
USD 58,000	ATI 7.25% 15/8/2030	58,584	0.00	USD 146,000	Brand Industrial Services 10.375% 1/8/2030	149,944	0.01
USD 2,000	Avantor Funding 3.875% 1/11/2029	1,754	0.00	USD 187,000	Broadcom 1.95% 15/2/2028	162,152	0.01
USD 154,000	Avantor Funding 4.625% 15/7/2028	143,047	0.01	USD 103,000	Broadcom / Broadcom Cayman Finance 3.5% 15/1/2028	94,919	0.01
USD 9,000	Avient 7.125% 1/8/2030	9,020	0.00	USD 696,000	Broadcom / Broadcom Cayman Finance 3.875% 15/1/2027	660,823	0.04
USD 299,000	Axalta Coating Systems 3.375% 15/2/2029	253,853	0.02	USD 42,000	Brookfield Property REIT / BPR Cumulus / BPR Nimbus / GGSI Sellco LL 4.5% 1/4/2027	35,120	0.00
USD 19,000	Ball 6% 15/6/2029	18,716	0.00	USD 15,000	Buckeye Partners 4.125% 1/3/2025	14,433	0.00
USD 10,585	Banc of America Mortgage 2003-J Trust 3.887% 25/11/2033	9,555	0.00	USD 70,000	Buckeye Partners 4.5% 1/3/2028	63,063	0.00
USD 1,555,000	Bank of America 1.197% 24/10/2026	1,408,498	0.09	USD 82,000	BWX Technologies 4.125% 30/6/2028	74,357	0.01
USD 2,694,000	Bank of America 1.319% 19/6/2026	2,478,734	0.15	USD 1,130,000	BX Trust 2018-BILT 7.378% 15/5/2030	1,111,421	0.07
USD 3,067,000	Bank of America 1.53% 6/12/2025	2,900,270	0.18	USD 239,000	Caesars Entertainment 6.25% 1/7/2025	237,298	0.02
USD 1,575,000	Bank of America 2.015% 13/2/2026	1,485,084	0.09	USD 165,000	Caesars Entertainment 7% 15/2/2030	165,369	0.01
USD 365,000	Bank of America 2.456% 22/10/2025	350,852	0.02	USD 53,000	Caesars Resort Collection / CRC Finco 5.75% 1/7/2025	53,063	0.00
USD 600,000	Bank of America 4.376% 27/4/2028	575,638	0.04	USD 32,000	Callon Petroleum 6.375% 1/7/2026	31,611	0.00
USD 2,800,000	Bank of America 5.08% 20/1/2027	2,761,337	0.17	USD 69,000	Callon Petroleum 7.5% 15/6/2030	67,931	0.00
USD 155,000	Bank of America 5.202% 25/4/2029	152,662	0.01	USD 75,000	Callon Petroleum 8% 1/8/2028	76,079	0.01
USD 1,953,000	Bank of America 5.526% 18/8/2026	1,965,007	0.12	USD 85,000	Calpine 4.625% 1/2/2029	73,952	0.00
				USD 73,000	Calpine 5.25% 1/6/2026	71,774	0.00

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 34,000	Camelot Return Merger Sub 8.75% 1/8/2028	33,708	0.00	USD 15,000	Chemours 4.625% 15/11/2029	12,482	0.00
USD 7,100,000	Capital One Financial 1.343% 6/12/2024	6,997,338	0.43	USD 4,000	Chemours 5.75% 15/11/2028	3,585	0.00
USD 3,100,000	Capital One Financial 4.166% 9/5/2025	3,041,784	0.19	USD 146,000	Cheniere Energy Partners 4.5% 1/10/2029	134,772	0.01
USD 3,482,000	Capital One Financial 5.468% 1/2/2029	3,376,382	0.21	USD 97,000	Chesapeake Energy 6.75% 15/4/2029	96,378	0.01
USD 3,000,000	Capital One Financial 5.888% 6/12/2024	2,966,148	0.18	USD 115,378	CHL Mortgage Pass-Through Trust 2005-HYB8 4.004% 20/12/2035	103,833	0.01
USD 3,290,000	Capital One Financial 6.312% 8/6/2029	3,287,295	0.20	USD 110,000	Chobani / Chobani Finance 4.625% 15/11/2028	98,803	0.01
USD 36,000	Capstone Borrower 8% 15/6/2030	35,488	0.00	USD 79,000	CHS/Community Health Systems 5.25% 15/5/2030	62,327	0.00
USD 12,000	Carpenter Technology 6.375% 15/7/2028	11,740	0.00	USD 12,000	CHS/Community Health Systems 5.625% 15/3/2027	10,612	0.00
USD 69,000	Catalent Pharma Solutions 3.125% 15/2/2029	58,022	0.00	USD 37,000	CHS/Community Health Systems 6% 15/1/2029	31,029	0.00
USD 22,000	Catalent Pharma Solutions 3.5% 1/4/2030	18,517	0.00	EUR 340,000	Chubb INA 0.3% 15/12/2024	351,391	0.02
USD 2,000	Catalent Pharma Solutions 5% 15/7/2027	1,869	0.00	USD 60,000	Churchill Downs 4.75% 15/11/2028	55,457	0.00
USD 298,000	CCO / CCO Capital 5.125% 1/5/2027	281,122	0.02	USD 158,000	Churchill Downs 5.5% 1/4/2027	152,350	0.01
USD 150,000	CCO / CCO Capital 5.375% 1/6/2029	137,115	0.01	USD 67,000	CITGO Petroleum 7% 15/6/2025	66,407	0.00
USD 90,000	CCO / CCO Capital 6.375% 1/9/2029	85,406	0.01	USD 2,824,000	Citigroup 1.462% 9/6/2027	2,514,290	0.16
USD 1,853,742	CD 2016-CD1 Mortgage Trust 2.622% 10/8/2049	1,753,916	0.11	USD 566,000	Citigroup 2.014% 25/1/2026	535,423	0.03
USD 30,000	CD&R Smokey Buyer 6.75% 15/7/2025	29,238	0.00	USD 2,480,000	Citigroup 3.52% 27/10/2028	2,287,501	0.14
USD 8,000	CDI Escrow Issuer 5.75% 1/4/2030	7,475	0.00	USD 1,792,000	Citigroup 4.14% 24/5/2025	1,768,196	0.11
USD 39,000	Cedar Fair / Canada's Wonderland / Magnum Management / Millennium Op 5.5% 1/5/2025	38,744	0.00	USD 446,000	Citigroup 5.61% 29/9/2026	443,789	0.03
USD 340,000	CenterPoint Energy Resources 5.25% 1/3/2028	339,268	0.02	USD 2,620,496	Citigroup Commercial Mortgage Trust 2013-375P 3.251% 10/5/2035	2,446,841	0.15
USD 60,000	Central Garden & Pet 5.125% 1/2/2028	56,477	0.00	USD 120,807	Citigroup Commercial Mortgage Trust 2014-GC19 3.552% 11/3/2047	120,499	0.01
USD 66,000	Central Parent / CDK Global 7.25% 15/6/2029	65,226	0.00	USD 3,380,000	Citigroup Commercial Mortgage Trust 2014-GC21 3.855% 10/5/2047	3,332,396	0.21
USD 49,000	Central Parent / CDK Global II / CDK Financing 8% 15/6/2029	49,662	0.00	USD 4,800,000	Citigroup Commercial Mortgage Trust 2015-GC27 3.137% 10/2/2048	4,611,765	0.29
USD 3,180,000	CFCRE Commercial Mortgage Trust 2016-C6 3.217% 10/11/2049	2,927,676	0.18	USD 5,519,653	Citigroup Commercial Mortgage Trust 2015-GC29 2.935% 10/4/2048	5,352,171	0.33
USD 33,000	Charles River Laboratories International 4.25% 1/5/2028	30,287	0.00	USD 2,054,249	Citigroup Commercial Mortgage Trust 2016-P4 2.779% 10/7/2049	1,965,057	0.12
USD 628,000	Charles Schwab 3.2% 2/3/2027	580,872	0.04	USD 79,000	Civitas Resources 8.375% 1/7/2028	81,212	0.01
USD 5,805,000	Charles Schwab 5.875% 24/8/2026	5,838,250	0.36	USD 17,000	Clarios Global 6.75% 15/5/2025	17,031	0.00
USD 54,000	Chart Industries 7.5% 1/1/2030	55,479	0.00	USD 88,000	Clarios Global / Clarios US Finance 6.75% 15/5/2028	87,863	0.01
USD 358,000	Charter Communications Operating / Charter Communications Operating Capital 3.75% 15/2/2028	327,545	0.02	USD 198,000	Clarivate Science 3.875% 1/7/2028	174,612	0.01
USD 2,766,000	Charter Communications Operating / Charter Communications Operating Capital 4.2% 15/3/2028	2,574,803	0.16	USD 76,000	Clean Harbors 4.875% 15/7/2027	72,814	0.00
				USD 215,000	Clear Channel Outdoor 5.125% 15/8/2027	193,030	0.01
				USD 116,000	Clear Channel Outdoor 9% 15/9/2028	116,568	0.01
				USD 62,000	Clearway Energy Operating 4.75% 15/3/2028	57,511	0.00
				USD 415,000	Cloud Software 6.5% 31/3/2029	371,202	0.02

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 91,000	Clydesdale Acquisition 6.625% 15/4/2029	86,719	0.01	USD 199,000	CrownRock / CrownRock Finance 5.625% 15/10/2025	195,697	0.01
USD 118,000	Comcast 3.15% 15/2/2028	109,350	0.01	USD 1,645,000	CSAIL 2015-C1 Commercial Mortgage Trust 3.505% 15/4/2050	1,578,802	0.10
USD 120,000	Comcast 3.3% 1/4/2027	113,253	0.01	USD 200,000	CSC 5.375% 1/2/2028	163,890	0.01
USD 286,000	Comcast 3.55% 1/5/2028	269,885	0.02	USD 149,000	Cushman & Wakefield US Borrower 6.75% 15/5/2028	141,022	0.01
USD 794,215	COMM 2013-CCRE8 Mortgage Trust 3.741% 10/6/2046	738,172	0.05	USD 2,367,000	CVS Health 4.3% 25/3/2028	2,274,548	0.14
USD 3,000,000	COMM 2014-277P Mortgage Trust 3.732% 10/8/2049	2,836,297	0.18	EUR 375,000	Danaher 1.7% 30/3/2024	401,344	0.03
USD 4,250,000	COMM 2014-CCRE18 Mortgage Trust 3.828% 15/7/2047	4,165,637	0.26	USD 64,000	Darling Ingredients 5.25% 15/4/2027	62,317	0.00
USD 4,744,426	COMM 2014-CCRE21 Mortgage Trust 3.528% 10/12/2047	4,603,863	0.28	USD 2,238,719	DBGS 2018-BIOD Mortgage Trust 6.409% 15/5/2035	2,231,443	0.14
USD 5,000,000	COMM 2014-LC15 Mortgage Trust 4.006% 10/4/2047	4,950,200	0.31	USD 1,115,931	DBJPM 2016-C3 Mortgage Trust 2.632% 10/8/2049	1,020,502	0.06
USD 163,915	COMM 2014-UBS3 Mortgage Trust 3.367% 10/6/2047	163,347	0.01	USD 1,576,000	DBWF 2018-GLKS Mortgage Trust 6.491% 19/12/2030	1,566,425	0.10
USD 379,468	COMM 2014-UBS5 Mortgage Trust 3.548% 10/9/2047	376,424	0.02	USD 1,810,000	Dell International / EMC 4% 15/7/2024	1,783,270	0.11
USD 560,000	COMM 2015-3BP Mortgage Trust 3.178% 10/2/2035	525,933	0.03	EUR 1,000,000	Digital Euro Finco 2.5% 16/1/2026	1,028,714	0.06
USD 7,857,617	COMM 2015-CCRE23 Mortgage Trust 0.999% 10/5/2048	82,817	0.01	USD 67,000	Directv Financing / Directv Financing Co-Obligor 5.875% 15/8/2027	59,521	0.00
USD 884,786	COMM 2015-CCRE24 Mortgage Trust 3.445% 10/8/2048	869,393	0.05	USD 120,000	DISH DBS 5.25% 1/12/2026	101,628	0.01
USD 4,093,089	COMM 2015-LC21 Mortgage Trust 3.445% 10/7/2048	3,959,740	0.24	USD 105,000	DISH Network 11.75% 15/11/2027	106,740	0.01
USD 75,000	CommScope 6% 1/3/2026	68,013	0.00	USD 694,000	DR Horton 1.3% 15/10/2026	611,691	0.04
USD 6,000	CommScope Technologies 6% 15/6/2025	5,490	0.00	USD 126,000	DR Horton 1.4% 15/10/2027	108,199	0.01
USD 109,000	Comstock Resources 6.75% 1/3/2029	102,027	0.01	USD 12,000	Dream Finders Homes 8.25% 15/8/2028	12,178	0.00
USD 27,000	Consensus Cloud Solutions 6.5% 15/10/2028	24,302	0.00	USD 94,000	DT Midstream 4.125% 15/6/2029	83,243	0.01
USD 85,000	CoreLogic 4.5% 1/5/2028	69,564	0.01	USD 61,000	Dun & Bradstreet 5% 15/12/2029	54,521	0.00
USD 4,000	Coty/HFC Prestige Products/HFC Prestige International US 4.75% 15/1/2029	3,669	0.00	USD 13,000	Dycom Industries 4.5% 15/4/2029	11,629	0.00
USD 26,000	Coty/HFC Prestige Products/HFC Prestige International US 6.625% 15/7/2030	25,927	0.00	USD 39,000	Earthstone Energy 8% 15/4/2027	39,815	0.00
USD 165,000	Crescent Energy Finance 7.25% 1/5/2026	162,367	0.01	USD 3,605,000	Edison International 4.7% 15/8/2025	3,525,138	0.22
USD 41,000	Crescent Energy Finance 9.25% 15/2/2028	41,966	0.00	USD 203,000	Element Solutions 3.875% 1/9/2028	178,521	0.01
USD 23,000	Crestwood Midstream Partners / Crestwood Midstream Finance 6% 1/2/2029	22,396	0.00	USD 5,400,000	Elevance Health 3.65% 1/12/2027	5,090,629	0.31
USD 29,000	Crocs 4.25% 15/3/2029	24,479	0.00	USD 558,000	Elevance Health 5.35% 15/10/2025	557,083	0.04
USD 89,000	Crowdstrike 3% 15/2/2029	76,353	0.01	USD 75,000	Enact 6.5% 15/8/2025	74,383	0.01
USD 82,000	Crown Americas / Crown Americas Capital VI 4.75% 1/2/2026	79,153	0.01	USD 29,000	Encompass Health 4.75% 1/2/2030	26,479	0.00
USD 1,420,000	Crown Castle 1.05% 15/7/2026	1,254,418	0.08	USD 850,000	Energy Transfer 2.9% 15/5/2025	807,622	0.05
USD 887,000	Crown Castle 4.45% 15/2/2026	863,960	0.05	USD 438,000	Energy Transfer 4.5% 15/4/2024	434,058	0.03
USD 4,135,000	Crown Castle 4.8% 1/9/2028	4,011,354	0.25	USD 4,400,000	Energy Transfer 5.875% 15/1/2024	4,397,049	0.27
USD 12,000	CrownRock / CrownRock Finance 5% 1/5/2029	11,114	0.00	USD 62,000	EnLink Midstream 5.375% 1/6/2029	59,264	0.00
				USD 35,000	EnLink Midstream 5.625% 15/1/2028	33,897	0.00
				USD 118,000	EnLink Midstream Partners 4.85% 15/7/2026	113,390	0.01
				USD 75,000	EnPro Industries 5.75% 15/10/2026	73,203	0.00
				USD 167,000	Entegris Escrow 4.75% 15/4/2029	155,209	0.01
				USD 2,700,000	Enterprise Products Operating 4.15% 16/10/2028	2,576,348	0.16

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 136,000	Enterprise Products Operating 5.05% 10/1/2026	135,296	0.01	USD 306,951	Fannie Mae Pool 3% 1/6/2032	289,691	0.02
	EQM Midstream Partners 6% 1/7/2025	46,594	0.00	USD 430,120	Fannie Mae Pool 3% 1/6/2032	404,980	0.03
USD 47,000				USD 17,587	Fannie Mae Pool 3% 1/7/2032	16,594	0.00
USD 116,000	EQM Midstream Partners 6.5% 1/7/2027	115,223	0.01	USD 7,384	Fannie Mae Pool 3% 1/7/2032	6,967	0.00
USD 543,000	Equinix 1.25% 15/7/2025	500,425	0.03	USD 1,770,588	Fannie Mae Pool 3% 1/7/2032	1,670,886	0.10
USD 533,000	Equinix 1.45% 15/5/2026	478,550	0.03	USD 10,153	Fannie Mae Pool 3% 1/8/2032	9,582	0.00
USD 1,063,000	Equinix 1.55% 15/3/2028	897,288	0.06	USD 191,404	Fannie Mae Pool 3% 1/9/2032	180,588	0.01
USD 800,000	Equinix 1.8% 15/7/2027	698,704	0.04	USD 212,058	Fannie Mae Pool 3% 1/11/2032	199,658	0.01
USD 2,340,000	Eversource Energy 2.9% 1/3/2027	2,152,738	0.13	USD 304,555	Fannie Mae Pool 3% 1/11/2032	287,382	0.02
USD 276,000	Eversource Energy 4.6% 1/7/2027	268,467	0.02	USD 35,045	Fannie Mae Pool 3% 1/12/2032	33,069	0.00
USD 1,520,000	Eversource Energy 4.75% 15/5/2026	1,494,958	0.09	USD 16,570	Fannie Mae Pool 3% 1/12/2032	15,633	0.00
USD 1,165,000	Eversource Energy 5.45% 1/3/2028	1,167,995	0.07	USD 9,929	Fannie Mae Pool 3% 1/1/2033	9,368	0.00
USD 740,000	Exelon 2.75% 15/3/2027	678,937	0.04	USD 54,893	Fannie Mae Pool 3% 1/1/2033	51,317	0.00
USD 1,710,000	Exelon 5.15% 15/3/2028	1,696,608	0.11	USD 117,419	Fannie Mae Pool 3% 1/1/2033	110,826	0.01
USD 31,000	Fair Isaac 4% 15/6/2028	28,369	0.00	USD 31,293	Fannie Mae Pool 3% 1/2/2033	29,529	0.00
USD 6,336,198	Fannie Mae Pool 1.5% 1/6/2031	5,667,874	0.35	USD 183,963	Fannie Mae Pool 3% 1/2/2033	173,615	0.01
USD 3,911,060	Fannie Mae Pool 2.5% 1/6/2035	3,531,215	0.22	USD 19,126	Fannie Mae Pool 3% 1/10/2033	17,869	0.00
USD 14,850	Fannie Mae Pool 3% 1/4/2027	14,321	0.00	USD 7,410,627	Fannie Mae Pool 3% 1/11/2033	7,007,604	0.43
USD 23,351	Fannie Mae Pool 3% 1/8/2028	22,345	0.00	USD 3,465,034	Fannie Mae Pool 3% 1/2/2034	3,270,749	0.20
USD 286,475	Fannie Mae Pool 3% 1/3/2030	270,359	0.02	USD 760,813	Fannie Mae Pool 3% 1/9/2035	702,291	0.04
USD 113,075	Fannie Mae Pool 3% 1/5/2030	106,493	0.01	USD 328,600	Fannie Mae Pool 3.126% 1/9/2044	320,113	0.02
USD 29,301	Fannie Mae Pool 3% 1/7/2030	27,653	0.00	USD 82,978	Fannie Mae Pool 3.5% 1/4/2034	79,356	0.01
USD 17,385	Fannie Mae Pool 3% 1/8/2030	16,411	0.00	USD 495,520	Fannie Mae Pool 3.5% 1/4/2034	473,895	0.03
USD 9,645	Fannie Mae Pool 3% 1/8/2030	9,105	0.00	USD 732,294	Fannie Mae Pool 4% 1/4/2033	708,056	0.04
USD 36,456	Fannie Mae Pool 3% 1/9/2030	34,413	0.00	USD 577,780	Fannie Mae Pool 4% 1/6/2033	560,119	0.03
USD 296,547	Fannie Mae Pool 3% 1/9/2030	279,843	0.02	USD 243,286	Fannie Mae Pool 4% 1/9/2033	237,084	0.01
USD 43,171	Fannie Mae Pool 3% 1/9/2030	40,746	0.00	USD 310,530	Fannie Mae Pool 4% 1/2/2034	301,429	0.02
USD 10,850	Fannie Mae Pool 3% 1/9/2030	10,240	0.00	USD 21,462	Fannie Mae Pool 4% 1/3/2034	20,735	0.00
USD 7,829	Fannie Mae Pool 3% 1/11/2030	7,370	0.00	USD 164,477	Fannie Mae Pool 4% 1/3/2034	158,929	0.01
USD 211,743	Fannie Mae Pool 3% 1/12/2030	199,392	0.01	USD 152,116	Fannie Mae Pool 4% 1/3/2034	146,692	0.01
USD 262,878	Fannie Mae Pool 3% 1/12/2030	248,149	0.02	USD 220,246	Fannie Mae Pool 4% 1/7/2037	208,800	0.01
USD 35,057	Fannie Mae Pool 3% 1/1/2031	33,019	0.00	USD 273,357	Fannie Mae Pool 4% 1/9/2037	259,175	0.02
USD 12,978	Fannie Mae Pool 3% 1/1/2031	12,222	0.00	USD 187,826	Fannie Mae Pool 4% 1/3/2038	178,084	0.01
USD 22,527	Fannie Mae Pool 3% 1/3/2031	21,257	0.00	USD 2,758,693	Fannie Mae Pool 4% 1/9/2043	2,621,120	0.16
USD 219,082	Fannie Mae Pool 3% 1/3/2031	206,760	0.01	USD 9,006,620	Fannie Mae Pool 4% 1/3/2048	8,557,456	0.53
USD 247,018	Fannie Mae Pool 3% 1/4/2031	232,804	0.01	USD 572,062	Fannie Mae Pool 4.5% 1/8/2037	557,345	0.03
USD 19,433	Fannie Mae Pool 3% 1/4/2031	18,337	0.00	USD 2,432,218	Fannie Mae Pool 4.5% 1/10/2037	2,377,872	0.15
USD 33,673	Fannie Mae Pool 3% 1/5/2031	31,773	0.00	USD 909,953	Fannie Mae Pool 4.5% 1/10/2037	889,575	0.06
USD 31,898	Fannie Mae Pool 3% 1/7/2031	30,040	0.00	USD 2,197,320	Fannie Mae Pool 4.5% 1/10/2037	2,141,647	0.13
USD 46,729	Fannie Mae Pool 3% 1/7/2031	44,092	0.00	USD 453,459	Fannie Mae Pool 4.5% 1/10/2037	444,916	0.03
USD 218,471	Fannie Mae Pool 3% 1/8/2031	205,578	0.01	USD 576,419	Fannie Mae Pool 4.5% 1/11/2037	565,325	0.04
USD 11,463	Fannie Mae Pool 3% 1/8/2031	10,820	0.00	USD 592,957	Fannie Mae Pool 4.5% 1/3/2047	574,129	0.04
USD 25,847	Fannie Mae Pool 3% 1/9/2031	24,399	0.00	USD 1,820,514	Fannie Mae Pool 4.5% 1/5/2047	1,762,653	0.11
USD 402,609	Fannie Mae Pool 3% 1/10/2031	379,872	0.02	USD 244,810	Fannie Mae Pool 4.5% 1/7/2047	237,082	0.01
USD 272,076	Fannie Mae Pool 3% 1/11/2031	255,692	0.02	USD 2,024,478	Fannie Mae Pool 4.5% 1/11/2047	1,967,502	0.12
USD 73,751	Fannie Mae Pool 3% 1/12/2031	69,605	0.00	USD 327,043	Fannie Mae Pool 4.5% 1/6/2048	316,670	0.02
USD 32,251	Fannie Mae Pool 3% 1/1/2032	30,437	0.00	USD 1,004,213	Fannie Mae Pool 4.5% 1/11/2048	972,188	0.06
USD 229,549	Fannie Mae Pool 3% 1/1/2032	216,623	0.01	USD 3,071,813	Fannie Mae Pool 4.5% 1/2/2049	2,981,148	0.18
USD 95,850	Fannie Mae Pool 3% 1/2/2032	90,049	0.01	USD 857,528	Fannie Mae Pool 4.5% 1/4/2049	831,809	0.05
USD 141,534	Fannie Mae Pool 3% 1/3/2032	133,553	0.01	USD 285,678	Fannie Mae Pool 4.704% 1/9/2042	289,701	0.02
				USD 258	Fannie Mae Pool 5% 1/7/2025	254	0.00
				USD 455,124	Fannie Mae Pool 5% 1/10/2037	452,739	0.03
				USD 2,274,545	Fannie Mae Pool 5% 1/6/2039	2,273,497	0.14

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,889,075	Fannie Mae REMICS 1.5% 25/11/2050	1,597,474	0.10	USD 2,180,000	Florida Power & Light 5.05% 1/4/2028	2,188,410	0.14
USD 7,292,534	Fannie Mae REMICS 6% 25/9/2052	7,076,619	0.44	USD 615,000	Ford Motor Credit 2.7% 10/8/2026	551,467	0.04
USD 14,000,000	Federal Farm Credit Banks Funding 0.71% 1/4/2025	13,014,653	0.80	USD 1,826,000	Ford Motor Credit 3.37% 17/11/2023	1,812,748	0.11
USD 2,000,000	Federal Farm Credit Banks Funding 1.3% 3/2/2031	1,559,254	0.10	USD 200,000	Ford Motor Credit 7.2% 10/6/2030	202,501	0.01
USD 8,500,000	Federal Farm Credit Banks Funding 1.68% 17/9/2035	5,914,600	0.37	USD 261,000	Ford Motor Credit 7.35% 6/3/2030	265,955	0.02
USD 2,000,000	Federal Farm Credit Banks Funding 2.17% 29/10/2029	1,716,608	0.11	USD 19,000	Fortrea 7.5% 1/7/2030	18,772	0.00
USD 5,500,000	Federal Farm Credit Banks Funding 2.25% 15/8/2029	4,787,500	0.30	USD 30,000	Fortress Transportation and Infrastructure Investors 5.5% 1/5/2028	27,934	0.00
USD 1,150,000	Federal Farm Credit Banks Funding 2.78% 1/12/2036	892,682	0.05	USD 102,000	Fortress Transportation and Infrastructure Investors 6.5% 1/10/2025	100,919	0.01
USD 4,000,000	Federal Home Loan Banks 0.6% 30/12/2026	3,507,175	0.22	USD 16,000	Fortress Transportation and Infrastructure Investors 9.75% 1/8/2027	16,649	0.00
USD 2,560,000	Federal Home Loan Banks 1.4% 9/1/2031	2,009,724	0.12	USD 661,209	Freddie Mac Gold Pool 3% 1/9/2032	624,789	0.04
USD 3,000,000	Federal Home Loan Banks 1.61% 27/1/2033	2,258,564	0.14	USD 423,748	Freddie Mac Gold Pool 3% 1/2/2036	391,262	0.02
USD 4,000,000	Federal Home Loan Banks 2.06% 27/9/2029	3,451,055	0.21	USD 816,797	Freddie Mac Gold Pool 4% 1/2/2034	790,724	0.05
USD 3,500,000	Federal Home Loan Banks 2.18% 6/11/2029	3,018,543	0.19	USD 968,544	Freddie Mac Gold Pool 4% 1/2/2034	942,503	0.06
USD 1,150,000	Federal Home Loan Banks 2.5% 5/11/2036	864,736	0.05	USD 855,793	Freddie Mac Gold Pool 4% 1/3/2034	835,026	0.05
USD 4,000,000	Federal Home Loan Mortgage 0.65% 28/5/2026	3,575,905	0.22	USD 46,344	Freddie Mac Gold Pool 4% 1/11/2036	44,000	0.00
USD 189,000	Federal Home Loan Mortgage 1.55% 20/11/2031	147,196	0.01	USD 616,360	Freddie Mac Gold Pool 4% 1/6/2037	585,125	0.04
USD 4,500,000	Federal Home Loan Mortgage 4.2% 28/8/2025	4,416,359	0.27	USD 198,165	Freddie Mac Gold Pool 4.5% 1/7/2047	192,175	0.01
USD 4,500,000	Federal Home Loan Mortgage 5.68% 3/4/2025	4,477,558	0.28	USD 5,995,604	Freddie Mac Gold Pool 4.5% 1/3/2049	5,814,291	0.36
USD 16,000,000	Federal National Mortgage Association 0.55% 19/8/2025	14,675,879	0.91	USD 95,101,691	Freddie Mac Multifamily Structured Pass Through Certificates 0.788% 25/9/2024	493,416	0.03
USD 4,000,000	Federal National Mortgage Association 0.74% 25/8/2027	3,421,013	0.21	USD 1,461,020	Freddie Mac Non Gold Pool 3.219% 1/5/2045	1,416,416	0.09
USD 4,000,000	Federal National Mortgage Association 0.81% 25/9/2028	3,296,889	0.20	USD 484,434	Freddie Mac Pool 4.5% 1/10/2037	475,302	0.03
USD 61,000	Fertitta Entertainment / Fertitta Entertainment Finance 4.625% 15/1/2029	52,670	0.00	USD 492,333	Freddie Mac Pool 4.5% 1/1/2050	479,925	0.03
USD 2,158,000	Fidelity National Information Services 1.15% 1/3/2026	1,941,825	0.12	USD 3,881,878	Freddie Mac REMICS 1.5% 15/4/2044	3,672,894	0.23
USD 2,700,000	Fidelity National Information Services 4.5% 15/7/2025	2,645,334	0.16	USD 727,200	Freddie Mac REMICS 2% 25/6/2044	646,561	0.04
USD 894,000	Fidelity National Information Services 4.7% 15/7/2027	875,519	0.05	USD 2,067,133	Freddie Mac REMICS 2% 25/6/2045	1,814,122	0.11
USD 535,000	Fifth Third Bancorp 6.339% 27/7/2029	541,134	0.03	USD 1,308,411	Freddie Mac REMICS 3% 15/8/2043	1,175,814	0.07
USD 1,235,000	Fifth Third Bank 5.852% 27/10/2025	1,217,096	0.08	USD 507,327	Freddie Mac REMICS 3% 15/1/2044	487,611	0.03
USD 250,000	Fiserv 3.2% 1/7/2026	235,594	0.02	USD 1,398,140	Freddie Mac REMICS 3% 15/9/2046	1,291,566	0.08
USD 2,200,000	Fiserv 5.45% 2/3/2028	2,212,157	0.14	USD 932,388	Freddie Mac REMICS 3% 25/7/2049	812,646	0.05
USD 783,000	Florida Power & Light 4.4% 15/5/2028	765,287	0.05	USD 1,139,455	Freddie Mac REMICS 4% 15/12/2043	1,074,860	0.07

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 17,563	Freddie Mac REMICS 4.5% 15/9/2041	17,332	0.00	USD 30,000	Goodyear Tire & Rubber 9.5% 31/5/2025	30,673	0.00
USD 59,468	Freddie Mac REMICS 4.5% 15/11/2041	57,997	0.00	USD 3,313,784	Government National Mortgage Association 0.641% 16/2/2053	52,267	0.00
USD 69,000	Frontier Communications 5% 1/5/2028	59,146	0.00	USD 1,168,246	Government National Mortgage Association 1.5% 20/6/2050	912,126	0.06
USD 102,000	Frontier Communications 5.875% 15/10/2027	92,949	0.01	USD 1,490,481	Government National Mortgage Association 3% 20/7/2045	1,403,399	0.09
USD 16,000	Frontier Communications 8.75% 15/5/2030	15,533	0.00	USD 701,677	Government National Mortgage Association 3% 20/3/2047	635,568	0.04
USD 12,000	FTAI Infra Escrow 10.5% 1/6/2027	12,017	0.00	USD 28,000	GrafTech Global Enterprises 9.875% 15/12/2028	27,171	0.00
USD 46,000	Gartner 4.5% 1/7/2028	42,959	0.00	USD 33,000	Graham 5.75% 1/6/2026	32,287	0.00
USD 25,000	Gates Global / Gates 6.25% 15/1/2026	24,835	0.00	USD 56,000	Graphic Packaging International 3.5% 15/3/2028	49,969	0.00
USD 22,000	GCI 4.75% 15/10/2028	19,110	0.00	USD 16,000	Greystar Real Estate Partners 7.75% 1/9/2030	16,150	0.00
USD 51,000	Gen Digital 6.75% 30/9/2027	51,027	0.00	USD 1,302,650	GS Mortgage Trust 2011-GC5 5.209% 10/8/2044	1,225,625	0.08
EUR 360,000	General Mills 0.45% 15/1/2026	360,472	0.02	USD 3,495,242	GS Mortgage Trust 2014-GC18 4.074% 10/1/2047	3,465,527	0.21
USD 297,000	General Mills 5.241% 18/11/2025	295,564	0.02	USD 2,960,000	GS Mortgage Trust 2014-GC24 3.931% 10/9/2047	2,864,076	0.18
USD 266,000	General Motors 6.125% 1/10/2025	267,096	0.02	USD 2,330,000	GS Mortgage Trust 2015-GC32 3.764% 10/7/2048	2,223,300	0.14
USD 176,000	General Motors Financial 1.25% 8/1/2026	158,305	0.01	USD 1,641,984	GS Mortgage Trust 2016-GS3 2.777% 10/10/2049	1,567,382	0.10
USD 434,000	General Motors Financial 2.35% 26/2/2027	385,945	0.03	USD 8,000	Gulfport Energy 8% 17/5/2026	8,132	0.00
USD 772,000	General Motors Financial 4% 15/1/2025	750,596	0.05	USD 20,000	GYP III 4.625% 1/5/2029	17,612	0.00
USD 1,993,000	General Motors Financial 6% 9/1/2028	1,997,573	0.13	USD 14,000	Hanesbrands 4.875% 15/5/2026	13,112	0.00
USD 6,000	Genesis Energy / Genesis Energy Finance 7.75% 1/2/2028	5,855	0.00	USD 35,000	HAT I / HAT II 3.375% 15/6/2026	31,436	0.00
USD 11,000	Genesis Energy / Genesis Energy Finance 8.875% 15/4/2030	10,953	0.00	USD 1,324,000	HCA 5.25% 15/4/2025	1,311,671	0.08
USD 36,000	Global Net Lease / Global Net Lease Operating Partnership 3.75% 15/12/2027	28,139	0.00	USD 3,128,000	HCA 5.375% 1/2/2025	3,107,475	0.19
USD 2,764,000	Global Payments 1.2% 1/3/2026	2,472,798	0.16	USD 593,000	HCA 5.375% 1/9/2026	588,228	0.04
USD 1,058,000	Global Payments 2.15% 15/1/2027	942,794	0.06	USD 2,467,000	HCA 5.875% 15/2/2026	2,470,706	0.15
USD 281,000	Global Payments 4.95% 15/8/2027	273,467	0.02	USD 70,000	HealthEquity 4.5% 1/10/2029	62,126	0.00
USD 15,000	Go Daddy Operating / GD Finance 3.5% 1/3/2029	12,922	0.00	USD 820,000	Healthpeak 1.35% 1/2/2027	718,771	0.05
USD 96,000	Go Daddy Operating / GD Finance 5.25% 1/12/2027	91,769	0.01	USD 61,000	Herc 5.5% 15/7/2027	58,754	0.00
USD 1,030,000	Goldman Sachs 0.657% 10/9/2024	1,029,033	0.06	USD 31,000	Hilcorp Energy I / Hilcorp Finance 5.75% 1/2/2029	28,787	0.00
USD 1,621,000	Goldman Sachs 1.431% 9/3/2027	1,453,217	0.09	USD 15,000	Hilcorp Energy I / Hilcorp Finance 6.25% 1/11/2028	14,454	0.00
USD 826,000	Goldman Sachs 1.948% 21/10/2027	734,602	0.05	USD 20,000	Hilton Domestic Operating 3.75% 1/5/2029	17,653	0.00
USD 2,787,000	Goldman Sachs 2.64% 24/2/2028	2,520,981	0.16	USD 25,000	Hilton Domestic Operating 5.375% 1/5/2025	24,847	0.00
USD 1,077,000	Goldman Sachs 4.482% 23/8/2028	1,036,229	0.07	USD 10,000	Hilton Domestic Operating 5.75% 1/5/2028	9,820	0.00
USD 1,501,000	Goldman Sachs 5.798% 10/8/2026	1,495,756	0.09	USD 82,000	Hilton Worldwide Finance / Hilton Worldwide Finance 4.875% 1/4/2027	79,195	0.01
USD 649,381	GoodLeap Sustainable Home Solutions Trust 2021-4 1.93% 20/7/2048	488,597	0.03	EUR 710,000	Honeywell International 3.5% 17/5/2027*	762,053	0.05
USD 552,572	GoodLeap Sustainable Home Solutions Trust 2021-5 2.31% 20/10/2048	426,742	0.03	USD 43,000	Howard Hughes 5.375% 1/8/2028	38,832	0.00
				USD 30,000	Howard Midstream Energy Partners 8.875% 15/7/2028	30,862	0.00
				USD 121,000	HP 4.75% 15/1/2028	117,874	0.01
				USD 6,200,000	HSBC USA 5.625% 17/3/2025	6,185,112	0.38

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 158,000	HUB International 7.25% 15/6/2030	160,141	0.01	USD 1,234,000	JPMorgan Chase 2.083% 22/4/2026	1,160,273	0.07
USD 8,000	Hughes Satellite Systems 5.25% 1/8/2026	7,304	0.00	USD 1,581,000	JPMorgan Chase 3.782% 1/2/2028	1,491,899	0.09
USD 2,471,000	Hyundai Capital America 1.65% 17/9/2026	2,194,271	0.14	USD 1,100,000	JPMorgan Chase 3.96% 29/1/2027	1,057,880	0.07
USD 15,000	Icahn Enterprises / Icahn Enterprises Finance 4.375% 1/2/2029	11,872	0.00	USD 2,430,000	JPMorgan Chase 4.851% 25/7/2028	2,382,134	0.15
USD 21,000	Icahn Enterprises / Icahn Enterprises Finance 4.75% 15/9/2024	20,320	0.00	USD 4,190,000	JPMorgan Chase 5.299% 24/7/2029	4,165,365	0.26
USD 66,000	Icahn Enterprises / Icahn Enterprises Finance 5.25% 15/5/2027	57,854	0.00	USD 109,000	Kaiser Aluminum 4.625% 1/3/2028	96,148	0.01
USD 39,000	Icahn Enterprises / Icahn Enterprises Finance 6.25% 15/5/2026	36,216	0.00	USD 2,000	KBR 4.75% 30/9/2028	1,804	0.00
EUR 1,045,000	Illinois Tool Works 0.25% 5/12/2024	1,082,505	0.07	USD 46,000	Korn Ferry 4.625% 15/12/2027	42,828	0.00
USD 82,000	Imola Merger 4.75% 15/5/2029	73,037	0.00	USD 162,000	Kraft Heinz Foods 3% 1/6/2026	152,598	0.01
USD 2,079,000	Intercontinental Exchange 3.75% 21/9/2028	1,960,838	0.12	USD 28,000	LABL 5.875% 1/11/2028	25,372	0.00
USD 493,000	International Business Machines 3.45% 19/2/2026	472,677	0.03	USD 4,000	LABL 6.75% 15/7/2026	3,913	0.00
USD 497,000	International Business Machines 4.5% 6/2/2026	488,905	0.03	USD 49,000	LABL 9.5% 1/11/2028	50,501	0.00
USD 1,715,000	Invitation Homes Operating Partnership 5.45% 15/8/2030	1,678,124	0.10	USD 48,000	Ladder Capital Finance LLLP / Ladder Capital Finance 4.25% 1/2/2027	43,461	0.00
USD 308,000	IQVIA 5% 15/5/2027	296,140	0.02	USD 4,000	Ladder Capital Finance LLLP / Ladder Capital Finance 5.25% 1/10/2025	3,854	0.00
USD 130,000	Iron Mountain 7% 15/2/2029	129,916	0.01	USD 363,000	Lam Research 3.8% 15/3/2025	354,315	0.02
USD 18,000	JELD-WEN 4.625% 15/12/2025	17,435	0.00	USD 81,000	Lamb Weston 4.875% 15/5/2028	76,617	0.01
USD 1,085,000	John Deere Capital 4.95% 14/7/2028	1,086,798	0.07	USD 21,000	Legacy LifePoint Health 4.375% 15/2/2027	18,165	0.00
USD 1,015,678	JP Morgan Chase Commercial Mortgage Trust 2013-C16 4.166% 15/12/2046	1,013,384	0.06	USD 20,000	Legends Hospitality Co / Legends Hospitality Co-Issuer 5% 1/2/2026	18,618	0.00
USD 1,008,740	JP Morgan Mortgage Trust 2014- 2 3% 25/6/2029	962,444	0.06	USD 98,000	Level 3 Financing 3.4% 1/3/2027	89,725	0.01
USD 496,518	JP Morgan Mortgage Trust 2016- 2 6.808% 25/6/2046	456,891	0.03	USD 76,000	Level 3 Financing 4.625% 15/9/2027	57,250	0.00
USD 80,021	JPMBB Commercial Mortgage Trust 2013-C17 3.705% 15/1/2047	79,809	0.01	USD 70,000	Level 3 Financing 10.5% 15/5/2030	71,145	0.00
USD 919,932	JPMBB Commercial Mortgage Trust 2014-C23 3.657% 15/9/2047	904,886	0.06	USD 57,000	Life Time 5.75% 15/1/2026	55,641	0.00
USD 232,923	JPMBB Commercial Mortgage Trust 2014-C26 3.288% 15/1/2048	228,907	0.01	USD 33,000	LifePoint Health 9.875% 15/8/2030	32,574	0.00
USD 879,964	JPMBB Commercial Mortgage Trust 2015-C33 3.504% 15/12/2048	833,892	0.05	USD 31,000	Lindblad Expeditions 6.75% 15/2/2027	30,058	0.00
USD 606,000	JPMorgan Chase 1.045% 19/11/2026	546,576	0.03	USD 28,000	Lindblad Expeditions 9% 15/5/2028	28,797	0.00
EUR 420,000	JPMorgan Chase 1.5% 27/1/2025	440,657	0.03	USD 21,000	Lions Gate Capital 5.5% 15/4/2029	12,710	0.00
USD 328,000	JPMorgan Chase 1.561% 10/12/2025	309,894	0.02	USD 21,000	Live Nation Entertainment 3.75% 15/1/2028	18,750	0.00
USD 1,850,000	JPMorgan Chase 1.578% 22/4/2027	1,661,977	0.10	USD 43,000	Live Nation Entertainment 4.75% 15/10/2027	39,940	0.00
USD 1,200,000	JPMorgan Chase 2.069% 1/6/2029	1,029,082	0.06	USD 4,000	Live Nation Entertainment 5.625% 15/3/2026	3,883	0.00
				USD 134,000	Live Nation Entertainment 6.5% 15/5/2027	134,187	0.01
				USD 169,000	Lowe's 3.35% 1/4/2027	159,009	0.01
				USD 288,000	Lowe's 4.4% 8/9/2025	282,768	0.02
				USD 34,000	Lumen Technologies 4% 15/2/2027	21,282	0.00
				USD 980,000	LYB International Finance III 1.25% 1/10/2025	893,620	0.06

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 7,000	Magnolia Oil & Gas Operating / Magnolia Oil & Gas Finance 6% 1/8/2026	6,791	0.00	USD 1,700,000	MPLX 4.25% 1/12/2027	1,616,616	0.10
USD 56,000	Matador Resources 5.875% 15/9/2026	54,652	0.00	USD 296,000	MPLX 4.875% 1/6/2025	291,194	0.02
USD 22,000	Matador Resources 6.875% 15/4/2028	22,027	0.00	USD 21,000	MPT Operating Partnership / MPT Finance 4.625% 1/8/2029	15,214	0.00
USD 103,000	Match II 4.625% 1/6/2028	94,991	0.01	USD 29,000	MPT Operating Partnership / MPT Finance 5.25% 1/8/2026	24,681	0.00
USD 301,000	Mauser Packaging Solutions 7.875% 15/8/2026	296,073	0.02	USD 21,000	Mueller Water Products 4% 15/6/2029	18,551	0.00
USD 123,000	Medline Borrower 3.875% 1/4/2029	107,191	0.01	USD 65,000	Nabors Industries 7.375% 15/5/2027	63,619	0.00
USD 3,785,000	Mercedes-Benz Finance North America 5.2% 3/8/2026	3,776,165	0.23	USD 2,900,000	Nasdaq 5.35% 28/6/2028	2,896,918	0.18
USD 92,000	Meritage Homes 5.125% 6/6/2027	88,478	0.01	USD 46,000	Nationstar Mortgage 6% 15/1/2027	43,857	0.00
USD 48,000	MicroStrategy 6.125% 15/6/2028	43,002	0.00	USD 45,000	Navient 6.75% 15/6/2026	44,157	0.00
USD 74,760	Mileage Plus / Mileage Plus Intellectual Property Assets 6.5% 20/6/2027	74,556	0.01	USD 28,000	Navient 9.375% 25/7/2030	28,081	0.00
EUR 400,000	MMS USA 0.625% 13/6/2025	409,319	0.03	USD 2,000,000	Navient Private Education Loan Trust 2020-A 3.16% 15/11/2068	1,678,891	0.10
USD 42,000	ModivCare 5.875% 15/11/2025	39,894	0.00	USD 396,880	Navient Private Education Loan Trust 2020-A 6.325% 15/11/2068	392,217	0.03
USD 87,000	Molina Healthcare 4.375% 15/6/2028	80,111	0.01	USD 279,782	Navient Private Education Refi Loan Trust 2019-D 3.01% 15/12/2059	258,946	0.02
EUR 100,000	Morgan Stanley 0.406% 29/10/2027	96,295	0.01	USD 191,502	Navient Student Loan Trust 2018-EA 4% 15/12/2059	186,274	0.01
USD 2,755,000	Morgan Stanley 2.475% 21/1/2028	2,484,938	0.15	USD 76,000	NCR 5% 1/10/2028	69,797	0.01
USD 1,650,000	Morgan Stanley 5.164% 20/4/2029	1,617,444	0.10	USD 32,000	Neptune Bidco US 9.29% 15/4/2029	29,837	0.00
USD 3,220,000	Morgan Stanley 5.449% 20/7/2029	3,197,605	0.20	USD 72,000	New Fortress Energy 6.5% 30/9/2026	66,962	0.00
USD 5,100,000	Morgan Stanley 6.296% 18/10/2028	5,228,217	0.32	USD 59,000	New Fortress Energy 6.75% 15/9/2025	57,091	0.00
USD 1,495,000	Morgan Stanley Bank 4.754% 21/4/2026	1,473,902	0.09	USD 306,639	New Residential Mortgage Loan Trust 2016-3 3.25% 25/9/2056	277,940	0.02
USD 1,480,000	Morgan Stanley Bank of America Merrill Lynch Trust 2013-C13 4.039% 15/11/2046	1,471,291	0.09	USD 1,519,390	New Residential Mortgage Loan Trust 2018-1 4% 25/12/2057	1,431,144	0.09
USD 1,324,038	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C15 4.051% 15/4/2047	1,312,758	0.08	USD 2,000,000	Newell Brands 4.7% 1/4/2026*	1,908,452	0.12
USD 456,325	Morgan Stanley Bank of America Merrill Lynch Trust 2014-C18 3.621% 15/10/2047	451,867	0.03	USD 175,000	NextEra Energy Capital 1.875% 15/1/2027	156,385	0.01
USD 6,616,709	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C20 3.249% 15/2/2048	6,344,139	0.39	USD 274,000	NextEra Energy Capital 1.9% 15/6/2028	235,255	0.01
USD 2,625,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.372% 15/10/2048	2,498,419	0.15	USD 229,000	NextEra Energy Capital 3.55% 1/5/2027	215,729	0.01
USD 4,189,500	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C25 3.635% 15/10/2048	3,974,557	0.25	USD 125,000	NextEra Energy Capital 4.625% 15/7/2027	121,856	0.01
USD 7,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2015-C26 3.252% 15/10/2048	6,728,254	0.42	USD 27,000	NextEra Energy Operating Partners 4.25% 15/7/2024	26,518	0.00
USD 1,834,904	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C30 2.729% 15/9/2049	1,755,334	0.11	USD 181,000	NFP 4.875% 15/8/2028	161,762	0.01
USD 3,000,000	Morgan Stanley Bank of America Merrill Lynch Trust 2016-C31 3.102% 15/11/2049	2,733,798	0.17	USD 54,000	NGL Energy Operating / NGL Energy Finance 7.5% 1/2/2026	53,657	0.00
USD 193,000	MPLX 1.75% 1/3/2026	175,657	0.02	USD 1,515,000	NiSource 5.25% 30/3/2028	1,508,153	0.09
				USD 1,727,000	Nissan Motor Acceptance 1.85% 16/9/2026	1,495,036	0.09
				USD 380,000	Nissan Motor Acceptance 2.75% 9/3/2028	320,450	0.02
				USD 1,584,000	Norfolk Southern 3.8% 1/8/2028	1,492,748	0.09
				USD 116,000	Northern Oil and Gas 8.125% 1/3/2028	116,384	0.01
				USD 71,000	Northwest Fiber / Northwest Fiber Finance Sub 4.75% 30/4/2027	61,971	0.00

* All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

[1004] BlackRock Global Funds (BGF)

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 251,000	Novelis 3.25% 15/11/2026	227,806	0.01	USD 170,000	Permian Resources Operating 7.75% 15/2/2026	171,918	0.01
USD 418,000	NRG Energy 3.75% 15/6/2024	406,784	0.03	USD 520,000	Piedmont Natural Gas 3.5% 1/6/2029	471,954	0.03
USD 8,000	NRG Energy 5.75% 15/1/2028	7,605	0.00	USD 1,676,000	Pioneer Natural Resources 1.125% 15/1/2026	1,518,408	0.09
USD 62,000	NuStar Logistics 5.75% 1/10/2025	60,838	0.00	USD 1,025,000	Pioneer Natural Resources 5.1% 29/3/2026	1,016,453	0.06
USD 2,200,000	Occidental Petroleum 8.5% 15/7/2027	2,370,648	0.15	USD 6,000	Playtika 4.25% 15/3/2029	5,188	0.00
USD 1,330,000	Oncor Electric Delivery 4.3% 15/5/2028	1,288,550	0.08	USD 3,100,000	PNC Financial Services 5.582% 12/6/2029	3,070,642	0.19
USD 740,000	ONE Gas 1.1% 11/3/2024	721,378	0.05	USD 6,000	Post 4.625% 15/4/2030	5,321	0.00
USD 7,000	OneMain Finance 4% 15/9/2030	5,459	0.00	USD 77,000	Post 5.625% 15/1/2028	74,307	0.01
USD 83,000	OneMain Finance 6.625% 15/1/2028	77,783	0.01	USD 200,000	PRA Health Sciences 2.875% 15/7/2026	182,089	0.01
USD 6,000	OneMain Finance 6.875% 15/3/2025	5,976	0.00	USD 6,000	Presidio 4.875% 1/2/2027	5,611	0.00
USD 29,000	OneMain Finance 7.125% 15/3/2026	28,585	0.00	USD 3,000	Prime Healthcare Services 7.25% 1/11/2025	2,814	0.00
USD 987,000	OneMain Financial Issuance Trust 2019-2 3.14% 14/10/2036	905,863	0.06	USD 34,000	Prime Security Services Borrower / Prime Finance 5.25% 15/4/2024	33,768	0.00
USD 9,856,000	Oracle 1.65% 25/3/2026	8,976,657	0.56	USD 51,000	Prime Security Services Borrower / Prime Finance 5.75% 15/4/2026	50,114	0.00
USD 1,320,000	Oracle 2.65% 15/7/2026	1,225,021	0.08	USD 45,000	Prime Security Services Borrower / Prime Finance 6.25% 15/1/2028	43,033	0.00
USD 285,000	Organon & Co / Organon Foreign Debt Co-Issuer 4.125% 30/4/2028	257,987	0.02	EUR 1,084,000	Procter & Gamble 3.25% 2/8/2026	1,167,548	0.07
USD 1,365,000	Otis Worldwide 5.25% 16/8/2028	1,373,471	0.09	USD 3,085,000	Prologis 4.875% 15/6/2028	3,048,755	0.19
USD 19,000	Outfront Media Capital / Outfront Media Capital 4.25% 15/1/2029	15,604	0.00	USD 39,000	PTC 3.625% 15/2/2025	37,722	0.00
USD 108,000	Outfront Media Capital / Outfront Media Capital 5% 15/8/2027	97,853	0.01	USD 1,160,000	Public Storage Operating 5.125% 15/1/2029	1,155,951	0.07
USD 953,000	Pacific Gas and Electric 3.45% 1/7/2025	904,776	0.06	USD 59,000	Radiate Holdco / Radiate Finance 4.5% 15/9/2026	46,090	0.00
USD 3,180,000	Pacific Gas and Electric 6.1% 15/1/2029	3,141,620	0.19	USD 40,000	Raptor Acquisition / Raptor Co-Issuer 4.875% 1/11/2026	37,535	0.00
USD 575,000	Parker-Hannifin 2.7% 14/6/2024	561,460	0.04	USD 177,000	Realty Income 2.2% 15/6/2028	153,657	0.01
USD 61,000	Pattern Energy Operations / Pattern Energy Operations 4.5% 15/8/2028	55,701	0.00	USD 175,000	Realty Income 3.4% 15/1/2028	162,276	0.01
USD 13,000	PBF / PBF Finance 7.875% 15/9/2030	12,980	0.00	USD 43,000	Regal Rexnord 6.05% 15/4/2028	42,568	0.00
USD 29,000	PDC Energy 5.75% 15/5/2026	28,982	0.00	USD 57,000	RHP Hotel Properties / RHP Finance 4.5% 15/2/2029	49,917	0.00
USD 535,000	PeaceHealth Obligated 1.375% 15/11/2025	487,321	0.03	USD 41,000	RHP Hotel Properties / RHP Finance 4.75% 15/10/2027	38,067	0.00
USD 34,000	Penske Automotive 3.5% 1/9/2025	32,474	0.00	USD 29,000	RHP Hotel Properties / RHP Finance 7.25% 15/7/2028	29,171	0.00
USD 606,000	Penske Truck Leasing / PTL Finance 1.2% 15/11/2025	545,447	0.04	USD 8,000	Ritchie Bros 6.75% 15/3/2028	8,065	0.00
USD 1,285,000	Penske Truck Leasing / PTL Finance 1.7% 15/6/2026	1,144,747	0.07	USD 82,000	RLJ Lodging Trust 3.75% 1/7/2026	75,206	0.01
USD 359,000	Penske Truck Leasing / PTL Finance 4% 15/7/2025	345,824	0.02	USD 4,000	Rockcliff Energy II 5.5% 15/10/2029	3,688	0.00
USD 166,000	Penske Truck Leasing / PTL Finance 4.4% 1/7/2027	156,905	0.01	USD 95,000	Rocket Mortgage / Rocket Mortgage Co-Issuer 2.875% 15/10/2026	84,527	0.00
USD 200,000	Penske Truck Leasing / PTL Finance 4.45% 29/1/2026	192,687	0.01	USD 16,000	Rockies Express Pipeline 4.95% 15/7/2029	14,677	0.00
USD 43,000	Performance Food 5.5% 15/10/2027	41,304	0.00	USD 14,000	Ryan Specialty 4.375% 1/2/2030	12,538	0.00
USD 2,000	Permian Resources Operating 5.875% 1/7/2029	1,936	0.00	USD 207,000	Ryder System 1.75% 1/9/2026	186,040	0.01
USD 84,000	Permian Resources Operating 6.875% 1/4/2027	83,533	0.01	USD 2,043,000	Ryder System 2.85% 1/3/2027	1,879,359	0.12
				USD 198,000	Ryder System 2.9% 1/12/2026	182,300	0.01
				USD 1,500,000	Ryder System 3.65% 18/3/2024	1,481,903	0.09
				USD 141,000	Ryder System 4.3% 15/6/2027	135,752	0.01

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 397,000	Sabine Pass Liquefaction 5.75% 15/5/2024	396,247	0.03	USD 1,083,287	SMB Private Education Loan Trust 2017-A 6.325% 15/9/2034	1,078,966	0.07
USD 51,000	Sabre GLBL 7.375% 1/9/2025	50,179	0.00	USD 635,958	SMB Private Education Loan Trust 2017-B 6.175% 15/10/2035	631,631	0.04
USD 5,000	Sabre GLBL 9.25% 15/4/2025	4,931	0.00	USD 204,600	SMB Private Education Loan Trust 2019-A 3.44% 15/7/2036	195,231	0.01
USD 3,745,000	San Diego Gas & Electric 4.95% 15/8/2028	3,709,420	0.23	USD 397,371	SMB Private Education Loan Trust 2020-A 6.255% 15/9/2037	393,880	0.03
USD 120,000	Santander USA 3.5% 7/6/2024	117,526	0.01	USD 3,697,471	SMB Private Education Loan Trust 2020-PTB 1.6% 15/9/2054	3,294,259	0.20
USD 59,000	SBA Communications 3.125% 1/2/2029	50,475	0.00	USD 950,000	SMB Private Education Loan Trust 2021-A 2.31% 15/1/2053	859,961	0.05
USD 61,000	SBA Communications 3.875% 15/2/2027	56,482	0.00	USD 1,312,205	SMB Private Education Loan Trust 2021-A 6.155% 15/1/2053	1,284,009	0.08
USD 10,000	Scientific Games/Scientific Games US FinCo 6.625% 1/3/2030	8,824	0.00	USD 2,306,280	SMB Private Education Loan Trust 2021-C 1.39% 15/1/2053	2,006,293	0.12
USD 3,000	Sealed Air 5% 15/4/2029	2,782	0.00	USD 4,375,109	SMB Private Education Loan Trust 2022-B 6.639% 16/2/2055	4,358,184	0.27
USD 106,000	Sealed Air 5.5% 15/9/2025	104,511	0.01	USD 1,905,335	SMB Private Education Loan Trust 2022-C 4.48% 16/5/2050	1,827,770	0.11
USD 14,000	Sealed Air/Sealed Air US 6.125% 1/2/2028	13,826	0.00	USD 1,831,595	SMB Private Education Loan Trust 2022-C 7.039% 16/5/2050	1,848,032	0.11
USD 1,633,700	Seasoned Credit Risk Transfer Trust Series 2018-3 3.5% 25/8/2057	1,527,943	0.09	USD 9,615,401	SMB Private Education Loan Trust 2022-D 6.989% 15/10/2058	9,695,587	0.60
USD 2,735,013	Seasoned Credit Risk Transfer Trust Series 2019-4 3% 25/2/2059	2,486,327	0.15	USD 151,000	Smyrna Ready Mix Concrete 6% 1/11/2028	144,943	0.01
USD 1,282,000	Sempra 3.3% 1/4/2025	1,235,238	0.08	USD 744,503	SoFi Professional Loan Program 2017-D 2.65% 25/9/2040	709,962	0.04
USD 4,000	Sensata Technologies 4.375% 15/2/2030	3,541	0.00	USD 659,327	SOFI PROFESSIONAL LOAN PROGRAM 2017-F 2.84% 25/1/2041	634,592	0.04
USD 103,494	Sequoia Mortgage Trust 2017-CH1 3.5% 25/8/2047	94,941	0.01	USD 1,144,537	Sofi Professional Loan Program 2018-B Trust 3.34% 25/8/2047	1,108,290	0.07
USD 15,000	Service Properties Trust 7.5% 15/9/2025	14,894	0.00	USD 1,149,533	Sofi Professional Loan Program 2018-C Trust 3.59% 25/1/2048	1,105,535	0.07
USD 739,200	Sesac Finance 5.216% 25/7/2049	700,647	0.04	USD 1,081,200	Sofi Professional Loan Program 2018-D Trust 3.6% 25/2/2048	1,036,050	0.06
USD 243,000	Sherwin-Williams 4.25% 8/8/2025	237,448	0.02	USD 1,515,000	Sonoco Products 2.25% 1/2/2027	1,353,919	0.08
USD 72,000	Shift4 Payments / Shift4 Payments Finance Sub 4.625% 1/11/2026	67,386	0.01	USD 219,000	Sotheby's 7.375% 15/10/2027	199,461	0.01
USD 160,000	Simon Property 3.3% 15/1/2026	152,504	0.01	USD 24,979	Soundview Home Loan Trust 2003-2 6.729% 25/11/2033	24,523	0.00
USD 376,000	Simon Property 3.5% 1/9/2025	362,130	0.02	USD 4,291,000	Southern 4.475% 1/8/2024	4,240,894	0.26
USD 20,000	Sirius XM Radio 3.125% 1/9/2026	17,964	0.00	USD 23,000	Specialty Building Products / SBP Finance 6.375% 30/9/2026	21,879	0.00
USD 50,000	Sirius XM Radio 5% 1/8/2027	46,171	0.00	USD 878,000	Spectra Energy Partners 3.5% 15/3/2025	847,047	0.05
USD 36,000	Six Flags Theme Parks 7% 1/7/2025	36,023	0.00	USD 6,000	Spirit AeroSystems 7.5% 15/4/2025	5,929	0.00
USD 26,000	SLM 3.125% 2/11/2026	23,165	0.00	USD 64,000	Spirit AeroSystems 9.375% 30/11/2029	66,661	0.00
USD 4,422,878	SLM Private Credit Student Loan Trust 2005-A 5.862% 15/12/2038	4,288,689	0.27	USD 3,900,000	Sprint 7.125% 15/6/2024	3,932,577	0.24
USD 3,070,650	SLM Private Credit Student Loan Trust 2005-B 5.882% 15/6/2039	2,976,602	0.18	USD 1,301,562	Sprint Spectrum / Sprint Spectrum II / Sprint Spectrum III 4.738% 20/3/2025	1,288,345	0.08
USD 3,199,343	SLM Private Credit Student Loan Trust 2006-A 5.842% 15/6/2039	3,073,518	0.19	USD 139,000	SRS Distribution 4.625% 1/7/2028	123,989	0.01
USD 1,705,729	SLM Private Credit Student Loan Trust 2006-B 5.822% 15/12/2039	1,639,590	0.10	USD 140,000	SS&C Technologies 5.5% 30/9/2027	135,048	0.01
USD 846,443	SLM Private Credit Student Loan Trust 2007-A 5.792% 16/12/2041	819,524	0.05	USD 37,000	Standard Industries 4.375% 15/7/2030	31,539	0.00
USD 3,519,576	SLM Private Education Loan Trust 2010-C 10.175% 15/10/2041	3,724,675	0.23				
USD 772,560	SLM Student Loan Trust 2013-4 5.952% 25/6/2027	765,607	0.05				
USD 6,000	SM Energy 5.625% 1/6/2025	5,910	0.00				
USD 22,000	SM Energy 6.5% 15/7/2028	21,470	0.00				
USD 3,000	SM Energy 6.625% 15/1/2027	2,978	0.00				
USD 44,000	SM Energy 6.75% 15/9/2026	43,799	0.00				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 31,000	Standard Industries 4.75% 15/1/2028	28,578	0.00	USD 24,000	Uber Technologies 4.5% 15/8/2029	22,033	0.00
USD 175,000	Standard Industries 5% 15/2/2027	166,486	0.01	USD 229,000	Uber Technologies 6.25% 15/1/2028	226,940	0.01
USD 24,000	Staples 7.5% 15/4/2026	19,913	0.00	USD 28,000	Uber Technologies 7.5% 15/5/2025	28,275	0.00
USD 11,000	Starwood Property Trust 4.375% 15/1/2027	9,868	0.00	USD 66,000	Uber Technologies 7.5% 15/9/2027	67,276	0.00
USD 23,000	Starwood Property Trust 5.5% 1/11/2023	22,925	0.00	USD 68,000	Uber Technologies 8% 1/11/2026	69,288	0.00
USD 105,000	State Street 3.55% 18/8/2025	101,320	0.01	USD 3,191,957	UBS Commercial Mortgage Trust 2017-C2 3.225% 15/8/2050	2,956,572	0.18
USD 296,000	State Street 5.751% 4/11/2026	296,406	0.02	USD 4,151,000	UBS Commercial Mortgage Trust 2017-C5 3.212% 15/11/2050	3,812,577	0.24
USD 46,000	Station Casinos 4.5% 15/2/2028	41,168	0.00	USD 101,000	United Airlines 4.625% 15/4/2029	89,932	0.01
USD 34,000	Synaptics 4% 15/6/2029	28,823	0.00	USD 833,057	United Airlines 2020-1 Class A Pass Through Trust 5.875% 15/10/2027	831,970	0.05
USD 1,873,000	Synchrony Financial 4.875% 13/6/2025	1,804,459	0.11	USD 142,230	United Airlines 2020-1 Class B Pass Through Trust 4.875% 15/1/2026	136,896	0.01
USD 15,000	Talen Energy Supply 8.625% 1/6/2030	15,619	0.00	USD 7,000	United Natural Foods 6.75% 15/10/2028	5,835	0.00
USD 13,000	Tallgrass Energy Partners / Tallgrass Energy Finance 5.5% 15/1/2028	12,057	0.00	USD 45,200,000	United States Treasury Note/Bond 3.5% 15/9/2025*	43,990,547	2.72
USD 9,000	Tallgrass Energy Partners / Tallgrass Energy Finance 6% 1/3/2027	8,613	0.00	USD 7,060,000	United States Treasury Note/Bond 3.625% 15/5/2026	6,879,639	0.42
USD 2,000	Tallgrass Energy Partners / Tallgrass Energy Finance 7.5% 1/10/2025	2,005	0.00	USD 61,330,000	United States Treasury Note/Bond 3.75% 15/4/2026	59,954,866	3.71
USD 25,000	Taylor Morrison Communities 5.875% 15/6/2027	24,589	0.00	USD 80,465,000	United States Treasury Note/Bond 3.875% 15/1/2026*	78,893,418	4.88
USD 101,000	TCI Communications 7.125% 15/2/2028	108,459	0.01	USD 36,645,000	United States Treasury Note/Bond 4% 15/12/2025*	36,025,184	2.23
USD 4,000	TEGNA 4.75% 15/3/2026	3,815	0.00	USD 29,680,000	United States Treasury Note/Bond 4% 15/2/2026	29,190,744	1.80
USD 72,000	Teleflex 4.25% 1/6/2028	66,299	0.01	USD 32,190,000	United States Treasury Note/Bond 4.125% 15/6/2026	31,790,140	1.96
USD 71,000	Tempur Sealy International 4% 15/4/2029	61,238	0.01	USD 34,110,000	United States Treasury Note/Bond 4.25% 15/10/2025	33,698,282	2.08
USD 80,000	Tenet Healthcare 4.625% 15/6/2028	73,727	0.01	USD 55,000,000	United States Treasury Note/Bond 4.5% 15/7/2026	54,853,907	3.39
USD 52,000	Tenet Healthcare 4.875% 1/1/2026	50,448	0.00	USD 25,285,000	United States Treasury Note/Bond 4.5% 15/8/2026	25,145,735	1.55
USD 2,000	Tenet Healthcare 5.125% 1/11/2027	1,907	0.00	USD 34,125,000	United States Treasury Note/Bond 4.625% 15/3/2026	34,071,680	2.11
USD 30,000	Tenet Healthcare 6.125% 15/6/2030	29,093	0.00	USD 79,000,000	United States Treasury Note/Bond 4.63% 30/6/2025	78,509,336	4.85
USD 31,000	Tenet Healthcare 6.25% 1/2/2027	30,580	0.00	USD 1,164,000	UnitedHealth 4.25% 15/1/2029	1,127,958	0.07
USD 20,000	Tenneco 8% 17/11/2028	16,457	0.00	USD 73,000	Uniti Group / Uniti Finance / CSL Capital 10.5% 15/2/2028	72,759	0.01
USD 1,213,607	Texas Electric Market Stabilization Funding N 4.265% 1/8/2034	1,153,097	0.07	USD 59,000	Univision Communications 6.625% 1/6/2027	57,293	0.00
EUR 461,000	Thermo Fisher Scientific 2% 15/4/2025	485,255	0.03	USD 15,000	Univision Communications 7.375% 30/6/2030	14,579	0.00
USD 272,000	TK Elevator US Newco 5.25% 15/7/2027	256,260	0.02	USD 37,000	Univision Communications 8% 15/8/2028	37,055	0.00
USD 136,000	T-Mobile USA 1.5% 15/2/2026	123,875	0.01	USD 2,810,000	US Bancorp 5.775% 12/6/2029	2,801,480	0.17
USD 88,000	T-Mobile USA 2.05% 15/2/2028	76,782	0.01	USD 53,000	US Foods 6.25% 15/4/2025	53,151	0.00
USD 3,475,000	T-Mobile USA 2.25% 15/2/2026	3,215,024	0.20				
USD 2,181,000	T-Mobile USA 2.625% 15/4/2026	2,025,848	0.13				
USD 3,439,000	T-Mobile USA 3.75% 15/4/2027	3,257,563	0.20				
USD 66,000	Tri Pointe Homes 5.25% 1/6/2027	62,930	0.01				
USD 5,940,000	Truist Financial 6.047% 8/6/2027	5,932,665	0.37				
USD 40,000	TTMT Escrow Issuer 8.625% 30/9/2027	41,274	0.00				
USD 86,000	Twilio 3.625% 15/3/2029	73,928	0.01				

*All or a portion of this security represents a security on loan.

US Dollar Short Duration Bond Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 182,000	USA Compression Partners / USA Compression Finance 6.875% 1/4/2026	180,256	0.01	USD 7,302,000	Williams 5.4% 2/3/2026	7,286,419	0.45
USD 2,000	USA Compression Partners / USA Compression Finance 6.875% 1/9/2027	1,952	0.00	USD 93,000	Williams Scotsman International 6.125% 15/6/2025	92,227	0.01
USD 51,000	Vail Resorts 6.25% 15/5/2025	50,883	0.00	USD 684,000	Workday 3.5% 1/4/2027	646,522	0.04
USD 468,000	Venture Global Calcasieu Pass 3.875% 15/8/2029	405,213	0.03	USD 154,000	WR Grace 4.875% 15/6/2027	143,819	0.01
USD 206,000	Venture Global LNG 8.125% 1/6/2028	207,622	0.01	USD 52,000	Wynn Las Vegas / Wynn Las Vegas Capital 5.25% 15/5/2027	49,207	0.00
USD 64,000	Veritas US / Veritas Bermuda 7.5% 1/9/2025	52,544	0.00	USD 62,000	Wynn Resorts Finance / Wynn Resorts Capital 5.125% 1/10/2029	55,567	0.00
USD 1,260,000	Verizon Communications 2.1% 22/3/2028	1,100,029	0.07	USD 13,000	XPO Escrow Sub 7.5% 15/11/2027	13,232	0.00
USD 150,000	Verizon Communications 2.625% 15/8/2026	139,443	0.01	USD 411,000	Zayo 4% 1/3/2027	309,075	0.02
USD 86,000	Vertiv 4.125% 15/11/2028	77,294	0.01	USD 70,000	ZoomInfo Technologies/ZoomInfo Finance 3.875% 1/2/2029	59,568	0.00
USD 9,000	Viasat 5.625% 15/9/2025	8,500	0.00			1,254,858,146	77.57
USD 30,000	Viasat 5.625% 15/4/2027	26,811	0.00	Total Bonds		1,544,057,486	95.42
USD 1,626,000	VICI Properties 4.375% 15/5/2025	1,580,414	0.10	COMMERCIAL PAPER			
USD 1,487,000	Virginia Electric and Power 3.75% 15/5/2027	1,419,623	0.09	Canada			
USD 90,000	Vistra Operations 5.625% 15/2/2027	86,719	0.01	USD 5,500,000	Suncor Energy 0% 1/11/2023	5,446,417	0.34
USD 2,566,000	VMware 1.4% 15/8/2026	2,272,202	0.14	United Kingdom			
USD 2,880,000	VMware 3.9% 21/8/2027	2,711,435	0.17	USD 8,000,000	NatWest Markets 0% 26/2/2024	7,772,600	0.48
USD 52,000	Wabash National 4.5% 15/10/2028	44,138	0.00	United States			
USD 2,800,000	WEC Energy 4.75% 9/1/2026	2,760,731	0.17	USD 5,450,000	AT&T 0% 21/2/2024	5,298,248	0.33
USD 3,639,000	Wells Fargo 3.526% 24/3/2028	3,384,578	0.21	USD 6,000,000	Enel Finance America 0% 1/9/2023	5,998,182	0.37
USD 910,000	Wells Fargo 4.808% 25/7/2028	882,502	0.06	USD 5,000,000	General Motors Financial 0% 16/10/2023	4,962,687	0.31
USD 4,960,000	Wells Fargo 5.574% 25/7/2029	4,936,211	0.31	USD 6,000,000	Harley-Davidson Bank 0% 14/11/2023	5,925,457	0.36
USD 3,975,000	Wells Fargo Bank 5.45% 7/8/2026	3,991,227	0.25	USD 2,250,000	HSBC USA 0% 24/6/2024	2,137,482	0.13
USD 540,135	Wells Fargo Commercial Mortgage Trust 2014-LC16 3.477% 15/8/2050	535,288	0.03	USD 5,000,000	HSBC USA 0% 22/8/2024	4,698,087	0.29
USD 1,579,000	Wells Fargo Commercial Mortgage Trust 2015-NXS1 3.148% 15/5/2048	1,502,259	0.09			29,020,143	1.79
USD 121,000	WESCO Distribution 7.125% 15/6/2025	121,629	0.01	Total Commercial Paper		42,239,160	2.61
USD 4,000	WESCO Distribution 7.25% 15/6/2028	4,061	0.00	CERTIFICATES OF DEPOSIT			
USD 503,314	WFRBS Commercial Mortgage Trust 2014-C21 3.393% 15/8/2047	499,937	0.03	United States			
USD 22,000	William Carter 5.625% 15/3/2027	21,348	0.00	USD 7,000,000	Citibank (New York Branch) 5% 21/9/2023	6,997,401	0.43
USD 310,000	Williams 4.3% 4/3/2024	307,273	0.02	Total Certificates of Deposit		6,997,401	0.43
USD 1,053,000	Williams 5.3% 15/8/2028	1,046,594	0.07	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						1,593,294,047	98.46
				Total Portfolio		1,593,294,047	98.47
				Other Net Assets		24,828,531	1.53
				Total Net Assets (USD)		1,618,122,578	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Dollar Short Duration Bond Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR	11,757,561	USD	12,852,649	Société Générale	20/9/2023	(86,455)
EUR	6,227,000	USD	6,814,173	UBS	20/9/2023	(52,984)
EUR	10,888,000	USD	11,948,226	JP Morgan	20/9/2023	(126,189)
EUR	601,000	USD	663,845	BNY Mellon	20/9/2023	(11,288)
EUR	271,000	USD	293,290	Morgan Stanley	20/9/2023	958
GBP	2,674,000	USD	3,401,540	Toronto-Dominion	20/9/2023	(11,598)
GBP	1,015,425	USD	1,291,424	Goldman Sachs	20/9/2023	(4,127)
GBP	23,374,000	USD	29,671,082	HSBC Bank	20/9/2023	(38,874)
GBP	2,395,000	USD	3,059,968	Royal Bank of Canada	20/9/2023	(23,725)
GBP	1,800,000	USD	2,317,730	Barclays	20/9/2023	(35,794)
GBP	994,000	USD	1,269,368	RBS	20/9/2023	(9,232)
GBP	463,000	USD	583,929	BNY Mellon	20/9/2023	3,036
JPY	72,096,000	USD	496,207	Morgan Stanley	20/9/2023	(1,657)
USD	2,625,854	EUR	2,424,000	Deutsche Bank	20/9/2023	(6,091)
USD	366,986	EUR	340,000	Royal Bank of Canada	20/9/2023	(2,181)
USD	15,720,685	EUR	14,595,304	JP Morgan	20/9/2023	(126,691)
USD	4,532,911	GBP	3,610,000	JP Morgan	20/9/2023	(43,638)
USD	86,586,632	GBP	67,525,000	BNP Paribas	20/9/2023	982,336
USD	60,918,891	EUR	55,513,133	BNP Paribas	20/9/2023	643,512
USD	34,577,169	EUR	31,504,867	Toronto-Dominion	20/9/2023	369,628
USD	605,597	GBP	474,000	State Street	20/9/2023	4,687
USD	2,076,799	EUR	1,850,000	Barclays	20/9/2023	68,095
USD	1,325,840	GBP	1,038,790	HSBC Bank	20/9/2023	8,922
Net unrealised appreciation						1,500,650
CNY Hedged Share Class						
CNY	35,938	USD	4,981	BNY Mellon	15/9/2023	(38)
Net unrealised depreciation						(38)
EUR Hedged Share Class						
EUR	263,977,437	USD	289,669,585	BNY Mellon	15/9/2023	(3,114,294)
USD	33,697,155	EUR	31,001,885	BNY Mellon	15/9/2023	43,865
Net unrealised depreciation						(3,070,429)
SGD Hedged Share Class						
SGD	1,674,032	USD	1,243,697	BNY Mellon	15/9/2023	(4,624)
Net unrealised depreciation						(4,624)
Total net unrealised depreciation (USD underlying exposure - USD 602,855,034)						(1,574,441)

Open Exchange Traded Futures Contracts as at 31 August 2023

Number of contracts	Currency	Contract/ Description	Expiration date	Underlying exposure USD	Unrealised appreciation/ (depreciation) USD
(5)	EUR	Euro Bund	September 2023	721,489	2,929
(23)	JPY	Japanese 10 Year Bond (OSE)	September 2023	23,125,111	148,319
(101)	EUR	Euro BOBL	December 2023	12,861,342	(44,927)
(96)	EUR	Euro Schatz	December 2023	10,981,555	(16,144)
(59)	USD	US Long Bond (CBT)	December 2023	7,172,187	(74,679)
40	USD	US Treasury 10 Year Note (CBT)	December 2023	4,435,625	23,851
(487)	USD	US Ultra 10 Year Note	December 2023	56,484,391	(440,578)
(12)	USD	US Ultra Bond (CBT)	December 2023	1,553,625	(28,300)
2,794	USD	US Treasury 2 Year Note (CBT)	December 2023	569,059,216	509,383
(2,070)	USD	US Treasury 5 Year Note (CBT)	December 2023	221,085,702	(1,617,185)
Total				907,480,243	(1,537,331)

US Dollar Short Duration Bond Fund continued

Swaps as at 31 August 2023

Type	Nominal Value	Description	Counterparty	Expiration date	Unrealised appreciation/ (depreciation) USD	Market Value USD
CDS	USD 6,130,000	Fund receives default protection on CDX.NA.HY.40.V1; and pays Fixed 5%	Bank of America	20/6/2028	2,554	(181,375)
CDS	USD 38,590,000	Fund receives default protection on CDX.NA.IG.40; and pays Fixed 1%	Bank of America	20/6/2028	(263,748)	(609,428)
Total (USD underlying exposure - USD 45,631,595)					(261,194)	(790,803)

CDS: Credit Default Swaps

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 16,655,000	Fannie Mae or Freddie Mac 4% TBA	15,372,762	0.95
USD 18,555,000	Fannie Mae or Freddie Mac 4.5% TBA	17,596,864	1.09
USD 16,215,000	Fannie Mae or Freddie Mac 5% TBA	15,726,308	0.97
Total TBA (USD underlying exposure - USD 48,695,934)		48,695,934	3.01

The notes on pages 1040 to 1054 form an integral part of these financial statements.

[1010] BlackRock Global Funds (BGF)

US Flexible Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				517,110	Fortive	40,944,770	2.18
				142,895	Fortrea	3,916,752	0.21
				441,183	Fox*	14,761,983	0.79
				761,309	General Motors	25,534,304	1.36
				47,558	Humana	22,435,486	1.19
				283,766	Intercontinental Exchange	33,481,551	1.78
				208,571	JPMorgan Chase	30,828,880	1.63
				142,108	Laboratory of America	30,220,688	1.60
				329,582	Las Vegas Sands	18,242,364	0.97
				106,490	LPL Financial	24,894,167	1.32
				400,911	Marvell Technology*	23,449,284	1.25
				162,723	Meta Platforms	48,598,851	2.58
				422,063	Microsoft	138,884,051	7.38
				439,539	Mondelez International	31,308,363	1.66
				351,812	Monster Beverage	20,320,661	1.09
				229,298	Otis Worldwide	19,850,328	1.05
				150,505	Progressive	20,193,256	1.07
				124,622	Reinsurance of America	17,422,156	0.93
				279,109	Ross Stores	33,989,894	1.80
				341,398	Skechers USA	17,117,696	0.91
				303,638	Tenet Healthcare	23,796,110	1.27
				78,926	UnitedHealth	38,673,740	2.05
				99,609	Veeva Systems	20,393,947	1.08
				46,108	Visa*	11,387,292	0.61
				235,752	Voya Financial	16,787,900	0.89
				183,218	World Wrestling Entertainment*	19,789,377	1.05
				59,030	Zebra Technologies	16,451,661	0.87
						1,573,391,665	83.61
				Total Common Stocks (Shares)		1,855,646,860	98.61
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
						1,855,646,860	98.61
COMMON STOCKS (SHARES)				Other Transferable Securities			
				COMMON STOCKS (SHARES)			
				United States			
				28,100	World Access	-	0.00
				Total Common Stocks (Shares)		-	0.00
				Total Other Transferable Securities		-	0.00
				Total Portfolio		1,855,646,860	98.61
				Other Net Assets		26,100,891	1.39
				Total Net Assets (USD)		1,881,747,751	100.00

* All or a portion of this security represents a security on loan.

US Flexible Equity Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
CNH Hedged Share Class						
CNY	2,237,832	USD	309,521	BNY Mellon	15/9/2023	(1,753)
USD	15,838	CNY	115,160	BNY Mellon	15/9/2023	(1)
Net unrealised depreciation						(1,754)
CZK Hedged Share Class						
CZK	111,073	USD	5,011	BNY Mellon	15/9/2023	(4)
USD	278	CZK	6,138	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(4)
EUR Hedged Share Class						
EUR	161,048,464	USD	176,570,442	BNY Mellon	15/9/2023	(1,747,663)
USD	23,407,755	EUR	21,476,636	BNY Mellon	15/9/2023	94,313
Net unrealised depreciation						(1,653,350)
GBP Hedged Share Class						
GBP	4,101	USD	5,217	BNY Mellon	15/9/2023	(18)
USD	288	GBP	228	BNY Mellon	15/9/2023	-
Net unrealised depreciation						(18)
JPY Hedged Share Class						
JPY	871,497	USD	6,113	BNY Mellon	15/9/2023	(139)
USD	338	JPY	48,978	BNY Mellon	15/9/2023	2
Net unrealised depreciation						(137)
Total net unrealised depreciation (USD underlying exposure - USD 198,370,756)						(1,655,263)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	23.19
Technology	21.99
Communications	19.45
Financials	12.19
Consumer Cyclical	10.29
Industrial	5.80
Energy	4.47
Basic Materials	1.23
Other Net Assets	1.39
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Government Mortgage Impact Fund

Portfolio of Investments 31 August 2023

		Market Value (USD)	% of Net Assets			Market Value (USD)	% of Net Assets
Holding	Description			Holding	Description		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				USD 146,427	Ginnie Mae I Pool 5% 15/7/2037	145,663	0.17
				USD 53,048	Ginnie Mae I Pool 5.5% 15/7/2038	53,812	0.06
				USD 55,976	Ginnie Mae I Pool 5.5% 15/12/2040	56,706	0.07
				USD 78	Ginnie Mae I Pool 6.5% 15/9/2036	79	0.00
				USD 327	Ginnie Mae I Pool 6.5% 15/9/2036	328	0.00
				USD 20,012	Ginnie Mae I Pool 6.5% 15/5/2038	19,946	0.02
				USD 43,534	Ginnie Mae I Pool 6.5% 15/5/2038	44,158	0.05
				USD 15,598	Ginnie Mae I Pool 6.5% 15/10/2038	15,947	0.02
				USD 18,247	Ginnie Mae I Pool 6.5% 15/12/2038	18,846	0.02
				USD 315	Ginnie Mae I Pool 6.5% 15/12/2038	312	0.00
				USD 223,691	Ginnie Mae II Pool 2.5% 20/11/2040	190,853	0.22
				USD 14,971	Ginnie Mae II Pool 2.5% 20/1/2041	13,396	0.02
				USD 17,154	Ginnie Mae II Pool 2.5% 20/3/2041	15,296	0.02
				USD 88,090	Ginnie Mae II Pool 2.5% 20/10/2045	74,768	0.09
				USD 282,735	Ginnie Mae II Pool 2.5% 20/11/2045	239,711	0.27
				USD 15,938	Ginnie Mae II Pool 2.5% 20/1/2046	13,896	0.02
				USD 15,881	Ginnie Mae II Pool 2.5% 20/1/2046	13,368	0.02
				USD 12,532	Ginnie Mae II Pool 2.5% 20/1/2046	10,560	0.01
				USD 25,772	Ginnie Mae II Pool 2.5% 20/2/2046	21,655	0.02
				USD 22,054	Ginnie Mae II Pool 2.5% 20/3/2046	18,588	0.02
				USD 1,233,382	Ginnie Mae II Pool 2.5% 20/6/2050	1,048,204	1.20
				USD 627,064	Ginnie Mae II Pool 2.5% 20/7/2050	537,588	0.62
				USD 807,550	Ginnie Mae II Pool 2.5% 20/7/2050	686,040	0.79
				USD 641,903	Ginnie Mae II Pool 2.5% 20/7/2050	549,568	0.63
				USD 621,477	Ginnie Mae II Pool 2.5% 20/8/2050	535,175	0.61
				USD 924,340	Ginnie Mae II Pool 2.5% 20/8/2050	795,980	0.91
				USD 1,420,153	Ginnie Mae II Pool 2.5% 20/8/2050	1,215,871	1.39
				USD 38,255	Ginnie Mae II Pool 2.5% 20/9/2050	32,231	0.04
				USD 32,494	Ginnie Mae II Pool 2.5% 20/9/2050	27,606	0.03
				USD 57,426	Ginnie Mae II Pool 2.5% 20/9/2050	48,316	0.06
				USD 120,710	Ginnie Mae II Pool 2.5% 20/10/2050	102,359	0.12
				USD 294,747	Ginnie Mae II Pool 2.5% 20/11/2050	249,946	0.29
BONDS							
	United States						
USD 3,150,530	Fannie Mae Pool 2% 1/5/2051	2,528,455	2.90				
USD 1,125,685	Fannie Mae Pool 2% 1/8/2051	903,366	1.04				
USD 749,064	Fannie Mae Pool 2% 1/8/2051	604,550	0.69				
USD 947,629	Fannie Mae Pool 2% 1/8/2051	763,263	0.88				
USD 813,164	Fannie Mae Pool 2% 1/8/2051	651,282	0.75				
USD 563,940	Fannie Mae Pool 2% 1/9/2051	451,485	0.52				
USD 305,094	Fannie Mae Pool 2% 1/9/2051	245,738	0.28				
USD 294,271	Fannie Mae Pool 2% 1/9/2051	236,154	0.27				
USD 462,055	Fannie Mae Pool 2% 1/10/2051	369,256	0.42				
USD 52,692	Fannie Mae Pool 2% 1/11/2051	42,545	0.05				
USD 1,757,835	Fannie Mae Pool 2.5% 1/9/2050	1,472,452	1.69				
USD 4,583,359	Fannie Mae Pool 2.5% 1/11/2050	3,839,046	4.40				
USD 464,314	Fannie Mae Pool 2.5% 1/5/2051	391,591	0.45				
USD 802,425	Fannie Mae Pool 2.5% 1/5/2051	675,732	0.78				
USD 2,804,271	Fannie Mae Pool 2.5% 1/9/2051	2,332,888	2.68				
USD 57,412	Fannie Mae Pool 2.5% 1/11/2051	48,157	0.06				
USD 36,355	Fannie Mae Pool 2.5% 1/11/2051	30,629	0.04				
USD 236,479	Fannie Mae Pool 3.5% 1/11/2046	214,231	0.25				
USD 118,311	Fannie Mae Pool 3.5% 1/4/2047	107,754	0.12				
USD 52,482	Fannie Mae Pool 3.5% 1/5/2047	47,039	0.05				
USD 52,919	Fannie Mae Pool 3.5% 1/9/2047	48,113	0.06				
USD 188,856	Fannie Mae Pool 3.5% 1/9/2049	170,901	0.20				
USD 866,261	Fannie Mae Pool 5% 1/6/2053	840,459	0.96				
USD 450,000	Fannie Mae REMICS 3% 25/10/2057	325,883	0.37				
USD 57,716	Freddie Mac Gold Pool 4.5% 1/9/2048	55,000	0.06				
USD 600,000	Freddie Mac Multiclass Certificates Series 2020-P003 1.783% 25/6/2034	462,428	0.53				
USD 1,899,975	Freddie Mac Pool 2% 1/5/2051	1,521,110	1.74				
USD 4,347,004	Freddie Mac Pool 2.5% 1/2/2051	3,620,086	4.15				
USD 90,865	Freddie Mac Pool 2.5% 1/11/2051	76,341	0.09				
USD 2,672,554	Freddie Mac Pool 6% 1/6/2053	2,681,759	3.08				
USD 856,853	Freddie Mac REMICS 0.548% 25/12/2049	67,232	0.08				
USD 355,742	Freddie Mac REMICS 4% 15/9/2054	310,882	0.36				
USD 77,828	Ginnie Mae I Pool 3% 15/2/2045	70,368	0.08				
USD 41,324	Ginnie Mae I Pool 3.5% 15/1/2042	38,357	0.04				
USD 45,394	Ginnie Mae I Pool 3.5% 15/9/2042	42,122	0.05				
USD 32,020	Ginnie Mae I Pool 3.5% 15/9/2042	29,712	0.03				
USD 52,235	Ginnie Mae I Pool 4% 15/1/2041	49,648	0.06				
USD 28,068	Ginnie Mae I Pool 4% 15/3/2041	26,672	0.03				
USD 51,554	Ginnie Mae I Pool 4.5% 15/5/2040	50,367	0.06				
USD 35,132	Ginnie Mae I Pool 4.5% 15/5/2040	34,314	0.04				
USD 52,492	Ginnie Mae I Pool 4.5% 15/7/2040	51,187	0.06				
USD 182,306	Ginnie Mae I Pool 5% 15/12/2034	182,406	0.21				
USD 89,670	Ginnie Mae I Pool 5% 15/9/2035	89,222	0.10				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Government Mortgage Impact Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 19,826	Ginnie Mae II Pool 2.5% 20/1/2051	17,259	0.02	USD 20,510	Ginnie Mae II Pool 3% 20/1/2051	18,134	0.02
USD 21,662	Ginnie Mae II Pool 2.5% 20/1/2051	18,255	0.02	USD 21,671	Ginnie Mae II Pool 3% 20/1/2051	18,855	0.02
USD 2,325,982	Ginnie Mae II Pool 2.5% 20/3/2051	2,005,152	2.30	USD 14,843	Ginnie Mae II Pool 3% 20/1/2051	13,094	0.02
USD 2,299,874	Ginnie Mae II Pool 2.5% 20/3/2051	1,980,087	2.27	USD 18,256	Ginnie Mae II Pool 3% 20/2/2051	16,204	0.02
USD 559,366	Ginnie Mae II Pool 2.5% 20/4/2051	484,860	0.56	USD 19,473	Ginnie Mae II Pool 3% 20/2/2051	17,187	0.02
USD 17,107	Ginnie Mae II Pool 2.5% 20/4/2051	14,507	0.02	USD 20,645	Ginnie Mae II Pool 3% 20/2/2051	17,962	0.02
USD 14,836	Ginnie Mae II Pool 2.5% 20/4/2051	12,578	0.01	USD 31,740	Ginnie Mae II Pool 3% 20/3/2051	27,615	0.03
USD 644,572	Ginnie Mae II Pool 2.5% 20/4/2051	558,541	0.64	USD 16,005	Ginnie Mae II Pool 3% 20/4/2051	14,157	0.02
USD 2,791,787	Ginnie Mae II Pool 2.5% 20/8/2051	2,332,110	2.68	USD 18,045	Ginnie Mae II Pool 3% 20/4/2051	15,956	0.02
USD 6,231,415	Ginnie Mae II Pool 2.5% 20/9/2051	5,176,234	5.94	USD 30,454	Ginnie Mae II Pool 3% 20/4/2051	26,899	0.03
USD 2,134,065	Ginnie Mae II Pool 2.5% 20/9/2051	1,772,695	2.03	USD 29,477	Ginnie Mae II Pool 3% 20/4/2051	26,018	0.03
USD 102,142	Ginnie Mae II Pool 2.5% 20/10/2051	86,587	0.10	USD 31,382	Ginnie Mae II Pool 3% 20/4/2051	27,680	0.03
USD 74,824	Ginnie Mae II Pool 3% 20/10/2045	66,094	0.08	USD 16,162	Ginnie Mae II Pool 3% 20/4/2051	14,225	0.02
USD 158,392	Ginnie Mae II Pool 3% 20/11/2045	139,915	0.16	USD 22,927	Ginnie Mae II Pool 3% 20/5/2051	20,237	0.02
USD 15,678	Ginnie Mae II Pool 3% 20/6/2046	13,807	0.02	USD 27,714	Ginnie Mae II Pool 3% 20/6/2051	24,504	0.03
USD 452,207	Ginnie Mae II Pool 3% 20/6/2050	399,396	0.46	USD 43,644	Ginnie Mae II Pool 3% 20/6/2051	38,550	0.04
USD 1,007,827	Ginnie Mae II Pool 3% 20/6/2050	894,918	1.03	USD 1,380,922	Ginnie Mae II Pool 3% 20/8/2051	1,242,772	1.43
USD 1,479,882	Ginnie Mae II Pool 3% 20/6/2050	1,311,430	1.50	USD 1,531,400	Ginnie Mae II Pool 3% 20/9/2051	1,377,220	1.58
USD 1,610,316	Ginnie Mae II Pool 3% 20/6/2050	1,417,316	1.63	USD 112,517	Ginnie Mae II Pool 3% 20/9/2051	99,036	0.11
USD 755,474	Ginnie Mae II Pool 3% 20/7/2050	667,266	0.77	USD 122,268	Ginnie Mae II Pool 3% 20/10/2051	108,073	0.12
USD 632,776	Ginnie Mae II Pool 3% 20/7/2050	559,270	0.64	USD 86,815	Ginnie Mae II Pool 3% 20/10/2051	76,684	0.09
USD 485,324	Ginnie Mae II Pool 3% 20/8/2050	429,095	0.49	USD 93,055	Ginnie Mae II Pool 3% 20/10/2051	82,134	0.09
USD 796,515	Ginnie Mae II Pool 3% 20/8/2050	704,009	0.81	USD 137,153	Ginnie Mae II Pool 3% 20/10/2051	120,719	0.14
USD 911,106	Ginnie Mae II Pool 3% 20/8/2050	804,467	0.92	USD 58,605	Ginnie Mae II Pool 3% 20/10/2051	51,691	0.06
USD 721,836	Ginnie Mae II Pool 3% 20/8/2050	636,259	0.73	USD 1,204,943	Ginnie Mae II Pool 3% 20/10/2051	1,083,646	1.24
USD 56,494	Ginnie Mae II Pool 3% 20/9/2050	49,935	0.06	USD 3,346,924	Ginnie Mae II Pool 3% 20/10/2051	3,010,019	3.45
USD 89,554	Ginnie Mae II Pool 3% 20/9/2050	78,822	0.09	USD 42,481	Ginnie Mae II Pool 3.5% 20/4/2043	39,420	0.05
USD 30,057	Ginnie Mae II Pool 3% 20/9/2050	26,637	0.03	USD 29,708	Ginnie Mae II Pool 3.5% 20/5/2043	27,609	0.03
USD 63,661	Ginnie Mae II Pool 3% 20/9/2050	55,923	0.06	USD 24,196	Ginnie Mae II Pool 3.5% 20/10/2046	22,321	0.03
USD 42,320	Ginnie Mae II Pool 3% 20/9/2050	37,500	0.04	USD 26,428	Ginnie Mae II Pool 3.5% 20/10/2046	24,384	0.03
USD 31,983	Ginnie Mae II Pool 3% 20/9/2050	28,341	0.03	USD 21,013	Ginnie Mae II Pool 3.5% 20/10/2046	19,368	0.02
USD 267,684	Ginnie Mae II Pool 3% 20/10/2050	236,608	0.27	USD 52,489	Ginnie Mae II Pool 3.5% 20/10/2046	48,435	0.06
USD 124,095	Ginnie Mae II Pool 3% 20/10/2050	109,683	0.13	USD 33,060	Ginnie Mae II Pool 3.5% 20/10/2046	30,482	0.03
USD 172,298	Ginnie Mae II Pool 3% 20/10/2050	152,187	0.17	USD 669,764	Ginnie Mae II Pool 3.5% 20/5/2050	612,634	0.70
USD 127,827	Ginnie Mae II Pool 3% 20/10/2050	112,514	0.13	USD 1,233,270	Ginnie Mae II Pool 3.5% 20/5/2050	1,128,130	1.29
USD 197,600	Ginnie Mae II Pool 3% 20/10/2050	174,407	0.20	USD 883,113	Ginnie Mae II Pool 3.5% 20/5/2050	808,123	0.93
USD 223,498	Ginnie Mae II Pool 3% 20/10/2050	197,416	0.23	USD 633,204	Ginnie Mae II Pool 3.5% 20/6/2050	581,571	0.67
USD 433,947	Ginnie Mae II Pool 3% 20/11/2050	383,420	0.44	USD 641,452	Ginnie Mae II Pool 3.5% 20/6/2050	586,735	0.67
USD 362,959	Ginnie Mae II Pool 3% 20/11/2050	320,488	0.37	USD 344,683	Ginnie Mae II Pool 3.5% 20/6/2050	315,283	0.36
USD 268,688	Ginnie Mae II Pool 3% 20/11/2050	236,502	0.27	USD 720,524	Ginnie Mae II Pool 3.5% 20/6/2050	659,089	0.76
USD 21,919	Ginnie Mae II Pool 3% 20/12/2050	19,435	0.02	USD 461,649	Ginnie Mae II Pool 3.5% 20/6/2050	422,287	0.48
USD 22,027	Ginnie Mae II Pool 3% 20/12/2050	19,323	0.02				
USD 15,502	Ginnie Mae II Pool 3% 20/12/2050	13,682	0.02				
USD 13,918	Ginnie Mae II Pool 3% 20/12/2050	12,306	0.01				

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Government Mortgage Impact Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
USD 1,031,262	Ginnie Mae II Pool 3.5% 20/6/2050	940,783	1.08	USD 84,816	Ginnie Mae II Pool 3.5% 20/9/2051	76,985	0.09
USD 1,140,866	Ginnie Mae II Pool 3.5% 20/8/2050	1,043,651	1.20	USD 70,493	Ginnie Mae II Pool 3.5% 20/9/2051	64,420	0.07
USD 921,442	Ginnie Mae II Pool 3.5% 20/8/2050	837,181	0.96	USD 48,746	Ginnie Mae II Pool 3.5% 20/9/2051	44,546	0.05
USD 39,741	Ginnie Mae II Pool 3.5% 20/9/2050	36,368	0.04	USD 1,096	Ginnie Mae II Pool 4% 20/4/2039	1,047	0.00
USD 39,495	Ginnie Mae II Pool 3.5% 20/9/2050	36,763	0.04	USD 7,434	Ginnie Mae II Pool 4% 20/7/2039	7,102	0.01
USD 38,058	Ginnie Mae II Pool 3.5% 20/9/2050	35,382	0.04	USD 1,801	Ginnie Mae II Pool 4% 20/9/2040	1,722	0.00
USD 21,410	Ginnie Mae II Pool 3.5% 20/9/2050	19,876	0.02	USD 59,063	Ginnie Mae II Pool 4% 20/10/2040	56,471	0.06
USD 91,339	Ginnie Mae II Pool 3.5% 20/9/2050	82,774	0.09	USD 47,971	Ginnie Mae II Pool 4% 20/12/2040	45,862	0.05
USD 102,893	Ginnie Mae II Pool 3.5% 20/10/2050	94,126	0.11	USD 41,699	Ginnie Mae II Pool 4% 20/1/2041	39,868	0.05
USD 67,601	Ginnie Mae II Pool 3.5% 20/10/2050	61,839	0.07	USD 1,708	Ginnie Mae II Pool 4% 20/2/2041	1,633	0.00
USD 165,765	Ginnie Mae II Pool 3.5% 20/10/2050	150,608	0.17	USD 22,101	Ginnie Mae II Pool 4% 20/4/2042	21,130	0.02
USD 80,800	Ginnie Mae II Pool 3.5% 20/10/2050	73,911	0.08	USD 3,655	Ginnie Mae II Pool 4% 20/8/2044	3,457	0.00
USD 21,164	Ginnie Mae II Pool 3.5% 20/12/2050	19,360	0.02	USD 8,741	Ginnie Mae II Pool 4% 20/8/2044	8,317	0.01
USD 29,790	Ginnie Mae II Pool 3.5% 20/12/2050	27,066	0.03	USD 6,172	Ginnie Mae II Pool 4% 20/8/2044	5,867	0.01
USD 19,190	Ginnie Mae II Pool 3.5% 20/1/2051	17,555	0.02	USD 7,422	Ginnie Mae II Pool 4% 20/10/2046	6,991	0.01
USD 16,921	Ginnie Mae II Pool 3.5% 20/1/2051	15,587	0.02	USD 74,416	Ginnie Mae II Pool 4% 20/3/2047	70,409	0.08
USD 15,431	Ginnie Mae II Pool 3.5% 20/1/2051	14,341	0.02	USD 13,841	Ginnie Mae II Pool 4% 20/5/2047	13,107	0.02
USD 24,544	Ginnie Mae II Pool 3.5% 20/2/2051	22,609	0.03	USD 63,019	Ginnie Mae II Pool 4% 20/6/2047	59,666	0.07
USD 23,840	Ginnie Mae II Pool 3.5% 20/3/2051	21,860	0.03	USD 53,081	Ginnie Mae II Pool 4% 20/11/2047	50,141	0.06
USD 20,085	Ginnie Mae II Pool 3.5% 20/4/2051	18,372	0.02	USD 26,101	Ginnie Mae II Pool 4% 20/12/2047	24,679	0.03
USD 21,832	Ginnie Mae II Pool 3.5% 20/4/2051	19,971	0.02	USD 815,661	Ginnie Mae II Pool 4% 20/5/2050	763,583	0.88
USD 33,577	Ginnie Mae II Pool 3.5% 20/4/2051	30,508	0.03	USD 912,615	Ginnie Mae II Pool 4% 20/5/2050	854,846	0.98
USD 17,236	Ginnie Mae II Pool 3.5% 20/5/2051	15,827	0.02	USD 495,537	Ginnie Mae II Pool 4% 20/8/2050	462,261	0.53
USD 17,514	Ginnie Mae II Pool 3.5% 20/5/2051	16,022	0.02	USD 13,111	Ginnie Mae II Pool 4% 20/3/2051	12,299	0.01
USD 16,827	Ginnie Mae II Pool 3.5% 20/5/2051	15,393	0.02	USD 27,138	Ginnie Mae II Pool 4% 20/3/2051	25,260	0.03
USD 17,295	Ginnie Mae II Pool 3.5% 20/5/2051	15,714	0.02	USD 19,157	Ginnie Mae II Pool 4% 20/5/2051	17,934	0.02
USD 16,034	Ginnie Mae II Pool 3.5% 20/6/2051	14,667	0.02	USD 18,580	Ginnie Mae II Pool 4% 20/5/2051	17,325	0.02
USD 37,354	Ginnie Mae II Pool 3.5% 20/6/2051	33,940	0.04	USD 578,825	Ginnie Mae II Pool 4% 20/7/2051	541,771	0.62
USD 861,340	Ginnie Mae II Pool 3.5% 20/7/2051	787,934	0.90	USD 4,176	Ginnie Mae II Pool 4.5% 20/12/2039	4,088	0.00
USD 383,259	Ginnie Mae II Pool 3.5% 20/8/2051	350,766	0.40	USD 5,085	Ginnie Mae II Pool 4.5% 20/1/2040	4,978	0.01
				USD 4,156	Ginnie Mae II Pool 4.5% 20/2/2040	4,069	0.00
				USD 268	Ginnie Mae II Pool 4.5% 20/5/2040	262	0.00
				USD 1,338	Ginnie Mae II Pool 4.5% 20/7/2040	1,308	0.00
				USD 10,469	Ginnie Mae II Pool 4.5% 20/8/2040	10,240	0.01
				USD 2,473	Ginnie Mae II Pool 4.5% 20/10/2040	2,419	0.00
				USD 4,728	Ginnie Mae II Pool 4.5% 20/6/2044	4,628	0.01
				USD 48,924	Ginnie Mae II Pool 4.5% 20/4/2047	47,634	0.05
				USD 51,538	Ginnie Mae II Pool 4.5% 20/10/2049	49,785	0.06
				USD 184,503	Ginnie Mae II Pool 4.5% 20/5/2050	176,747	0.20
				USD 17,104	Ginnie Mae II Pool 4.5% 20/8/2050	16,536	0.02
				USD 103,680	Ginnie Mae II Pool 5% 20/10/2039	104,472	0.12

US Government Mortgage Impact Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
USD 15,306	Ginnie Mae II Pool 5% 20/7/2044	15,424	0.02	USD 9,294,960	Government National Mortgage Association 2.5% 20/10/2051	1,279,239	1.47	
USD 256,385	Ginnie Mae II Pool 5.5% 20/5/2041	262,898	0.30	USD 100,000	Government National Mortgage Association 3% 20/9/2046	81,848	0.09	
USD 694,179	Ginnie Mae II Pool 5.5% 20/3/2053	691,137	0.79	USD 437,987	Government National Mortgage Association 3% 20/6/2051	66,506	0.08	
USD 11,576	Ginnie Mae II Pool 6.5% 20/11/2038	12,125	0.01	USD 649,514	Government National Mortgage Association 3% 20/8/2051	115,590	0.13	
USD 4,593	Ginnie Mae II Pool 6.5% 20/6/2040	4,673	0.01	USD 334,750	Government National Mortgage Association 3.5% 20/8/2050	55,697	0.06	
USD 64,136	Ginnie Mae II Pool 6.5% 20/2/2041	66,259	0.08	USD 80,350	Government National Mortgage Association 6.703% 20/7/2039	82,168	0.09	
USD 298,715	Ginnie Mae II Pool 6.5% 20/3/2053	303,020	0.35	USD 3,485,000	United States Treasury Bill 0% 12/10/2023	3,463,954	3.97	
USD 625,947	Government National Mortgage Association 0.586% 16/8/2058	16,316	0.02			86,721,451	99.48	
USD 474,268	Government National Mortgage Association 0.745% 16/5/2059	17,501	0.02			86,721,451	99.48	
USD 284,085	Government National Mortgage Association 0.772% 20/7/2047	26,443	0.03					
USD 3,743,368	Government National Mortgage Association 0.808% 16/6/2058	142,729	0.16					
USD 424,706	Government National Mortgage Association 2.5% 20/10/2050	55,801	0.06			86,721,451	99.48	
USD 136,371	Government National Mortgage Association 2.5% 20/11/2050	17,878	0.02			454,231	0.52	
USD 518,391	Government National Mortgage Association 2.5% 20/12/2050	68,294	0.08			87,175,682	100.00	
				Total Bonds				
				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				
				Total Portfolio				
				Other Net Assets				
				Total Net Assets (USD)				

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	5,342	USD	5,861	BNY Mellon	15/9/2023	(63)
USD	145	EUR	133	BNY Mellon	15/9/2023	1
						(62)
						(62)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Government Mortgage Impact Fund continued

To Be Announced Securities Contracts as at 31 August 2023

Holding	Description	Market Value USD	% of Net Assets
TBA			
United States			
USD 13,548,000	Ginnie Mae 2% TBA	11,208,853	12.86
USD 2,533,529	Ginnie Mae 4% TBA	2,358,666	2.71
USD 1,706,000	Ginnie Mae 4.5% TBA	1,625,903	1.87
USD 1,693,000	Ginnie Mae 5% TBA	1,649,052	1.89
USD 1,930,000	Ginnie Mae 5.5% TBA	1,911,467	2.19
USD (5,639,400)	Ginnie Mae 2.5% TBA	(4,808,184)	(5.52)
USD (6,771,526)	Ginnie Mae 3% TBA	(5,958,422)	(6.84)
USD (2,753,476)	Ginnie Mae 3.5% TBA	(2,501,274)	(2.87)
Total TBA			
(USD underlying exposure - USD 32,021,823)		5,486,061	6.29

US Growth Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets		
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				34,780	Intuitive Surgical	11,135,165	2.84		
				10,896	Mastercard	4,516,174	1.15		
				14,777	Meta Platforms	4,413,299	1.13		
COMMON STOCKS (SHARES)				95,057	Microsoft	31,279,456	7.98		
France				7,856	MSCI	4,282,934	1.09		
7,257	LVMH Moet Hennessy Louis Vuitton	6,251,517	1.59	21,899	Netflix	9,537,015	2.43		
Netherlands				34,107	NIKE	3,497,673	0.89		
20,157	ASML	13,411,460	3.42	53,712	NVIDIA	26,705,069	6.81		
Sweden				13,667	Palo Alto Networks	3,303,314	0.84		
57,900	Evolution*	6,346,621	1.62	15,838	Roper Technologies	7,957,803	2.03		
United States				20,011	S&P Global*	7,869,526	2.01		
139,818	Alphabet	19,118,713	4.88	11,611	ServiceNow	6,881,608	1.76		
237,057	Amazon.com	32,656,972	8.33	51,130	Tesla	13,152,170	3.35		
163,150	Apple	30,681,989	7.82	22,658	UnitedHealth	11,102,420	2.83		
52,538	Blackstone*	5,558,520	1.42	76,974	Visa*	19,010,269	4.85		
96,950	Boston Scientific	5,279,897	1.35	25,223	Zoetis*	4,868,291	1.24		
13,980	Broadcom	12,746,545	3.25			365,044,991	93.11		
52,486	Cadence Design Systems	12,673,270	3.23	Total Common Stocks (Shares)			391,054,589	99.74	
30,897	Cheniere Energy	5,085,028	1.30	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				391,054,589	99.74
2,604	Chipotle Mexican Grill	5,056,968	1.29	Total Portfolio				391,054,589	99.74
254,100	Copart	11,467,533	2.93	Other Net Assets				1,009,121	0.26
49,065	Danaher	13,076,313	3.34	Total Net Assets (USD)				392,063,710	100.00
21,524	Eli Lilly	11,816,676	3.01						
66,759	HEICO*	11,300,964	2.88						
35,143	Intuit	19,013,417	4.85						

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	20,893,066	USD	22,912,842	BNY Mellon	15/9/2023	(232,812)
USD	1,952,424	EUR	1,789,074	BNY Mellon	15/9/2023	10,339
Net unrealised depreciation						(222,473)
Total net unrealised depreciation (USD underlying exposure - USD 24,609,025)						(222,473)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

US Growth Fund continued

Sector Breakdown as at 31 August 2023

	% of Net Assets
Technology	42.24
Communications	17.61
Consumer Non-cyclical	16.62
Consumer Cyclical	11.67
Financials	7.42
Industrial	2.88
Energy	1.30
Other Net Assets	0.26
	100.00

US Mid-Cap Value Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				81,839	Avantor*	1,804,550	0.74
				50,786	Avnet	2,597,196	1.07
				97,532	Baxter International	4,037,825	1.66
				167,298	Cannae	3,272,349	1.35
				50,244	Cardinal Health	4,439,560	1.82
				82,069	Carlyle	2,660,677	1.09
				24,929	Catalent	1,246,201	0.51
				10,384	Cencora	1,845,548	0.76
				2,810	Charles River Laboratories International	590,662	0.24
				9,986	Cheniere Energy	1,643,496	0.68
				29,497	Ciena*	1,446,828	0.59
				5,746	Cigna	1,616,062	0.66
				44,370	Citigroup	1,842,686	0.75
				89,813	Cognizant Technology Solutions	6,438,694	2.65
				4,938	Constellation Brands	1,285,411	0.53
				26,822	Crown	2,492,837	1.02
				11,449	Crown Castle	1,158,524	0.48
				20,990	Denbury*	1,922,684	0.79
				20,670	Dollar General	2,710,664	1.11
				30,585	Dollar Tree	3,711,796	1.53
				198,523	Dun & Bradstreet*	2,165,886	0.89
				82,684	DXC Technology	1,711,972	0.70
				20,016	Edison International	1,404,323	0.58
				20,935	Entergy	2,028,601	0.83
				94,971	Equitable	2,779,801	1.14
				44,800	Exelon	1,817,088	0.75
				4,850	F&G Annuities & Life	142,639	0.06
				84,748	Fidelity National Financial	3,487,380	1.43
				84,421	Fidelity National Information Services	4,753,747	1.95
				3,808	First Citizens BancShares*	5,191,446	2.13
				11,510	Fortive	911,362	0.37
				68,376	Fortrea	1,874,186	0.77
				107,598	Fox*	3,600,229	1.48
				19,933	Fulgent Genetics*	676,127	0.28
				114,004	General Motors	3,823,694	1.57
				82,962	Goodyear Tire & Rubber*	1,077,676	0.44
				17,188	Hasbro	1,238,567	0.51
				4,266	Hess	657,006	0.27
				9,641	Howard Hughes	763,567	0.31
				40,508	HP	1,190,125	0.49
				23,527	Huntington Ingalls Industries	5,214,289	2.14
				30,395	International Flavors & Fragrances	2,158,957	0.89
				19,803	International Paper	691,322	0.28
				93,687	Kinder Morgan	1,626,875	0.67
				295,791	Kosmos Energy*	2,171,106	0.89
				180,048	Kraft Heinz	5,968,591	2.45
				19,276	Laboratory of America	4,099,234	1.69
				29,794	Las Vegas Sands	1,649,098	0.68
				15,424	Lear	2,253,138	0.93
				65,464	Leidos	6,456,060	2.65
				2,867	LPL Financial	670,219	0.28
COMMON / PREFERRED STOCKS (SHARES)							
Australia							
53,860	Woodside Energy*	1,294,256	0.53				
Bermuda							
63,361	Axalta Coating Systems*	1,813,392	0.75				
Canada							
70,247	Barrick Gold	1,149,943	0.47				
119,632	Gildan Activewear*	3,609,298	1.48				
7,974	Onex	494,081	0.20				
73,540	Suncor Energy*	2,501,095	1.03				
		7,754,417	3.18				
Finland							
504,783	Nokia*	2,019,132	0.83				
Germany							
54,798	Bayer	3,027,338	1.24				
14,184	Henkel	1,092,301	0.45				
5,192	MTU Aero Engines	1,222,369	0.50				
		5,342,008	2.19				
Ireland							
21,805	Allegion	2,488,822	1.02				
11,953	CRH	691,003	0.29				
12,584	Willis Towers Watson	2,627,917	1.08				
		5,807,742	2.39				
Japan							
131,400	Komatsu	3,731,040	1.53				
151,100	Panasonic	1,736,324	0.72				
		5,467,364	2.25				
Netherlands							
33,645	Koninklijke Philips*	761,087	0.31				
107,290	Koninklijke Philips	2,420,999	1.00				
		3,182,086	1.31				
Singapore							
84,412	Flex	2,352,140	0.97				
United Kingdom							
49,485	BAE Systems*	634,701	0.26				
50,333	BP	1,876,917	0.77				
107,701	British American Tobacco*	3,619,831	1.49				
184,440	Prudential*	2,300,813	0.94				
1,356,770	Vodafone	1,266,541	0.52				
		9,698,803	3.98				
United States							
13,428	Activision Blizzard	1,235,376	0.51				
17,450	Advance Auto Parts	1,195,849	0.49				
19,942	Allstate	2,171,883	0.89				
30,810	American Electric Power*	2,451,552	1.01				
46,129	American International	2,695,317	1.11				
9,010	Apollo Global Management	779,185	0.32				
14,083	Assurant*	1,957,960	0.80				
8,900	AvalonBay Communities	1,642,851	0.68				

*All or a portion of this security represents a security on loan.

The notes on pages 1040 to 1054 form an integral part of these financial statements.

[1020] BlackRock Global Funds (BGF)

US Mid-Cap Value Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
95,321	Mattel	2,119,939	0.87	187,221	Under Armour*	1,435,985	0.59
10,479	Mid-America Apartment Communities	1,528,781	0.63	2,925	Veeva Systems	598,864	0.25
19,101	MSC Industrial Direct*	1,948,875	0.80	117,318	Warner Bros Discovery*	1,550,358	0.64
21,660	NCR*	666,045	0.27	36,545	Wells Fargo*	1,522,830	0.63
115,121	Newell Brands*	1,212,800	0.50	1,542	West Pharmaceutical Services	631,742	0.26
117,177	PG&E*	1,935,764	0.79	116,547	Western Digital	5,294,730	2.17
30,547	Public Service Enterprise	1,891,470	0.78	4,676	Zebra Technologies	1,303,201	0.54
20,255	Ralph Lauren*	2,338,237	0.96	25,576	Zimmer Biomet	3,080,118	1.27
29,976	Raymond James Financial	3,144,183	1.29			187,691,502	77.11
3,460	Repligen*	598,061	0.25		Total Common / Preferred Stocks (Shares)	232,422,842	95.49
16,224	Robert Half	1,221,992	0.50		Total Transferable Securities and Money		
18,659	Ross Stores	2,272,293	0.93		Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market	232,422,842	95.49
137,807	Sealed Air	5,137,445	2.11		Total Portfolio	232,422,842	95.49
28,746	Sempra	2,050,165	0.84		Other Net Assets	10,967,309	4.51
97,171	SS&C Technologies*	5,627,173	2.31		Total Net Assets (USD)	243,390,151	100.00
67,960	Telephone and Data Systems	1,431,917	0.59				

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised depreciation USD
AUD Hedged Share Class						
AUD	2,304,246	USD	1,498,699	BNY Mellon	15/9/2023	(5,513)
USD	314,961	AUD	487,262	BNY Mellon	15/9/2023	(792)
Net unrealised depreciation						(6,305)
Total net unrealised depreciation (USD underlying exposure - USD 1,808,207)						(6,305)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Consumer Non-cyclical	19.77
Financials	17.59
Technology	14.49
Consumer Cyclical	14.11
Industrial	11.28
Energy	5.63
Utilities	5.58
Communications	4.65
Basic Materials	2.39
Other Net Assets	4.51
	100.00

US Sustainable Equity Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets	
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				370	Charles River Laboratories International	77,774	1.61	
COMMON STOCKS (SHARES)				883	Charles Schwab	52,724	1.09	
France				1,051	Dollar Tree	127,549	2.65	
160	Kering	86,527	1.80	298	Elevance Health	136,067	2.83	
272	L'Oreal	121,111	2.51	1,915	First American Financial	117,121	2.43	
				165	Humana	77,839	1.62	
				340	Intuit	183,950	3.82	
				1,373	Microsoft	451,799	9.38	
Ireland				519	NIKE	53,224	1.10	
430	Willis Towers Watson	89,797	1.86	310	NVIDIA	154,129	3.20	
Netherlands				178	Roper Technologies	89,436	1.86	
213	ASML	141,719	2.94	328	S&P Global	128,989	2.68	
Switzerland				2,573	Sealed Air	95,921	1.99	
2,121	Alcon	178,189	3.70	330	Sherwin-Williams	89,681	1.86	
140	Lonza	77,925	1.62	660	Union Pacific	146,857	3.05	
				944	Visa*	233,140	4.84	
				1,740	Wells Fargo	72,506	1.51	
United Kingdom				1,901	Western Digital	86,363	1.79	
2,384	AstraZeneca	164,043	3.41	556	Xylem	57,868	1.20	
1,753	Reckitt Benckiser	127,687	2.65				3,782,471	78.52
							4,769,469	99.01
United States				Total Common Stocks (Shares)				
2,179	Alphabet	297,956	6.19	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				
2,606	Amazon.com	359,003	7.45					
657	Applied Materials	99,831	2.07	Total Portfolio				
2,383	Bank of America	68,928	1.43					
120	Broadcom	109,413	2.27	Other Net Assets				
481	Cadence Design Systems	116,142	2.41					
1,981	Cardinal Health	175,041	3.63	Total Net Assets (USD)				
1,441	CBRE	123,220	2.56					

* All or a portion of this security represents a security on loan.

Sector Breakdown as at 31 August 2023

	% of Net Assets
Technology	29.74
Consumer Non-cyclical	26.26
Financials	15.72
Communications	13.64
Industrial	6.24
Consumer Cyclical	5.55
Basic Materials	1.86
Other Net Assets	0.99
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

World Energy Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				215,333	Darling Ingredients	13,565,979	0.45
				606,123	Diamondback Energy	91,621,553	3.07
				1,070,294	EOG Resources	136,965,523	4.58
				2,289,985	Exxon Mobil	253,821,938	8.49
COMMON STOCKS (SHARES)				903,413	Hess	139,134,636	4.65
Canada				4,957,168	Kinder Morgan	86,081,222	2.88
3,076,147	ARC Resources*	46,544,978	1.56	3,419,904	Kosmos Energy*	25,102,095	0.84
2,333,503	Canadian Natural Resources	151,340,056	5.06	923,182	Marathon Petroleum	130,777,962	4.37
4,915,923	Cenovus Energy*	98,256,131	3.29	362,700	NOV*	7,634,835	0.26
1,666,814	TC Energy	60,814,927	2.03	776,794	Valero Energy*	100,517,144	3.36
1,296,367	Tourmaline Oil	66,118,799	2.21	3,838,259	Williams	133,897,665	4.48
						1,587,269,297	53.08
						2,961,862,994	99.06
Curacao				Total Common Stocks (Shares)			
2,397,184	Schlumberger	141,050,307	4.72	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
France							
4,213,428	TotalEnergies*	265,960,479	8.90				
Ireland							
88,550	Weatherford International	7,739,270	0.26				
Italy				Other Transferable Securities			
4,743,694	Eni*	74,173,493	2.48	COMMON STOCKS (SHARES)			
Luxembourg				Russian Federation			
454,900	Tenaris	7,388,317	0.25	6,776,700	Gazprom**	706	0.00
United Kingdom				United States			
25,200,483	BP	156,676,177	5.24	4,502,180	Caithness Petroleum**	-	0.00
8,981,074	Shell	275,456,650	9.21	Total Common Stocks (Shares)			
1,213,150	TechnipFMC	23,074,113	0.77	706 0.00			
				Total Other Transferable Securities			
				706 0.00			
United States				Total Portfolio			
870,710	Cheniere Energy	143,301,452	4.79	2,961,863,700 99.06			
892,945	Chevron	143,585,556	4.80	Other Net Assets			
1,525,387	ConocoPhillips	181,261,737	6.06	28,220,371 0.94			
				Total Net Assets (USD)			
				2,990,084,071 100.00			

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	17,207,288	USD	11,203,258	BNY Mellon	15/9/2023	(52,675)
USD	1,385,866	AUD	2,129,983	BNY Mellon	15/9/2023	5,606
Net unrealised depreciation						(47,069)
CHF Hedged Share Class						
CHF	4,366,339	USD	4,998,205	BNY Mellon	15/9/2023	(48,515)
USD	380,252	CHF	332,894	BNY Mellon	15/9/2023	2,884
Net unrealised depreciation						(45,631)
EUR Hedged Share Class						
EUR	154,217,368	USD	169,171,696	BNY Mellon	15/9/2023	(1,764,227)
USD	12,148,968	EUR	11,134,987	BNY Mellon	15/9/2023	61,648
Net unrealised depreciation						(1,702,579)

World Energy Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
HKD Hedged Share Class						
HKD	46,893,571	USD	6,003,680	BNY Mellon	15/9/2023	(21,405)
USD	437,411	HKD	3,421,912	BNY Mellon	15/9/2023	873
Net unrealised depreciation						(20,532)
SGD Hedged Share Class						
USD	162,536	SGD	220,043	BNY Mellon	5/9/2023	(260)
SGD	103,245,096	USD	76,686,674	BNY Mellon	15/9/2023	(267,508)
USD	6,895,493	SGD	9,321,170	BNY Mellon	15/9/2023	(3,764)
Net unrealised depreciation						(271,532)
Total net unrealised depreciation						
(USD underlying exposure - USD 287,101,447)						(2,087,343)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Oil & Gas Producers	78.43
Pipelines	14.18
Oil & Gas Services	5.75
Agriculture	0.45
Metal/Hardware	0.25
Other Net Assets	0.94
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

World Financials Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
COMMON STOCKS (SHARES)							
Austria							
702,196	BAWAG	33,109,749	1.85	2,089,686	UBS	55,814,295	3.12
826,061	Erste Bank	30,014,774	1.67	United Kingdom			
		63,124,523	3.52	11,000,000	Cab Payments*	38,625,296	2.16
Brazil				9,034,509	HSBC	67,123,661	3.75
2,152,286	Banco do Brasil	20,649,889	1.15	53,978,483	Lloyds Banking	29,118,610	1.62
1,685,706	IRB-Brasil Resseguros	15,232,428	0.85	3,303,964	Standard Chartered	30,071,778	1.68
		35,882,317	2.00	6,782,583	Vanquis Banking	8,941,859	0.50
Canada				173,881,204 9.71			
976,265	Nuvei	17,651,666	0.98	United States			
Cayman Islands				824,185	American International	48,157,130	2.69
1,349,482	Inter	5,870,247	0.33	97,272	Ameriprise Financial	33,251,460	1.86
4,389,024	Inter	19,313,429	1.08	519,273	Apollo Global Management*	44,906,729	2.51
2,167,143	Pagseguro Digital*	19,721,001	1.10	2,416,055	Bank of America	69,884,391	3.90
798,532	XP*	20,518,280	1.14	842,183	Black Knight	63,854,315	3.56
		65,422,957	3.65	1,236,602	Citizens Financial	34,822,712	1.94
France				1,123,779	Equitable	32,893,011	1.83
904,772	SCOR	28,270,888	1.58	628,214	Fidelity National Information Services	35,374,730	1.98
Germany				16,834	First Citizens BancShares*	22,949,792	1.28
2,891,390	Commerzbank	32,013,083	1.79	353,080	Global Payments*	45,003,577	2.51
India				48,995	Goldman Sachs	16,178,639	0.90
2,110,837	IndusInd Bank	35,139,286	1.96	970,439	Jackson Financial	36,526,354	2.04
1,900,000	Shriram Finance	44,255,775	2.47	692,978	KKR*	43,186,389	2.41
		79,395,061	4.43	973,490	NCR*	29,934,818	1.67
Ireland				2,857,399	New York Community Bancorp*	34,860,268	1.95
7,233,985	AIB	33,010,696	1.84	1,194,703	Synchrony Financial	38,839,795	2.17
Italy				1,437,376	Wells Fargo	59,895,458	3.34
14,585,076	Intesa Sanpaolo	39,417,605	2.20	1,073,521	Western Alliance Bancorp	54,051,782	3.02
2,748,140	UniCredit	67,845,884	3.79	744,571,350 41.56			
		107,263,489	5.99	Total Common Stocks (Shares) 1,693,472,830 94.52			
Japan				Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 1,693,472,830 94.52			
1,888,900	Rakuten Bank*	24,361,652	1.36				
Kazakhstan				Other Transferable Securities			
433,689	Kaspi.KZ JSC	45,103,656	2.52	COMMON STOCKS (SHARES)			
Mexico				Russian Federation			
2,594,441	Grupo Financiero Banorte	22,951,636	1.28	16,260,180	Sberbank of Russia**	1,694	0.00
Poland				United Kingdom			
1,050,500	Bank Polska Kasa Opieki	27,543,538	1.54	9,596,859	Finablr**	122	0.00
Portugal				Total Common Stocks (Shares) 1,816 0.00			
145,968,317	Banco Comercial Portugues*	40,938,032	2.28	Total Other Transferable Securities 1,816 0.00			
Spain				Total Portfolio 1,693,474,646 94.52			
6,861,006	Banco Bilbao Vizcaya Argentaria	54,682,270	3.05	Other Net Assets 98,134,889 5.48			
25,927,399	Banco de Sabadell	30,323,933	1.69	Total Net Assets (USD) 1,791,609,535 100.00			
		85,006,203	4.74				
Sweden							
4,152,361	Hoist Finance	11,266,584	0.63				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

World Financials Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
EUR Hedged Share Class						
EUR	5,305	USD	5,819	BNY Mellon	15/9/2023	(60)
USD	411	EUR	376	BNY Mellon	15/9/2023	2
Net unrealised depreciation						(58)
HKD Hedged Share Class						
HKD	38,652,990	USD	4,951,710	BNY Mellon	15/9/2023	(20,697)
USD	444,421	HKD	3,476,925	BNY Mellon	15/9/2023	866
Net unrealised depreciation						(19,831)
SGD Hedged Share Class						
SGD	76,425,734	USD	56,765,852	BNY Mellon	15/9/2023	(197,638)
USD	4,825,578	SGD	6,527,469	BNY Mellon	15/9/2023	(5,861)
Net unrealised depreciation						(203,499)
Total net unrealised depreciation (USD underlying exposure - USD 66,747,359)						(223,388)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Banks	53.41
Diversified Financial Services	12.38
Insurance	8.99
Software	8.06
Commercial Services	3.49
Private Equity	2.41
Investment Companies	2.16
Savings & Loans	1.95
Computers	1.67
Other Net Assets	5.48
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

World Gold Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
FUNDS							
Canada							
14,554,995	Sprott Physical Silver Trust	122,334,733	3.07	10,819,899	Endeavour Mining	223,858,714	5.62
Ireland				2,591,620	Fresnillo	18,942,850	0.47
101,876	Invesco Physical Gold ETC	19,106,844	0.48	242,801,564 6.09			
Total Funds				141,441,577 3.55			
COMMON STOCKS (SHARES) & WARRANTS							
Australia							
87,150,437	Bellevue Gold*	95,403,610	2.40	United States			
98,182,160	Challenger Gold	4,769,824	0.12	2,368,074	Freeport-McMoRan	95,433,382	2.40
26,432,067	Emerald Resources NL	40,577,754	1.02	6,353,371	Newmont	253,435,969	6.36
8,728,672	Newcrest Mining	147,173,927	3.70	348,869,351 8.76			
19,943,856	Northern Star Resources	153,861,310	3.86	Total Common Stocks (Shares) & Warrants 3,722,430,846 93.49			
173,078,457	Predictive Discovery	24,104,050	0.60	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market 3,863,872,423 97.04			
465,890,475 11.70				Other Transferable Securities			
Canada				COMMON STOCKS (SHARES) & WARRANTS			
4,266,643	Agnico Eagle Mines*	208,340,054	5.23	Canada			
14,813,752	Alamos Gold	192,171,991	4.83	13,075,000	Allied Merger**	25,757,750	0.65
7,953,913	Artemis Gold	36,157,954	0.91	8,208,603	Great Basin Gold**	-	0.00
58,029,985	B2Gold*	182,301,099	4.58	1,085,209	Osisko Mining (Wts 28/8/2024)**	8	0.00
14,819,827	Barrick Gold*	242,600,568	6.09	25,757,758 0.65			
18,573,377	Centerra Gold*	111,479,446	2.80	Kazakhstan			
10,680,431	Dundee Precious Metals	71,684,048	1.80	9,373,110	Polymetal International**	39,274,035	0.99
2,529,875	Eldorado Gold	24,109,709	0.61	Russian Federation			
1,284,569	Franco-Nevada	185,603,195	4.66	5,317,500	GV Gold Vysochaishy**	53,175	0.00
29,359,555	Kinross Gold*	150,394,032	3.78	1,347,782	Polyus**	140	0.00
10,045,837	Lundin Gold	121,223,611	3.05	53,315 0.00			
7,022,980	MAG Silver	80,983,012	2.03	United States			
24,473,527	Marathon Gold	13,929,489	0.35	1,625,145	Allied Gold**	-	0.00
8,041,400	Marathon Gold (Wts 20/9/2024)	307,321	0.01	Total Common Stocks (Shares) & Warrants 65,085,108 1.64			
6,327,276	Osisko Gold Royalties	85,354,721	2.14	BONDS			
33,980,046	Osisko Mining	71,332,953	1.79	Canada			
6,666,710	Pan American Silver*	109,467,378	2.75	CAD 3,207,464	Great Basin Gold 8% 30/11/2014***	-	0.00
9,092,516	Rupert Resources	24,800,380	0.62	Total Bonds - 0.00			
7,925,731	Skeena Resources	39,779,288	1.00	RIGHTS			
9,017,405	SSR Mining*	135,621,772	3.41	Canada			
7,747,924	Torex Gold Resources	90,516,499	2.27	2,090,998	Kinross Gold (31/12/2024)**	16	0.00
4,973,679	Wheaton Precious Metals*	217,607,566	5.47	Total Rights 16 0.00			
2,395,766,086 60.18				Total Other Transferable Securities 65,085,124 1.64			
South Africa				Total Portfolio 3,928,957,547 98.69			
3,499,826	AngloGold Ashanti	60,721,981	1.52	Other Net Assets 52,299,163 1.31			
5,685,128	Gold Fields*	73,281,300	1.84	Total Net Assets (USD) 3,981,256,710 100.00			
9,952,017	Gold Fields*	128,814,763	3.24				
946,173	Northam Platinum	6,285,326	0.16				
269,103,370 6.76							

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

***This security is in default, see Note 2(b)

World Gold Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	28,686,739	USD	18,675,932	BNY Mellon	15/9/2023	(86,491)
USD	1,643,125	AUD	2,543,336	BNY Mellon	15/9/2023	(4,990)
Net unrealised depreciation						(91,481)
CHF Hedged Share Class						
CHF	14,972,197	USD	17,140,562	BNY Mellon	15/9/2023	(168,049)
USD	1,256,698	CHF	1,101,149	BNY Mellon	15/9/2023	8,438
Net unrealised depreciation						(159,611)
EUR Hedged Share Class						
EUR	251,781,113	USD	276,130,612	BNY Mellon	15/9/2023	(2,814,872)
USD	20,684,248	EUR	18,957,538	BNY Mellon	15/9/2023	105,344
Net unrealised depreciation						(2,709,528)
GBP Hedged Share Class						
GBP	9,057,892	USD	11,524,257	BNY Mellon	15/9/2023	(41,444)
USD	934,823	GBP	734,938	BNY Mellon	15/9/2023	3,133
Net unrealised depreciation						(38,311)
HKD Hedged Share Class						
HKD	81,975,815	USD	10,500,668	BNY Mellon	15/9/2023	(42,903)
USD	802,799	HKD	6,278,221	BNY Mellon	15/9/2023	1,878
Net unrealised depreciation						(41,025)
PLN Hedged Share Class						
PLN	32,933,051	USD	8,102,124	BNY Mellon	15/9/2023	(111,815)
USD	509,401	PLN	2,090,830	BNY Mellon	15/9/2023	2,114
Net unrealised depreciation						(109,701)
SGD Hedged Share Class						
SGD	97,200,296	USD	72,191,380	BNY Mellon	15/9/2023	(246,409)
USD	5,170,794	SGD	7,004,773	BNY Mellon	15/9/2023	(13,930)
Net unrealised depreciation						(260,339)
Total net unrealised depreciation (USD underlying exposure - USD 441,427,228)						(3,409,996)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Mining	93.47
Investment Funds	3.55
Real Estate Investment & Services	1.67
Other Net Assets	1.31
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

World Healthscience Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				156,817	Lonza	87,285,376	0.64
				1,373,841	Novartis*	139,373,740	1.02
				1,486,398	Roche	441,185,718	3.24
				394,893	Sonova*	104,847,663	0.77
						967,102,310	7.10
FUNDS				United Kingdom			
	Ireland			3,484,037	AstraZeneca	474,954,658	3.49
254,772,307	BlackRock ICS US Dollar Liquidity Fund [~]	254,772,307	1.87	198,555	Immunocore*	11,109,152	0.08
Total Funds		254,772,307	1.87			486,063,810	3.57
COMMON / PREFERRED STOCKS (SHARES)				United States			
Belgium				2,530,896	Abbott Laboratories*	264,225,543	1.95
570,073	UCB*	51,186,893	0.38	2,618,243	AbbVie	389,097,092	2.86
Cayman Islands				437,016	Agilent Technologies	53,718,006	0.39
5,942,000	Abbisko Cayman	1,803,137	0.01	130,298	Align Technology	48,646,759	0.35
3,127,626	Antengene	482,525	0.01	320,713	Alnylam Pharmaceuticals*	63,982,244	0.47
76,940	BeiGene*	16,222,799	0.12	1,290,151	Amgen	331,555,906	2.44
1,000,000	Everest Medicines	2,307,797	0.02	1,721,029	Avantor*	37,948,689	0.28
15,025,500	Kindstar Globalgene Technology	2,912,001	0.02	2,152,630	Baxter International	89,118,882	0.65
317,344	Legend Biotech	22,134,744	0.16	859,023	Becton Dickinson*	241,643,170	1.78
139,413	MoonLake Immunotherapeutics	7,893,564	0.06	744,495	Biogen	198,400,472	1.45
		53,756,567	0.40	309,831	BioMarin Pharmaceutical	29,246,497	0.22
Denmark				297,659	Blueprint Medicines*	14,757,933	0.11
135,124	Genmab*	52,330,805	0.39	8,960,129	Boston Scientific	487,968,626	3.59
405,136	Genmab	15,694,968	0.11	1,499,137	Bristol-Myers Squibb	93,411,226	0.69
4,132,158	Novo Nordisk*	768,746,390	5.65	382,850	Catalent*	19,138,672	0.14
		836,772,163	6.15	1,304,158	Cencora	231,788,001	1.70
France				537,955	Centene	33,864,267	0.25
437,910	EssilorLuxottica*	83,562,059	0.61	508,982	Cigna	143,151,187	1.05
3,941,483	Sanofi	425,533,932	3.13	254,781	Cooper	95,545,423	0.71
		509,095,991	3.74	1,080,924	Danaher	288,077,055	2.12
Germany				665,857	Dexcom	68,589,930	0.51
192,181	BioNTech*	23,826,600	0.17	716,311	Edwards Lifesciences	55,564,244	0.41
90,159	Sartorius*	36,838,099	0.27	389,936	Elevance Health	178,044,778	1.31
		60,664,699	0.44	1,670,069	Eli Lilly	916,867,881	6.74
Ireland				323,083	Exact Sciences*	26,909,583	0.19
147,846	Horizon Therapeutics	16,714,730	0.12	881,000	GE HealthCare Technologies*	61,995,970	0.46
2,564,867	Medtronic	211,473,284	1.56	3,195,656	Gilead Sciences	245,554,207	1.80
81,544	Prothena	4,435,178	0.03	405,329	HCA Healthcare	113,443,481	0.84
301,438	STERIS	69,924,573	0.51	269,911	Hologic	20,472,749	0.15
		302,547,765	2.22	246,661	Humana	116,362,327	0.85
Japan				146,309	IDEXX Laboratories*	74,911,671	0.55
2,791,000	Daiichi Sankyo	82,094,430	0.60	114,688	Illumina*	19,178,127	0.14
497,000	Eisai*	31,481,830	0.23	440,247	Incyte	28,519,201	0.20
		113,576,260	0.83	1,241,052	Intuitive Surgical	397,335,209	2.92
Jersey				510,007	IQVIA*	115,266,682	0.85
530,011	Novocure*	11,538,340	0.08	1,953,222	Johnson & Johnson	315,894,594	2.32
Netherlands				293,851	Masimo*	33,729,687	0.25
217,384	Argenx*	109,555,014	0.80	732,722	McKesson	307,083,790	2.25
1,204,827	QIAGEN	55,373,849	0.41	5,046,239	Merck	554,632,128	4.07
		164,928,863	1.21	36,259	Mettler-Toledo International	44,403,497	0.33
Switzerland				221,178	Mirati Therapeutics*	8,228,927	0.06
2,314,077	Alcon*	194,409,813	1.43	647,128	Moderna*	74,322,650	0.54
				150,463	Neurocrine Biosciences	16,383,916	0.12

[~]Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

World Healthscience Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
134,275	Penumbra [†]	35,247,187	0.26				
6,821,733	Pfizer	244,900,214	1.79				
514,030	Quest Diagnostics [*]	69,157,596	0.51				
3,326	Reata Pharmaceuticals	561,961	0.00				
182,450	Regeneron Pharmaceuticals [†]	151,557,566	1.11				
140,475	Repligen [*]	24,281,104	0.18				
226,570	REVOLUTION Medicines	7,565,172	0.06				
660,367	Rhythm Pharmaceuticals [*]	17,248,786	0.12				
179,232	Sarepta Therapeutics [*]	21,561,610	0.16				
417,303	Seagen	86,452,662	0.63				
1,005,459	Stryker	290,622,897	2.13				
885,494	Thermo Fisher Scientific	497,603,354	3.66				
1,663,333	UnitedHealth	815,033,170	5.99				
797,922	Vertex Pharmaceuticals	277,325,771	2.04				
101,875	Waters [*]	29,326,756	0.22				
368,281	West Pharmaceutical Services	150,881,043	1.11				
664,486	Zoetis [*]	128,252,443	0.95				
		9,796,560,171	71.98				
Total Common / Preferred Stocks (Shares)		13,353,793,832	98.10				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		13,608,566,139	99.97				
				Other Transferable Securities			
				COMMON STOCKS (SHARES)			
				United States			
				264,817	Contra Abiomed**	738,839	0.01
Total Common Stocks (Shares)						738,839	0.01
Total Other Transferable Securities						738,839	0.01
Total Portfolio						13,609,304,978	99.98
Other Net Assets						2,500,596	0.02
Total Net Assets (USD)						13,611,805,574	100.00

[†]All or a portion of this security is pledged or given in guarantee, see Note 13, for further details.

^{*}All or a portion of this security represents a security on loan.

^{**}Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	134,942,000	USD	90,039,807	State Street	14/9/2023	(2,598,729)
EUR	181,380,000	USD	195,081,445	RBS	14/9/2023	1,801,222
JPY	18,060,000,000	USD	130,843,017	Goldman Sachs	14/9/2023	(7,077,482)
JPY	53,985,234,700	USD	390,695,960	State Street	14/9/2023	(20,734,082)
Net unrealised depreciation						(28,609,071)
AUD Hedged Share Class						
AUD	85,318,309	USD	55,542,257	BNY Mellon	15/9/2023	(254,704)
USD	3,442,093	AUD	5,325,580	BNY Mellon	15/9/2023	(8,951)
Net unrealised depreciation						(263,655)
CNH Hedged Share Class						
CNY	556,080,544	USD	77,044,875	BNY Mellon	15/9/2023	(567,559)
USD	3,713,450	CNY	27,032,370	BNY Mellon	15/9/2023	(4,272)
Net unrealised depreciation						(571,831)
EUR Hedged Share Class						
EUR	220,045,078	USD	241,347,914	BNY Mellon	15/9/2023	(2,482,553)
USD	18,864,974	EUR	17,300,137	BNY Mellon	15/9/2023	85,227
Net unrealised depreciation						(2,397,326)
HKD Hedged Share Class						
HKD	214,419,105	USD	27,470,491	BNY Mellon	15/9/2023	(116,759)
USD	1,338,004	HKD	10,470,451	BNY Mellon	15/9/2023	2,275
Net unrealised depreciation						(114,484)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

World Healthscience Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
JPY Hedged Share Class						
JPY	198,447,886	USD	1,392,271	BNY Mellon	15/9/2023	(32,029)
USD	43,024	JPY	6,250,544	BNY Mellon	15/9/2023	182
Net unrealised depreciation						(31,847)
SGD Hedged Share Class						
SGD	192,117,783	USD	142,707,374	BNY Mellon	15/9/2023	(507,096)
USD	5,536,575	SGD	7,500,920	BNY Mellon	15/9/2023	(15,382)
Net unrealised depreciation						(522,478)
Total net unrealised depreciation (USD underlying exposure - USD 1,351,097,683)						(32,510,692)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Pharmaceuticals	44.70
Healthcare Products	27.52
Biotechnology	13.50
Healthcare Services	11.40
Investment Funds	1.87
Electronics	0.99
Other Net Assets	0.02
	100.00

World Mining Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market				3,165,199	Northam Platinum	21,026,079	0.39
				2,607,346	Sibanye Stillwater*	4,008,846	0.08
						34,924,512	0.65
COMMON / PREFERRED STOCKS (SHARES)				Sweden			
				1,719,211	Epiroc	33,188,910	0.61
				United Kingdom			
16,091,107	BHP	467,473,401	8.64	4,209,465	Anglo American	113,179,282	2.09
9,766,787	Chalice Mining*	22,585,435	0.42	1,626,670	Antofagasta*	29,858,458	0.55
14,188,486	Champion Iron*	55,970,848	1.03	2,198,015	Endeavour Mining	45,475,915	0.84
6,666,987	Deterra Royalties	19,217,556	0.36	3,649,713	Rio Tinto	226,516,313	4.19
6,996,397	Equatorial Resources	725,109	0.01			415,029,968	7.67
10,439,351	Iluka Resources*	57,680,772	1.07	United States			
10,469,912	Lynas Rare Earths*	48,761,882	0.90	420,529	Albemarle*	83,622,192	1.55
1,673,258	Mineral Resources*	77,528,195	1.43	1,165,510	Alcoa*	35,140,126	0.65
6,753,645	Newcrest Mining	113,873,044	2.11	6,959,171	Freeport-McMoRan	280,454,591	5.18
114,861,946	Nickel Industries*	59,149,603	1.09	416,666	Ivanhoe Electric	6,566,656	0.12
17,353,301	Northern Star Resources	133,875,898	2.47	3,875,542	Ivanhoe Electric / US*	61,078,542	1.13
43,578	Woodside Energy	1,044,990	0.02	4,159,886	Newmont*	165,937,853	3.07
		1,057,886,733	19.55	1,047,167	Nucor	179,536,782	3.32
				890,383	Steel Dynamics	94,870,309	1.75
						907,207,051	16.77
Brazil				Total Common / Preferred Stocks (Shares)			
3,336,948	Bradespar	15,408,593	0.29			5,098,455,333	94.25
23,547,702	Vale	315,892,422	5.84	BONDS			
		331,301,015	6.13	Brazil			
Canada				BRL 6,750	Vale 0% 30/3/2172	39,868	0.00
239,179	Agnico Eagle Mines	11,679,104	0.22	Total Bonds			
8,745,766	Barrick Gold*	143,168,190	2.65			39,868	0.00
2,738,377	Cameco*	101,895,008	1.88	Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
2,054,757	ERO Copper*	42,390,467	0.78			5,098,495,201	94.25
8,115,624	First Quantum Minerals*	214,459,783	3.96	Other Transferable Securities			
5,085,383	Foran Mining	14,321,765	0.27	COMMON STOCKS (SHARES)			
1,027,784	Franco-Nevada	148,501,166	2.75	Canada			
16,763,886	Ivanhoe Mines	150,866,066	2.79	1,071,864	Filo Mining 4 Month Hold**	16,558,991	0.30
9,875,717	Lundin Mining*	75,991,893	1.40	Kazakhstan			
3,405,252	Sigma Lithium	102,193,480	1.89	4,355,902	Polymetal International**	18,251,556	0.34
10,025,254	Solaris Resources	43,869,733	0.81	Russian Federation			
1,963,707	Stelco*	56,667,545	1.05	1	Polyus**	-	0.00
4,811,481	Teck Resources*	201,299,689	3.72	376,830	Polyus**	39	0.00
4,107,298	Wheaton Precious Metals*	179,701,810	3.32			39	0.00
		1,487,005,699	27.49	United States			
Chile				3,470,000	CSA Cobar Pipe**	38,753,307	0.72
641,886	Sociedad Quimica y Minera de Chile*	39,938,147	0.74	243,000	Metal Founders**	2,230,740	0.04
Germany						40,984,047	0.76
329,381	Aurubis*	27,309,477	0.50	Total Common Stocks (Shares)			
Jersey						75,794,633	1.40
69,606,538	Glencore	371,608,980	6.87	Total Other Transferable Securities			
Luxembourg						75,794,633	1.40
6,550,689	ArcelorMittal*	175,190,970	3.24	Total Portfolio			
Norway						5,174,289,834	95.65
20,753,129	Norsk Hydro	115,801,021	2.14	Other Net Assets			
Peru						235,391,762	4.35
3,292,350	Sociedad Minera Cerro Verde	102,062,850	1.89	Total Net Assets (USD)			
South Africa						5,409,681,596	100.00
1,909,819	Impala Platinum	9,889,587	0.18				

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

The notes on pages 1040 to 1054 form an integral part of these financial statements.

World Mining Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	38,276,286	USD	24,904,377	BNY Mellon	15/9/2023	(100,769)
USD	3,349,319	AUD	5,184,092	BNY Mellon	15/9/2023	(10,042)
Net unrealised depreciation						(110,811)
CHF Hedged Share Class						
CHF	14,084,067	USD	16,117,623	BNY Mellon	15/9/2023	(151,900)
USD	1,770,333	CHF	1,551,411	BNY Mellon	15/9/2023	11,654
Net unrealised depreciation						(140,246)
EUR Hedged Share Class						
EUR	173,375,833	USD	190,172,543	BNY Mellon	15/9/2023	(1,968,004)
USD	20,879,141	EUR	19,126,966	BNY Mellon	15/9/2023	116,312
Net unrealised depreciation						(1,851,692)
GBP Hedged Share Class						
GBP	10,539,472	USD	13,406,114	BNY Mellon	15/9/2023	(45,082)
USD	1,263,133	GBP	994,527	BNY Mellon	15/9/2023	2,358
Net unrealised depreciation						(42,724)
HKD Hedged Share Class						
HKD	13,604,903	USD	1,742,760	BNY Mellon	15/9/2023	(7,166)
USD	190,751	HKD	1,491,683	BNY Mellon	15/9/2023	457
Net unrealised depreciation						(6,709)
PLN Hedged Share Class						
PLN	49,533,831	USD	12,188,518	BNY Mellon	15/9/2023	(170,483)
USD	1,303,154	PLN	5,336,532	BNY Mellon	15/9/2023	8,384
Net unrealised depreciation						(162,099)
SGD Hedged Share Class						
USD	6	SGD	8	BNY Mellon	5/9/2023	-
SGD	61,128,587	USD	45,405,515	BNY Mellon	15/9/2023	(159,823)
USD	4,921,522	SGD	6,659,571	BNY Mellon	15/9/2023	(7,697)
Net unrealised depreciation						(167,520)
Total net unrealised depreciation						
(USD underlying exposure - USD 334,727,488)						(2,481,801)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Mining	70.89
Iron/Steel	17.71
Coal	3.72
Chemicals	2.29
Machinery Construction & Mining	0.61
Investment Companies	0.29
Retailing	0.12
Oil & Gas Producers	0.02
Other Net Assets	4.35
	100.00

World Real Estate Securities Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets
58,467	Welltower*	4,869,132	2.46
		125,297,544	63.32
Total Common Stocks (Shares)		195,554,101	98.82
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market			
		195,554,101	98.82
Total Portfolio		195,554,101	98.82
Other Net Assets		2,339,667	1.18
Total Net Assets (USD)		197,893,768	100.00

*All or a portion of this security represents a security on loan.

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD	447,000	USD	295,831	Morgan Stanley	16/10/2023	(5,835)
AUD	3,698,000	USD	2,492,569	Deutsche Bank	16/10/2023	(93,455)
AUD	352,000	USD	230,708	BNY Mellon	16/10/2023	(2,345)
CAD	954,000	USD	722,940	Citigroup	16/10/2023	(17,331)
CAD	2,101,000	USD	1,596,394	Morgan Stanley	16/10/2023	(42,426)
CAD	1,000	USD	735	Deutsche Bank	16/10/2023	5
CHF	725,000	USD	839,935	Morgan Stanley	16/10/2023	(15,277)
CHF	67,000	USD	77,687	Citigroup	16/10/2023	(1,477)
EUR	3,338,000	USD	3,693,262	Morgan Stanley	16/10/2023	(64,236)
EUR	367,000	USD	403,948	Citigroup	16/10/2023	(4,951)
GBP	2,272,000	USD	2,916,837	Morgan Stanley	16/10/2023	(36,320)
GBP	34,000	USD	43,172	Citigroup	16/10/2023	(65)
GBP	54,000	USD	67,975	Deutsche Bank	16/10/2023	488
HKD	21,099,000	USD	2,707,257	Morgan Stanley	16/10/2023	(11,791)
HKD	1,191,000	USD	152,411	BNY Mellon	16/10/2023	(257)
HKD	1,781,000	USD	228,640	Bank of America	16/10/2023	(1,111)
ILS	1,494,000	USD	410,346	Deutsche Bank	16/10/2023	(17,810)
JPY	215,874,363	USD	1,519,822	BNY Mellon	16/10/2023	(32,674)
JPY	856,447,000	USD	6,091,758	Deutsche Bank	16/10/2023	(191,732)
JPY	72,437,000	USD	508,291	Morgan Stanley	16/10/2023	(9,274)
JPY	43,541,000	USD	301,627	Nomura	16/10/2023	(1,675)
NOK	632,000	USD	62,718	Morgan Stanley	16/10/2023	(3,293)
NZD	677,000	USD	426,695	Nomura	16/10/2023	(24,016)
NZD	418,000	USD	259,900	BNY Mellon	16/10/2023	(11,273)
SEK	2,038,000	USD	197,201	Deutsche Bank	16/10/2023	(10,006)
SEK	12,868,000	USD	1,230,056	Morgan Stanley	16/10/2023	(48,103)
SEK	251,000	USD	24,386	Bank of America	16/10/2023	(1,331)
SGD	5,265,000	USD	3,974,159	Bank of America	16/10/2023	(71,580)
SGD	24,000	USD	18,201	Citibank	16/10/2023	(411)
SGD	3,012,000	USD	2,275,146	BNY Mellon	16/10/2023	(42,560)
USD	425,484	KRW	550,680,000	Morgan Stanley	16/10/2023	8,429
USD	1,294,781	GBP	1,006,000	Morgan Stanley	16/10/2023	19,341
USD	613,241	EUR	556,000	Morgan Stanley	16/10/2023	8,766
USD	1,861,156	HKD	14,540,000	Morgan Stanley	16/10/2023	3,623
USD	740,157	EUR	662,000	Nomura	16/10/2023	20,440
USD	2,979,306	GBP	2,340,000	Deutsche Bank	16/10/2023	12,577
USD	2,452,617	AUD	3,727,000	Morgan Stanley	16/10/2023	34,688
USD	15,696	GBP	12,000	Citigroup	16/10/2023	482
USD	254,238	JPY	35,390,000	BNY Mellon	16/10/2023	10,438
USD	3,802,949	EUR	3,454,000	Deutsche Bank	16/10/2023	47,810
USD	4,157,797	HKD	32,429,000	BNY Mellon	16/10/2023	14,885

The notes on pages 1040 to 1054 form an integral part of these financial statements.

World Real Estate Securities Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
USD	64,447	AUD	95,000	BNY Mellon	16/10/2023	2,815
USD	470,013	GBP	364,000	Citibank	16/10/2023	8,522
USD	199,950	AUD	304,000	Deutsche Bank	16/10/2023	2,727
USD	36,481	CAD	48,000	Deutsche Bank	16/10/2023	979
USD	1,543,091	JPY	217,962,000	Deutsche Bank	16/10/2023	41,561
USD	497,143	SGD	664,000	BNY Mellon	16/10/2023	4,966
USD	1,009,254	SEK	10,761,000	Morgan Stanley	16/10/2023	20,830
USD	1,673,375	CAD	2,229,000	Citigroup	16/10/2023	24,735
USD	5,704,911	JPY	806,975,000	Morgan Stanley	16/10/2023	145,695
USD	48,023	SEK	514,000	Citigroup	16/10/2023	811
USD	30,634	SGD	41,000	Citigroup	16/10/2023	243
USD	237,444	HKD	1,852,000	Citigroup	16/10/2023	845
USD	685,163	CHF	596,000	Deutsche Bank	16/10/2023	7,237
USD	30,888	EUR	28,000	Citigroup	16/10/2023	447
USD	32,239	CHF	28,000	Morgan Stanley	16/10/2023	390
Net unrealised depreciation						(317,840)
AUD Hedged Share Class						
AUD	2,093,516	USD	1,363,009	BNY Mellon	15/9/2023	(6,378)
USD	94,231	AUD	145,715	BNY Mellon	15/9/2023	(196)
Net unrealised depreciation						(6,574)
CHF Hedged Share Class						
CHF	535,898	USD	613,472	BNY Mellon	15/9/2023	(5,976)
USD	38,024	CHF	33,364	BNY Mellon	15/9/2023	202
Net unrealised depreciation						(5,774)
CNH Hedged Share Class						
CNY	2,921,846	USD	404,571	BNY Mellon	15/9/2023	(2,730)
USD	24,147	CNY	175,693	BNY Mellon	15/9/2023	(18)
Net unrealised depreciation						(2,748)
HKD Hedged Share Class						
HKD	70,382	USD	9,016	BNY Mellon	15/9/2023	(37)
USD	2,959	HKD	23,150	BNY Mellon	15/9/2023	5
Net unrealised depreciation						(32)
SGD Hedged Share Class						
USD	57	SGD	77	BNY Mellon	5/9/2023	-
SGD	382,436	USD	284,053	BNY Mellon	15/9/2023	(987)
USD	18,698	SGD	25,320	BNY Mellon	15/9/2023	(41)
Net unrealised depreciation						(1,028)
Total net unrealised depreciation (USD underlying exposure - USD 66,076,576)						(333,996)

Contracts For Difference as at 31 August 2023

Holding	Description	Counterparty	Unrealised appreciation USD
United States			
2,387	Agree Realty	Morgan Stanley	453
1,683	Equinix	Morgan Stanley	61,127
18,792	SL Green Realty	Morgan Stanley	110,685
			172,265
Total (USD underlying exposure - USD 2,203,745)			172,265

Sector Breakdown as at 31 August 2023

	% of Net Assets
Real Estate Investment Trusts	83.69
Real Estate Investment & Services	12.54
Private Equity	1.15
Engineering & Construction	0.90
Telecommunications	0.54
Other Net Assets	1.18
<hr/>	
	100.00

The notes on pages 1040 to 1054 form an integral part of these financial statements.

World Technology Fund

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market							
RIGHTS				United Kingdom			
				2,274,559	RELX	74,447,961	0.76
				3,450,733	Wise*	28,004,407	0.29
Total Rights				102,452,368 1.05			
				United States			
				167,318	Adobe	93,316,595	0.95
45,403	Constellation Software (2/10/2023)	16,613	0.00	2,031,995	Advanced Micro Devices	218,236,263	2.23
Total Funds				119,217,197 1.22			
FUNDS				United States			
				1,750,108	Alphabet	239,309,768	2.44
119,217,197	BlackRock ICS US Dollar Liquidity Fund*	119,217,197	1.22	1,593,276	Amazon.com	219,489,702	2.24
Total Funds				119,217,197 1.22			
COMMON STOCKS (SHARES)							
Australia							
2,210,845	Altium*	69,326,921	0.71	327,097	ANSYS*	103,853,298	1.06
Canada							
45,403	Constellation Software	92,385,530	0.94	4,609,741	Apple	866,907,892	8.85
878,578	Shopify*	57,010,926	0.58	322,321	Applied Materials	48,976,676	0.50
464,101	Thomson Reuters*	59,804,317	0.61	371,584	Arista Networks*	71,329,264	0.73
				209,200,773 2.13			
Cayman Islands							
1,726,850	Trip.com	68,123,033	0.70	269,170	Aspen Technology*	52,770,779	0.54
France							
710,649	SOITEC*	130,687,083	1.33	271,013	Autodesk	60,262,451	0.62
Germany							
325,683	SAP*	45,928,201	0.47	289,511	Broadcom	263,967,444	2.69
Japan							
830,400	GMO Payment Gateway*	52,430,178	0.54	1,343,874	Cadence Design Systems	324,491,816	3.31
81,400	Keyence*	33,706,195	0.34	3,061,529	Coupage*	57,709,822	0.59
2,364,600	Renesas Electronics	39,645,947	0.40	397,788	CrowdStrike*	63,944,421	0.65
622,500	Sony	51,727,714	0.53	215,362	Equifax*	44,926,667	0.46
				177,510,034 1.81			
Luxembourg							
452,628	Spotify Technology	68,641,036	0.70	155,600	Fair Isaac	141,536,872	1.44
Netherlands							
29,201	Adyen	24,683,045	0.25	285,711	First Solar	53,882,237	0.55
231,404	ASM International*	112,751,345	1.15	331,370	Intuit*	179,281,111	1.83
423,463	ASML*	282,046,630	2.88	245,330	Lam Research	170,521,523	1.74
2,461,708	STMicroelectronics	117,342,404	1.20	2,373,649	Marvell Technology	188,834,730	1.42
				536,823,424 5.48			
New Zealand							
789,106	Xero*	63,944,205	0.65	633,142	Mastercard	262,424,696	2.68
Singapore							
2,848,754	Flex	79,380,530	0.81	102,717	MercadoLibre*	138,873,384	1.42
South Korea							
932,294	Samsung Electronics	47,187,795	0.48	830,656	Meta Platforms	248,083,721	2.53
Taiwan							
8,151,000	Quanta Computer	64,882,381	0.66	1,295,574	Micron Technology	91,027,029	0.93
805,437	Taiwan Semiconductor Manufacturing*	75,606,371	0.77	2,714,480	Microsoft	893,226,789	9.12
				140,488,752 1.43			
				151,256 Netflix 65,871,988 0.67			
				1,454,880 NEXTracker* 61,134,058 0.62			
				1,702,311 NVIDIA 846,372,006 8.64			
				1,768,211 Oracle 213,776,710 2.18			
				263,144 Palo Alto Networks 63,601,905 0.65			
				1,198,507 Rocket Lab USA* 7,730,370 0.08			
				210,508 S&P Global* 82,784,376 0.84			
				516,186 Salesforce 116,988,395 1.19			
				157,711 ServiceNow 93,472,155 0.95			
				193,926 Snowflake* 30,516,195 0.31			
				356,665 Take-Two Interactive Software 50,824,763 0.52			
				1,098,621 Tesla 282,598,280 2.88			
				1,817,736 Uber Technologies 85,033,690 0.87			
				887,340 Visa* 219,146,360 2.24			
				2,192,831 Warner Music* 73,437,910 0.75			

*Investment in connected party fund, see further information in Note 10.

*All or a portion of this security represents a security on loan.

World Technology Fund continued

Portfolio of Investments 31 August 2023

Holding	Description	Market Value (USD)	% of Net Assets	Holding	Description	Market Value (USD)	% of Net Assets
2,037,057	Wolfspeed*	97,004,654	0.99				
		7,773,670,925	79.34				
Total Common Stocks (Shares)		9,513,365,080	97.09				
Total Transferable Securities and Money Market Instruments Admitted to an Official Stock Exchange Listing or Dealt in on Another Regulated Market		9,632,598,890	98.31				
Other Transferable Securities							
COMMON STOCKS (SHARES) & WARRANTS							
Canada							
45,403	Constellation Software (Wts 31/3/2040)**	3	0.00				
India							
2,985	Think & Learn Pvt**	2,255,233	0.02				
2,822	Think & Learn Pvt**	2,132,083	0.02				
		4,387,316	0.04				
Sweden							
43,738	Klarna Bank**	9,252,493	0.10				
				United States			
				325,875	ByteDance**	56,601,172	0.58
				258,450	Databricks**	13,803,815	0.14
				469,125	Databricks**	25,055,966	0.25
				439,764	Databricks**	23,487,795	0.24
				230,500	Farmer's Business Network**	5,619,590	0.06
				193,800	SambaNova Systems**	15,381,906	0.16
				396,000	Unqork**	3,215,520	0.03
				11,920	Unqork**	70,447	0.00
				19,160	Unqork**	124,732	0.00
				10,880	Unqork**	61,472	0.00
				249,240	Unqork**	1,395,744	0.02
				29,880	Unqork**	169,419	0.00
						144,987,578	1.48
				Total Common Stocks (Shares) & Warrants		158,627,390	1.62
				Total Other Transferable Securities		158,627,390	1.62
				Total Portfolio		9,791,226,280	99.92
				Other Net Assets		7,562,372	0.08
				Total Net Assets (USD)		9,798,788,652	100.00

*All or a portion of this security represents a security on loan.

**Security subject to a fair value adjustment as detailed in Note 2(j).

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
AUD Hedged Share Class						
AUD	49,905,906	USD	32,446,321	BNY Mellon	15/9/2023	(106,557)
USD	2,679,315	AUD	4,154,732	BNY Mellon	15/9/2023	(13,003)
Net unrealised depreciation						(119,560)
BRL Hedged Share Class						
BRL	2,059,927	USD	414,981	BNY Mellon	15/9/2023	2,378
USD	43,910	BRL	216,541	BNY Mellon	15/9/2023	37
Net unrealised appreciation						2,415
CNH Hedged Share Class						
CNY	487,533,727	USD	67,471,556	BNY Mellon	15/9/2023	(421,474)
USD	5,536,672	CNY	40,239,061	BNY Mellon	15/9/2023	2,650
Net unrealised depreciation						(418,824)
EUR Hedged Share Class						
EUR	152,976,018	USD	167,760,897	BNY Mellon	15/9/2023	(1,700,973)
USD	14,341,825	EUR	13,156,485	BNY Mellon	15/9/2023	60,121
Net unrealised depreciation						(1,640,852)
GBP Hedged Share Class						
GBP	1,268,687	USD	1,614,128	BNY Mellon	15/9/2023	(5,796)
USD	137,944	GBP	108,728	BNY Mellon	15/9/2023	108
Net unrealised depreciation						(5,688)
JPY Hedged Share Class						
JPY	193,997,360	USD	1,359,842	BNY Mellon	15/9/2023	(30,108)
USD	120,470	JPY	17,426,199	BNY Mellon	15/9/2023	1,028
Net unrealised depreciation						(29,080)
SGD Hedged Share Class						
USD	9,158	SGD	12,398	BNY Mellon	5/9/2023	(15)

The notes on pages 1040 to 1054 form an integral part of these financial statements.

World Technology Fund continued

Open Forward Foreign Exchange Contracts as at 31 August 2023

Currency	Purchases	Currency	Sales	Counterparty	Maturity date	Unrealised appreciation/ (depreciation) USD
SGD	345,744,066	USD	256,763,129	BNY Mellon	15/9/2023	(852,949)
USD	20,565,645	SGD	27,834,131	BNY Mellon	15/9/2023	(36,355)
Net unrealised depreciation						(889,319)
Total net unrealised depreciation (USD underlying exposure - USD 567,698,836)						(3,100,908)

Sector Breakdown as at 31 August 2023

	% of Net Assets
Semiconductors	28.92
Software	28.03
Internet	13.39
Computers	10.16
Diversified Financial Services	4.91
Commercial Services	3.14
Automobile Manufacturers	2.88
Electronics	1.43
Telecommunications	1.36
Application Software	1.26
Investment Funds	1.22
Entertainment	0.75
Media	0.61
Alternative Energy Sources	0.55
Home Furnishings	0.53
Machinery Diversified	0.34
Systems Software	0.16
Data Processing & Outsourced Services	0.10
Aerospace/Defence	0.08
Alternative Carriers	0.06
Education Services	0.04
Other Net Assets	0.08
	100.00

Notes to the Financial Statements

1. Organisation

The Company is a public limited company (société anonyme) established under the laws of the Grand Duchy of Luxembourg as an open ended variable capital investment company (société d'investissement à capital variable). The Company has been authorised by the Commission de Surveillance du Secteur Financier (the "CSSF") as an undertaking for collective investments in transferable securities ("UCITS") pursuant to the provisions of Part I of the law of 17 December 2010 as amended from time to time and is regulated pursuant to such law.

The Company is an umbrella structure comprising separate compartments with segregated liability. Each compartment shall have segregated liability from the other compartments and the Company shall not be liable as a whole to third parties for the liabilities of each compartment. Each compartment shall be made up of a separate Portfolio of Investments maintained and invested in accordance with the investment objectives applicable to such compartment.

As at 31 August 2023, the Company offered shares in 103 sub-funds (each a 'Fund'), together the 'Funds'. Each Fund is a separate pool of assets and is represented by separate shares of each Fund which are divided into share classes as detailed in Appendix I.

The Share Classes have equivalent rights in the Company but carry different features and charging structures, which are described in more detail in the Company's Prospectus.

Significant events during the year

As at 31 August 2023, the Swiss Small & MidCap Opportunities Fund continues to be closed to subscriptions from new and existing shareholders. Shareholders can redeem as usual, as per the Company's Prospectus.

Effective 6 September 2022, the China Onshore Bond Fund, denominated in CNH, was launched.

Effective 13 September 2022, an addendum to the Prospectus was issued.

Effective 22 September 2022, the Systematic Global Sustainable Income & Growth Fund, denominated in USD, was launched.

Effective 4 October 2022, the Sustainable Global Allocation Fund, denominated in USD, was launched.

Effective 6 October 2022, the Impact Bond Fund, denominated in EUR, was launched.

Effective 6 October 2022, Bettina Mazzocchi was appointed to the Board of Directors of the Company.

Effective 15 December 2022, an updated Prospectus of the Company was issued.

Effective 15 December 2022, the Systematic Global SmallCap Fund changed its name to the Systematic Sustainable Global SmallCap Fund, the Systematic Multi Allocation Credit Fund

changed its name to the ESG Systematic Multi Allocation Credit Fund and the World Bond Fund changed its name to the Sustainable World Bond Fund.

Effective 29 December 2022, an updated Prospectus of the Company was issued.

Effective 2 March 2023, the Asia Pacific Equity Income Fund terminated.

Effective 3 March 2023, Vasiliki Pachatouridi was appointed to the Board of Directors of the Company.

Effective 23 May 2023, an addendum to the Prospectus was issued.

Effective 6 June 2023, the Brown To Green Materials Fund, denominated in USD, was launched.

Effective 15 June 2023, the Systematic China Environmental Tech Fund, denominated in USD, was launched.

Effective 13 July 2023, the China Multi-Asset Fund, denominated in USD, was launched.

The Board of Directors and the Investment Adviser continue to monitor investment performance in line with the Funds' investment objectives considering the geopolitical tensions arising from Russia's incursion into Ukraine. The operations of the Funds and the publication of net asset values are continuing, with the exception of the BGF Emerging Europe Fund (for the purposes of the remainder of this paragraph, the "Fund"). Due to the significant investment exposure of the Fund to Russia, the trading conditions for the Fund have been significantly impacted. Therefore, the Board of Directors have considered that it is in the interests of the Fund and its investors that subscriptions, redemptions and conversions of all share classes of the Fund and the determination of net asset values be temporarily suspended with effect from 1 March 2022 until further notice, pursuant to the Fund's discretion under the prospectus. On 3 March 2022, the Board of Directors took the decision to further significantly write down the value of the Russian securities held by the Fund. On 9 March 2022, the Board of Directors of the Management Company took the additional exceptional decision to waive its management fees and the Annual Service Charge related to the Fund (effective 1 March 2022) while valuation, subscriptions and redemptions in the Fund are suspended until further notice via the BlackRock website. Since January 2023, month-end indicative Net Asset Values are being published on the BlackRock website. The Net Asset Value disclosed within the annual report is the indicative Net Asset Value of the Fund as at 31 August 2023. At 31 August 2023, the Board of Directors has no current plans to close the Fund and therefore these financial statements are prepared on a going concern basis.

2. Summary of Significant Accounting Policies

The financial statements for the Company have been prepared on a going concern basis, with the exception of the Asia Pacific Equity Income Fund and China Flexible Equity Fund, which have been prepared on a non-going concern basis, following the directors' decision to terminate the Funds referred to in note 1 and note 19. For these latter Funds, the significant accounting

Notes to the Financial Statements continued

policies set out below have been applied consistently with the exception that the carrying values of the remaining assets as at 31 August 2023 are presented at their estimated net realizable values and all liabilities are presented at their estimated settlement amounts. The financial statements have been prepared in accordance with the legal and regulatory requirements relating to the preparation of the financial statements as prescribed by the Luxembourg authorities for Luxembourg investment companies and include the following significant accounting policies:

(a) Valuation of Investments and Other Assets

The Company's investments and other assets are valued as follows:

- ▶ transferable securities which are admitted to an official exchange listing or dealt in on another regulated market, are valued on the basis of the latest available price prevailing on the valuation date. For securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. Where such securities or other assets are quoted or dealt in, on or by more than one stock exchange or regulated market the Board may in its discretion select one of such stock exchanges or regulated markets for such purposes. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the net asset value of certain funds or where governments chose to impose fiscal or transaction charges on foreign investment. As a result, the Directors have implemented fair value techniques in order to estimate the fair value of these investments. Such securities and derivatives shall be valued at their probable realisation value as determined by the competent persons (the Directors). Because of the inherent uncertainty in the fair value process, these estimated values may significantly differ from the values that would have been used had a ready market for the securities existed, and from the values that may be ultimately recovered. The Board of Directors of the Company delegate the valuation of investments to the senior management of the Management Company;
- ▶ for non-quoted securities or securities not traded or dealt in on any stock exchange or other regulated market (including securities of closed-ended investment funds), as well as quoted or non quoted securities on such other markets for which no valuation price is available, or securities for which the quoted prices are, in the opinion of the Directors, not representative of the fair market value, the value thereof shall be determined prudently and in good faith by the Directors on the basis of their expected disposal or acquisition prices;
- ▶ fixed income securities that are not listed on stock exchanges or traded on other regulated markets are valued at the last available mid price or yield equivalents obtained from one or more dealers or pricing services. Securities traded in the OTC market are valued at the last available bid price. In cases where securities are traded on more than one exchange, the securities are valued on the exchange designated by or under the direction of the Board of Directors of the Management Company as the primary

market. Portfolio securities that are traded both in the OTC market and on a stock exchange are valued according to the broadest and most representative market;

- ▶ securities lending: securities are delivered to a third party broker in accordance with lending agent instructions and continue to be valued as part of the portfolio of the Fund;
- ▶ money market instruments may be valued at nominal values plus any accrued interest or on an amortised cost basis, which approximates their fair market value;
- ▶ money market instruments held on the Euro Reserve Fund and the US Dollar Reserve Fund are valued on a mark-to-market basis. Where this is not possible, the assets are valued conservatively by using the mark-to model basis;
- ▶ time deposits are valued at amortised cost which approximates their fair market value;
- ▶ cash, deposits, bills payable on demand and other debts and prepaid expenses are valued at their nominal amount, unless it appears unlikely that such nominal amount is obtainable;
- ▶ assets which include, in particular, interest and dividends receivable, receivable for investments sold and receivable for fund shares subscribed, are valued at nominal value unless it appears unlikely that such nominal amount is obtainable;
- ▶ liabilities, which include, in particular, expenses payable, income distribution payable, payable for investments purchased and payable for fund shares redeemed are valued at their nominal value.

Realised gains and losses on the disposal of investments are calculated using the average cost method and are reflected in the Statement of Operations and Changes in Net Assets.

(b) Income/Expense from Investments

The Company takes account for income from its investments on the following basis:

- ▶ interest income is accrued daily and includes the amortisation on a straight line basis of premiums and accretion of discounts;
- ▶ Interest on cash and cash equivalents, fixed deposits, collective investment scheme income and money market deposit income are recognised on an accruals basis;
- ▶ dividend income is accrued on the ex-dividend date and is shown net of withholding tax;
- ▶ securities lending income is recognised on an accruals basis;
- ▶ when a bond has been identified as being in default, the interest accrual on the defaulted security is stopped. On confirmation of default from the relevant parties, the amount receivable is written off;

Notes to the Financial Statements continued

- ▶ withholding tax reclaims are accounted for on a cash receipts basis;
- ▶ the date included in the description of any perpetual bonds in the Portfolio of Investments is the next callable date of the bonds and the interest rate disclosed under the description in the Portfolio of Investments is the interest rate applicable at the year end and is for information only as these bonds are bearing variable interest rates.

Negative yield expense relating to interest from a negative effective interest rate on assets held is accreted daily and is recognised in the Statement of Operations and Changes in Net Assets over the life of the underlying instrument.

(c) Financial Derivative Instruments

During the year, the Funds have entered into a number of forward foreign exchange and futures contracts. Open forward foreign exchange and futures contracts are valued at the cost to close the contracts on the valuation date. Gains/losses arising from these unsettled contracts are taken to unrealised appreciation/(depreciation) and are included under assets or liabilities (as appropriate) in the Statement of Net Assets.

The Funds can write covered call and put options and purchase call and put options. The Funds can also invest in spread options and synthetic cap options. A spread option is a type of option that derives its value from the difference between the prices of two or more assets. A synthetic cap option is an agreement between two parties providing the purchaser an interest rate ceiling or 'cap' on interest payment. The rate cap itself provides a periodic payment based upon the positive amount by which the reference index rate exceeds the strike rate. When the Funds write and/or purchase an option, an amount equal to the premium received or paid by the Funds is reflected as a liability or an asset. The liability for a written option and the asset for a purchased option are subsequently marked to market to reflect the current value of the option. The Directors have agreed to value exchange traded options based on mid prices or settlement prices rather than last traded prices as this methodology best reflects their estimated realisation value. Unlisted options are valued based upon daily prices obtained from third party pricing agents. When a security is sold through the exercise of an option, the premium received (or paid) is deducted from (or added to) the basis of the security sold. When an option expires (or the Funds enter into a closing transaction), the Funds realise a gain or loss on the option to the extent of the premiums received or paid (or gain or loss to the extent the cost of the closing transaction exceeds the premium paid or received).

As at 31 August 2023, the Funds have entered into Contracts for Difference ("CFDs"). CFDs allow investors to take synthetic long or synthetic short positions with a variable margin. Unlike shares, with CFDs the buyer is potentially liable for far more than the amount they paid on margin. This will result in the Fund holding cash received from counterparties on deposit with various institutions as described in the Prospectus. CFD positions entered into are subject to a daily financing charge, applied at a previously agreed rate above or below the

applicable benchmark. The related dividend income or expense is disclosed net of withholding tax in the Statement of Operations and Changes in Net Assets.

The market value of the CFDs is determined by the last known traded price on the exchange on which the underlying securities or assets are traded or admitted for trading. For underlying securities traded on markets closing after the time of the valuation, last known prices as of this time or such other time may be used. The change in market value, if any, is recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the CFDs are presented in the Statement of Operations and Changes in Net Assets.

Gains and losses on sales of CFDs have been determined on a cost basis using the First In First Out ("FIFO") method.

The Funds have entered into swap agreements to exchange the return generated by one instrument for the return generated by another investment. In the case of credit default swaps, a series of premiums is paid to the seller of the protection, in return for a payment contingent on a credit event (predefined in the agreement). Where possible, swaps are marked to market based upon daily prices obtained from third party pricing agents and verified against the actual market maker. Where such quotations are not available swaps are priced based upon daily quotations from the market maker. In both cases changes in quotations are recorded as net change in unrealised appreciation/(depreciation) in the Statement of Operations and Changes in Net Assets. Realised gains or losses on maturity or termination of the swaps and the interest earned or incurred in relation to the swaps are presented in the Statement of Operations and Changes in Net Assets.

During the year, the Funds have entered into swaption transactions. These give the purchaser the right, but not the obligation to enter into an interest rate swap at a pre-set interest rate within a specified period of time. The swaption buyer pays a premium to the seller for this right. A written swaption gives the purchaser the right to receive fixed payments in return for paying a floating rate of interest. A purchased swaption gives the purchaser the right to pay a fixed rate of interest in return for receiving a floating rate payment stream. When the Fund writes/purchases a swaption, an amount equal to the premium received/paid by the Fund is recorded as a liability or an asset in the Statement of Net Assets.

During the year, the Dynamic High Income Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Income Fund and the Global Multi-Asset Income Fund purchased a number of Equity Linked Notes. A principal amount is paid to a broker at the market price of an underlying equity at an agreed date in return for a fixed coupon payment or payments. At maturity the Fund will receive the principal plus (up to an agreed cap level per the agreement) or minus any movements in the value of the underlying equity.

To Be Announced securities (TBAs) are related to mortgage backed securities issued by US government sponsored agencies. These agencies usually pool mortgage loans and sell interests in the pools created. TBAs relate to future pools of

Notes to the Financial Statements continued

these agencies that are bought and sold for future settlement for which either the interest rate or the maturity date is not yet fixed. TBAs are separately disclosed in the Portfolio of Investments.

The Funds may dispose of a commitment prior to settlement if it is deemed appropriate to do so. Proceeds of TBA sales are not received until the contractual settlement date. During the time a TBA sale commitment is outstanding, equivalent deliverable securities, or an offsetting TBA purchase commitment (deliverable on or before the sale commitment date), are held as cover for the transaction. If two counterparties have offsetting trades for the same TBA contract, these trades will be netted out. On settlement day, the seller delivers the securities specified two days earlier and receives the cash specified on the trade date. In practice, most TBA trades do not ultimately lead to a transfer of physical MBS. The seller will either unwind or “roll” an outstanding trade before maturity, rather than physically settle it.

If the TBA sale commitment is closed through the acquisition of an offsetting purchase commitment, the Fund realises a gain or loss on the commitment without regard to any unrealised gain or loss on the underlying security. If the Fund delivers securities under the commitment, the Fund realises a gain or loss from the sale of the securities upon the unit price established at the date the commitment was entered into.

The Funds had unsettled TBAs as of 31 August 2023 which are included within receivable for investments sold and payable for investments purchased in the Statement of Net Assets.

The market values of the TBAs are presented in the Statement of Net Assets. The net change in unrealised appreciation or depreciation and the realised appreciation or depreciation on sales of the TBAs are presented in the Statement of Operations and Changes in Net Assets.

(d) Foreign Exchange

The cost of investments in currencies other than the currency of denomination of the respective Funds has been translated at the rates of exchange ruling at the time of purchase.

Investments and other assets in currencies other than the currency of denomination of the respective Funds have been translated at the exchange rate prevailing at the Fund’s valuation point in Luxembourg on 31 August 2023.

(e) Combined Financial Statements

The accounts of each Fund are expressed in the Fund’s base currency.

The combined figures of the Company are expressed in USD and include the total of the financial statements of the different Funds. For the Statement of Net Assets, the exchange rates prevailing at the Fund’s valuation point in Luxembourg on 31 August 2023 are:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9217	0.7889	146.1550	0.8832	7.2754

For the Statement of Operations and Changes in Net Assets, the exchange rates are the average rate calculated over the year:

CCY	EUR	GBP	JPY	CHF	CNH
USD	0.9424	0.8212	138.5231	0.9228	7.0339

These figures are presented for information purposes only and are rounded to four decimal places. For financial statements purposes exchange rates to nine decimal places are applied.

The combined figures in the Statement of Operations and Changes in Net Assets have been calculated using the average exchange rates throughout the year. The resulting Foreign exchange adjustment of USD 2,432,084,033 represents the movement in exchange rates between 31 August 2022 and 31 August 2023. This is a notional amount, which has no impact on the Net Assets of the individual Funds.

(f) Exchange rates

The following exchange rates were used to translate the investments and other assets and other liabilities denominated in currencies other than the base currency of the Funds as at 31 August 2023.

CCY	GBP	USD	EUR	JPY	CHF	CNH
AED	0.2148	0.2723	0.2509	39.7911	0.2405	1.9807
ARS	0.0023	0.0029	0.0026	0.4176	0.0025	0.0208
AUD	0.5110	0.6478	0.5970	94.6721	0.5721	4.7126
BRL	0.1601	0.2030	0.1871	29.6651	0.1793	1.4767
CAD	0.5831	0.7392	0.6813	108.0343	0.6528	5.3778
CHF	0.8932	1.1322	1.0436	165.4817	1.0000	8.2374
CLP	0.0009	0.0012	0.0011	0.1711	0.0010	0.0085
CNH	0.1084	0.1375	0.1267	20.0891	0.1214	1.0000
CNY	0.1082	0.1372	0.1264	20.0481	0.1211	1.0000
COP	0.0002	0.0002	0.0002	0.0356	0.0002	0.0018
CZK	0.0356	0.0451	0.0416	6.5916	0.0398	0.3281
DKK	0.1149	0.1456	0.1342	21.2793	0.1286	1.0592
DOP	0.0139	0.0176	0.0162	2.5722	0.0155	0.1280
EGP	0.0255	0.0324	0.0298	4.7299	0.0286	0.2354
EUR	0.8559	1.0849	1.0000	158.5701	0.9582	7.8934
GBP	1.0000	1.2677	1.1684	185.2734	1.1196	9.2226
GHS	0.0692	0.0877	0.0809	12.8206	0.0775	0.6382
HKD	0.1006	0.1275	0.1175	18.6351	0.1126	0.9276
HUF	0.0023	0.0029	0.0026	0.4170	0.0025	0.0208
IDR	0.0001	0.0001	0.0001	0.0096	0.0001	0.0005
ILS	0.2069	0.2623	0.2417	38.3335	0.2316	1.9082
INR	0.0095	0.0121	0.0111	1.7654	0.0107	0.0879
ISK	0.0060	0.0076	0.0070	1.1159	0.0067	0.0555
JPY	0.0054	0.0068	0.0063	1.0000	0.0060	0.0498
KES	0.0054	0.0069	0.0063	1.0045	0.0061	0.0500
KRW	0.0006	0.0008	0.0007	0.1106	0.0007	0.0055
KWD	2.5585	3.2433	2.9894	474.0267	2.8645	23.5963
KZT	0.0017	0.0022	0.0020	0.3189	0.0019	0.0159
LKR	0.0025	0.0031	0.0029	0.4582	0.0028	0.0228
MXN	0.0471	0.0598	0.0551	8.7332	0.0528	0.4347
MYR	0.1700	0.2155	0.1986	31.4989	0.1903	1.5680
NGN	0.0010	0.0013	0.0012	0.1887	0.0011	0.0094
NOK	0.0741	0.0939	0.0866	13.7249	0.0829	0.6832
NZD	0.4692	0.5947	0.5482	86.9257	0.5253	4.3270
PEN	0.2140	0.2713	0.2500	39.6476	0.2396	1.9736

Notes to the Financial Statements continued

CCY	GBP	USD	EUR	JPY	CHF	CNH
PHP	0.0139	0.0177	0.0163	2.5813	0.0156	0.1285
PLN	0.1915	0.2428	0.2238	35.4824	0.2144	1.7663
QAR	0.2167	0.2747	0.2532	40.1524	0.2426	1.9987
RON	0.1732	0.2196	0.2024	32.0942	0.1939	1.5976
RUB	0.0082	0.0104	0.0096	1.5230	0.0092	0.0758
SAR	0.2103	0.2666	0.2457	38.9680	0.2355	1.9398
SEK	0.0723	0.0917	0.0845	13.3974	0.0810	0.6669
SGD	0.5836	0.7398	0.6819	108.1257	0.6534	5.3823
THB	0.0225	0.0286	0.0263	4.1738	0.0252	0.2078
TRY	0.0296	0.0375	0.0346	5.4871	0.0332	0.2731
TWD	0.0248	0.0314	0.0289	4.5894	0.0277	0.2285
UAH	0.0214	0.0271	0.0250	3.9644	0.0240	0.1973
USD	0.7889	1.0000	0.9217	146.1550	0.8832	7.2754
UYU	0.0210	0.0266	0.0245	3.8845	0.0235	0.1934
VND	0.0000	0.0000	0.0000	0.0061	0.0000	0.0003
ZAR	0.0420	0.0532	0.0491	7.7783	0.0470	0.3872
ZMW	0.0391	0.0495	0.0456	7.2371	0.0437	0.3603

The Renminbi is subject to foreign exchange restrictions and is not a freely convertible currency. The exchange rate used for the China Bond Fund is in relation to the offshore Renminbi (“CNH”), not the onshore Renminbi (“CNY”). The value of CNH could differ, perhaps significantly, from that of CNY due to a number of factors including without limitation those foreign exchange control policies and repatriation restrictions applied by the Chinese government from time-to-time as well as other external market forces. Any divergence between CNH and CNY may adversely impact investors.

(g) Dilution

The Directors may adjust the Net Asset Value (“NAV”) per Share for a Fund in order to reduce the effect of “dilution” on that Fund. Dilution occurs when the actual cost of purchasing or selling the underlying assets of a Fund, deviates from the carrying value of these assets in the Funds, due to factors such as dealing and brokerage charges, taxes and duties, market movement and any spread between the buying and selling prices of the underlying assets. Dilution may have an adverse effect on the value of a Fund and therefore impact Shareholders. By adjusting the NAV per Share this effect can be reduced or prevented and Shareholders can be protected from the impact of dilution. The Directors may adjust the NAV of a Fund if on any Dealing Day the value of the aggregate transactions in Shares of all Classes of that Fund result in a net increase or decrease of Shares which exceeds one or more thresholds that are set by the Directors for that Fund. The amount by which the NAV of a Fund may be adjusted on any given Dealing Day is related to the anticipated cost of market dealing for that Fund. In such circumstances the NAV of the relevant Fund may be adjusted by an amount not exceeding 1.50%, or 3% in the case of fixed income Funds, of the NAV. Under exceptional circumstances the Directors may, in the interest of Shareholders, decide to temporarily increase the maximum swing factor indicated above and inform investors thereof. The adjustment will be an addition when the net movement results in an increase in the value of all Shares of the Fund and a deduction when it results in a decrease. As certain stock markets and jurisdictions may have different charging structures on the buy and sell sides, particularly in relation to duties and taxes, the resulting adjustment may be

different for net subscriptions (inflows) than for net redemptions (outflows). In addition, the Directors may also agree to include extraordinary fiscal charges in the amount of the adjustment. These extraordinary fiscal charges vary from market to market and are currently expected not to exceed 2.5% of that NAV. Where a Fund invests primarily in certain asset types, such as government bonds or money market securities, the Directors may decide that it is not appropriate to make such an adjustment.

As at 31 August 2023, in accordance with the Prospectus Appendix B, 17.3, such a dilution adjustment was applied to the Emerging Markets Equity Income Fund, Global Government Bond Fund, Nutrition Fund and Sustainable Fixed Income Global Opportunities Fund. During the year ended 31 August 2023, such a dilution adjustment was applied to all Funds except for the Brown To Green Materials Fund, China Multi-Asset Fund, Climate Action Multi-Asset Fund, Dynamic High Income Fund, Emerging Europe Fund, Euro Reserve Fund, Future Consumer Fund, Global Allocation Fund, Global Multi-Asset Income Fund, Impact Bond Fund, Sustainable Energy Fund and US Dollar Reserve Fund.

The published/dealing NAV per share is disclosed in the Three Year Summary of Net Asset Values and may include a dilution adjustment. This adjustment is not recognised in the Statement of Net Assets or the Statement of Operations and Changes in Net Assets.

(h) Transaction costs

Transaction costs are incremental costs that are directly attributable to the acquisition, issue or disposal of securities. An incremental cost is one that would not have been incurred if the entity had not acquired, issued or disposed of the security. When a security is recognised initially, it is measured at its market value, plus transaction costs that are directly attributable to the acquisition or issue of the security.

Transaction costs excluding depositary transaction fees on purchases or sales of securities are included within net realised appreciation/(depreciation) or net change in unrealised appreciation/(depreciation) within the Statement of Operations and Changes in Net Assets of each Fund. Depositary transaction fees are included in depositary fees in the Statement of Operations and Changes in Net Assets of the Fund and are also disclosed in Note 17.

(i) Foreign currencies on other transactions

Foreign currencies on other transactions relate to realised and unrealised appreciation or depreciation on cash balances and spot contracts.

(j) Fair valuation

The fair valued securities are evidenced by a “***” in the Portfolio of Investments.

As at 31 August 2023, such fair valuation adjustment was applied as per the table below:

Notes to the Financial Statements continued

Fund	Currency	Market Value of fair valued securities	% of Net Assets
Asian Dragon Fund [◇]	USD	-	0.00
Asian High Yield Bond Fund	USD	4,094,752	0.27
Asian Multi-Asset Income Fund	USD	3,273	0.01
Asian Tiger Bond Fund [◇]	USD	-	0.00
China Bond Fund	CNH	174,076,678	0.67
Climate Action Multi-Asset Fund	EUR	12,275	0.03
Continental European Flexible Fund	EUR	101,097,470	1.90
Dynamic High Income Fund	USD	1,919,794	0.07
Emerging Europe Fund	EUR	13,419,068	5.05
Emerging Markets Bond Fund [◇]	USD	-	0.00
Emerging Markets Corporate Bond Fund [◇]	USD	-	0.00
Emerging Markets Equity Income Fund	USD	2,216,502	1.08
Emerging Markets Fund	USD	18,669,235	0.74
Emerging Markets Local Currency Bond Fund	USD	9,225,758	0.57
Emerging Markets Sustainable Equity Fund	USD	85,712	0.11
ESG Global Conservative Income Fund	EUR	562,251	0.15
ESG Global Multi-Asset Income Fund	USD	219,762	0.14
ESG Multi-Asset Fund	EUR	17,345,573	0.29
European High Yield Bond Fund	EUR	23,525	0.01
FinTech Fund	USD	4,317,829	1.69
Fixed Income Global Opportunities Fund	USD	61,194,034	0.85
Global Allocation Fund	USD	353,722,446	2.45
Global Dynamic Equity Fund	USD	9,489,940	2.32
Global High Yield Bond Fund	USD	2,069,711	0.13
Global Multi-Asset Income Fund	USD	2,739,828	0.06
Natural Resources Fund ⁽⁷⁾	USD	1,151,822	0.31
Next Generation Health Care Fund	USD	2,012	0.01
Next Generation Technology Fund	USD	74,317,592	2.90
Nutrition Fund	USD	1	0.00
Sustainable Emerging Markets Blended Bond Fund	USD	126,373	0.29
Sustainable Emerging Markets Corporate Bond Fund [◇]	USD	-	0.00
Sustainable Emerging Markets Local Currency Bond Fund	USD	1,162,092	0.23
Sustainable Energy Fund [◇]	USD	-	0.00
Sustainable Fixed Income Global Opportunities Fund	EUR	568,140	0.11
Sustainable Global Bond Income Fund	USD	194,816	0.17
Systematic Sustainable Global SmallCap Fund ⁽⁴⁾	USD	1,135,492	0.44
United Kingdom Fund [◇]	GBP	-	0.00
US Dollar Bond Fund [◇]	USD	-	0.00
US Dollar High Yield Bond Fund	USD	5,185,888	0.27
World Energy Fund	USD	706	0.00
World Financials Fund	USD	1,816	0.00
World Gold Fund	USD	65,085,124	1.64
World Healthscience Fund	USD	738,839	0.01
World Mining Fund	USD	75,794,633	1.40
World Technology Fund	USD	158,627,390	1.62

◇ Fund holds fair valued securities with a market value of zero.

(4) Fund name changed during the year, see Note 1, for further details.

(7) Fund name changed post year end, see Note 19, for further details.

If in any case a particular value is not ascertainable by the methods outlined above, or if the Board of Directors of the Company considers that some other method of valuation more accurately reflects the fair value of the relevant security or other asset for the purpose concerned, the method of valuation of the security or asset will be such as the Board of Directors of the Company in its absolute discretion decides. Discrepancies in the value of securities may result, for example, where the underlying markets are closed for business at the time of calculating the NAV of certain Funds or where governments chose to impose fiscal or transaction charges on foreign investment. The Board of Directors of the Company may set specific thresholds, that, where exceeded, result in an adjustment to the NAV by applying a specific index adjustment. The Board of Directors of the Company delegate the valuation of investments to the senior management of the Management Company.

(k) Special Purpose Acquisition Companies Commitments

Special purpose acquisition companies (“SPACs”) are companies with no commercial operations which go public with the intention of merging with or acquiring a company using the proceeds of the SPAC’s initial public offering. The Funds may enter into a commitment with a SPAC for a private investment in a public equity (“PIPE”) transaction and will satisfy the commitment if and when the SPAC completes its merger or acquisition. Securities purchased through PIPE transactions will be restricted from trading and considered illiquid until a registration statement for the shares is filed and declared effective.

Unfunded SPAC PIPE commitments are marked-to-market and any gains/ losses arising from these commitments are taken to “Unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments” in the Statement of Net Assets and within “Net change in unrealised appreciation (depreciation) on unfunded SPAC PIPE commitments” in the Statement of Operations and Changes in Net Assets.

3. Management Company

BlackRock (Luxembourg) S.A. has been appointed by the Company to act as its Management Company. The Management Company, a Luxembourg société anonyme, is authorised as a fund management company in accordance with Chapter 15 of the 2010 Law.

The Company has signed a management company agreement, with the Management Company. Under this agreement, the Management Company is entrusted with the day-to-day management of the Company, with responsibility for performing directly or by way of delegation all operational functions relating to the Company’s investment management, administration and marketing of the Funds.

In agreement with the Company, the Management Company has decided to delegate several of its functions as is further described in the Prospectus.

BlackRock (Luxembourg) S.A. is a wholly owned subsidiary within the BlackRock Group. It is regulated by the CSSF.

Notes to the Financial Statements continued

4. Management Fees

During the year the Company paid management fees to the Management Company, BlackRock (Luxembourg) S.A.

The Company will pay the management fee at an annual rate as shown in Appendix E of the Prospectus. The level of management fee varies from 0.00% to 1.75% and will vary according to which Fund and share class the investor buys. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly. Certain costs and fees are paid out of the management fee, including the fees of the Investment Advisers. There are no management fees charged on Class J and Class X Shares. In relation to the Class SR Shares, a single fee is charged (which comprises the management fee and the Annual Service Charge) which forms part of the ongoing charges figure.

To assist in achieving the investment objectives of the Reserve Funds (Euro Reserve Fund and US Dollar Reserve Fund), in certain circumstances, including where market conditions cause decreasing yields on the Fund's underlying investments, the Management Company may determine to waive its right to take the full amount of management fees to which it is entitled on any particular day or days. The Management Company may exercise its discretion to do this without prejudice to its entitlement to take the full amount of the management fee accruing on any future days.

The management fee waiver is disclosed separately from management fees in the Statement of Operations and Changes in Net Assets. During the year, the Euro Reserve Fund was subject to a management fee waiver.

Effective 9 March 2022, the Board of Directors of the Management Company waived its management fees in respect of the Emerging Europe Fund due to its suspension.

During the year, the following Funds were subject to management fee rebates linked to investments into target funds managed by BlackRock:

Asian High Yield Bond Fund, Asian Tiger Bond Fund, China Bond Fund, China Fund, Climate Action Multi-Asset Fund, Dynamic High Income Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Conservative Income Fund, ESG Global Multi-Asset Fund, ESG Multi-Asset Fund, ESG Systematic Multi Allocation Credit Fund, Euro Bond Fund, Euro Corporate Bond Fund, Euro Short Duration Bond Fund, Fixed Income Global Opportunities Fund, Global Allocation Fund, Global High Yield Bond Fund, Global Inflation Linked Bond Fund, Global Multi-Asset Income Fund, Multi-Theme Equity Fund, Sustainable Fixed Income Global Opportunities Fund, Sustainable Global Bond Income Fund, Sustainable World Bond Fund, Swiss Small & MidCap Opportunities Fund and US Dollar High Yield Bond Fund.

Management fees payable at 31 August 2023 are included in the Statement of Net Assets as other liabilities.

5. Distribution Fees

The Company pays annual distribution fees as shown in Appendix E of the Prospectus. The level of distribution fee varies from 0.00% to 1.25%. Class A, D, I, J, S, X and Z Shares do not pay a distribution fee. Class C Shares do not pay a distribution fee for the Euro Reserve Fund and the US Dollar Reserve Fund. These fees accrue daily, are based on the NAV of the relevant Fund (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and are paid monthly.

The Company pays distribution fees as detailed in the Statement of Operations and Changes in Net Assets. Distribution fees payable at 31 August 2023 are included in the Statement of Net Assets as other liabilities.

6. Annual Service Charge

The Company pays an annual service charge to the Management Company.

The level of the annual service charge may vary at the Directors' discretion, as agreed with the Management Company and will apply at different rates across the various Funds and Share Classes issued by the Company. However, it has been agreed between the Directors and the Management Company that the annual service charge currently paid shall not exceed 0.25% per annum. It is accrued daily, based on the NAV of the relevant Share Class (reflecting, when applicable, any adjustment to the NAV of the relevant Fund, as described in paragraph 17.3 of Appendix B of the Prospectus) and paid monthly.

The Directors and the Management Company set the level of the annual service charge at a rate which aims to ensure that the ongoing charges of each Fund remain competitive when compared across a broad market of similar investment products available to investors in the Funds, taking into account a number of criteria such as the market sector of each Fund and the Fund's performance relative to its peer group.

The ongoing charge is calculated based on the total expenses per share class (excluding interest on cash and cash equivalents, transaction costs and negative yield expense on financial assets, and including annual service charge subsidies) divided by the average net assets of the respective share class, expressed as a percentage.

The ongoing charge of the Asian Multi-Asset Income Fund, Asian Sustainable Equity Fund, Brown To Green Materials Fund, China Impact Fund, China Innovation Fund, China Multi-Asset Fund, Circular Economy Fund, Climate Action Equity Fund, Developed Markets Sustainable Equity Fund, Emerging Europe Fund, Emerging Markets Bond Fund, Emerging Markets Corporate Bond Fund, Emerging Markets Local Currency Bond Fund, Emerging Markets Sustainable Equity Fund, ESG Flex Choice Cautious Fund, ESG Flex Choice Growth Fund, ESG Flex Choice Moderate Fund, ESG Global Multi-Asset Income Fund, ESG Systematic Multi Allocation Credit Fund, European Focus Fund, European Sustainable Equity Fund, FinTech Fund, Future Consumer Fund, Future Of Transport Fund, Global Inflation Linked Bond Fund, Multi-Theme Equity Fund, Natural Resources Fund, Next Generation Health

Notes to the Financial Statements continued

Care Fund, Next Generation Technology Fund, Nutrition Fund, Sustainable Asian Bond Fund, Sustainable Emerging Markets Blended Bond Fund, Sustainable Emerging Markets Bond Fund, Sustainable Emerging Markets Corporate Bond Fund, Sustainable Emerging Markets Local Currency Bond Fund, Sustainable Fixed Income Global Opportunities Fund, Sustainable Global Allocation Fund, Systematic China A-Share Opportunities Fund, Systematic China Environmental Tech Fund, Systematic Global Sustainable Income & Growth Fund, Systematic Sustainable Global SmallCap Fund, US Dollar Bond Fund and US Sustainable Equity Fund is capped with the delta being offset against the annual service charge in the Statement of Operations and Changes in Net Assets.

The annual service charge is used by the Management Company to meet all fixed and variable operating and administrative costs and expenses incurred by the Company, with the exception of the Depositary fees, Distribution fees, Securities Lending fees, any fees arising from borrowings (including for the avoidance of doubt any commitment fee that may be due to the lender), any costs relating to European Union ("EU") and non-EU withholding tax reclaims (plus any taxes or interest thereon) and any taxes at an investment or Company level.

The Company pays any professional costs relating to European Union withholding tax reclaims. Any costs relating to withholding tax reclaims will be allocated between the relevant sub-funds on a fair and equitable basis. As the Company has had a good degree of success with its EU withholding tax reclaims (which are paid by the Company) to date, any costs associated with non-EU withholding tax reclaims will no longer be paid out of the annual service charge and will now be paid by the Company and allocated between the relevant sub-funds on a fair and equitable basis.

The annual service charge is also used to meet fees paid to Ernst & Young S.A. for audit and services related to investor reporting and other tax compliance matters. The fees were EUR 827,695 for the year ended 31 August 2023.

These operating and administrative expenses include all third party expenses and other recoverable costs incurred by or on behalf of the Company from time to time, including but not limited to, fund accounting fees, transfer agency fees (including sub-transfer agency and associated platform dealing charges), all professional costs, such as consultancy, legal, tax advisory and audit fees, Directors' fees (for those Directors who are not employees of the BlackRock Group), travel expenses, reasonable out-of-pocket expenses, printing, publication, translation and all other costs relating to shareholder reporting, regulatory filing and licence fees, correspondent and other banking charges, software support and maintenance, operational costs and expenses attributed to the Investor Servicing teams and other global administration services provided by various BlackRock Group companies.

The Management Company bears the financial risk of ensuring that the Fund's ongoing charges remain competitive. Accordingly the Management Company is entitled to retain any amount of the annual service charge paid to it which is in excess of the actual expenses incurred by the Company during any period whereas any costs and expenses incurred by the

Company in any period which exceed the amount of the annual service charge that is paid to the Management Company, shall be borne by the Management Company or another BlackRock Group company.

Directors of the Company who are not employees of the BlackRock Group receive a fee in the range of EUR 55,000 to EUR 60,000 per annum gross of taxation. Directors who are employees of the BlackRock Group are not entitled to Directors fees.

Taxation applicable in certain jurisdictions is also charged directly to the Funds (see Note 8).

The annual service charge is disclosed in the Statement of Operations and Changes in Net Assets.

The annual service charge payable at 31 August 2023 is included in the Statement of Net Assets as other liabilities.

7. Depositary Fees

Throughout the year the Depositary of the Company was the Bank of New York Mellon SA / NV, Luxembourg Branch. The Depositary receives annual fees, based on the value of securities, which accrue daily, plus transaction fees which are further disclosed in the Prospectus. The rates for both categories of fees will vary according to the country of investment and, in some cases, according to asset class. Investments in bonds and developed equity markets will be at the lower end of these ranges, while some investments in emerging or developing markets will be at the upper end. Thus the custody cost to each Fund will depend on its asset allocation at any time.

The depositary fees are charged directly to the Funds. Depositary fees payable at 31 August 2023 are included in the Statement of Net Assets as other liabilities.

8. Tax

Luxembourg

Under present Luxembourg law and practice, the Company is not liable to any Luxembourg income or capital gains tax, nor are dividends paid by the Company subject to any Luxembourg withholding tax. However, the Company is liable to a tax in Luxembourg of 0.05% per annum or, in the case of the Reserve Funds, Class I, Class J and Class X Shares, 0.01% per annum of its NAV, payable quarterly on the basis of the value of the net assets of the respective Funds at the end of the relevant calendar quarter. No stamp or other tax is payable in Luxembourg on the issue of Shares. For the year ended 31 August 2023, USD 57,945,011 was charged in relation to Luxembourg tax.

Belgium

The Company is registered with the Belgium Financial Services and Markets Authority in accordance with Article 154 of the Law of 3 August 2012 relating to financial markets. Funds registered for public distribution in Belgium are subject to an annual tax of 0.0925% on the net asset value of units distributed in Belgium via Belgian intermediaries as at 31 December of the previous year. For the year ended 31 August 2023, USD 3,874,789 was charged in relation to Belgium tax.

Notes to the Financial Statements continued

United Kingdom

Reporting Funds

The UK Reporting Funds regime applies to the Company. Under this regime, investors in UK Reporting Funds are subject to tax on the share of the UK Reporting Fund's income attributable to their holdings in the Fund, whether or not distributed, but any gains on disposal of their holdings are subject to capital gains tax. A list of the Funds which currently have UK Reporting Fund status is available at <http://www.gov.uk/government/publications/offshore-funds-list-of-reporting-funds>.

Other transaction taxes

Other jurisdictions may impose taxes, financial transactions taxes ("FTT") or other transaction taxes on certain assets held by the Funds (for example UK stamp duty, French FTT).

Withholding tax

Capital gains, dividends and interest received by the Company on its investments may be subject to withholding taxes in the countries of origin which are generally irrecoverable as the Company itself is exempt from income tax. Recent European Union case law may, however, reduce the amount of such irrecoverable tax in European Union countries. Investors should inform themselves of, and when appropriate consult their professional advisers on, the possible tax consequences of subscribing for, buying, holding, redeeming, converting or selling shares under the laws of their country of citizenship, residence or domicile. Investors should note that the levels and bases of, and reliefs from, taxation can change. The potential of withholding tax charges is further described in the Prospectus.

9. Investment Advisers

The Management Company, BlackRock (Luxembourg) S.A., has delegated its investment management functions to the investment advisers (each an 'Investment Adviser'): BlackRock Financial Management, Inc. (US) (BFM), BlackRock Investment Management, LLC (US) (BIMLLC), BlackRock Investment Management (UK) Limited (BIMUK) and BlackRock (Singapore) Limited (BSL) as described in the Prospectus.

All Investment Advisers are appointed directly by BlackRock (Luxembourg) S.A.. All Sub-Investment Advisers are appointed by the relevant Investment Adviser. Some of which, as Investment Advisers, have in turn sub-delegated some functions to BlackRock Japan Co. Limited (BLKJap), BlackRock Asset Management North Asia Limited (BAMNA) and BlackRock Investment Management (Australia) Limited (BLKAus, BIMAL).

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Asian Dragon Fund	BIMUK	BAMNA
Asian Growth Leaders Fund	BIMUK	BAMNA
Asian High Yield Bond Fund	BSL	-
Asian Multi-Asset Income Fund	BIMUK, BSL, BIMLLC	BAMNA, BLKAus
Asian Sustainable Equity Fund*	BIMUK	BAMNA
Asian Tiger Bond Fund	BIMUK, BSL	BAMNA
Brown To Green Materials Fund ^{(2)*}	BIMUK	-
China Bond Fund	BIMUK, BSL	BAMNA
China Flexible Equity Fund	BIMUK	BAMNA
China Fund	BIMUK	BAMNA
China Impact Fund*	BIMUK	BAMNA

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
China Innovation Fund	BIMUK, BIMLLC	BAMNA
China Multi-Asset Fund ^{(2)*}	BSL, BFM	BANMA, BLKAus
China Onshore Bond Fund ⁽²⁾	BSL	-
Circular Economy Fund	BIMUK	-
Climate Action Equity Fund*	BIMUK	-
Climate Action Multi-Asset Fund*	BIMUK	-
Continental European Flexible Fund	BIMUK	-
Developed Markets Sustainable Equity Fund*	BIMUK	-
Dynamic High Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
Emerging Europe Fund ⁽³⁾	BIMUK	-
Emerging Markets Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Corporate Bond Fund	BIMUK, BSL, BFM	-
Emerging Markets Equity Income Fund	BIMUK, BIMLLC	BAMNA
Emerging Markets Fund	BIMUK, BIMLLC	BAMNA
Emerging Markets Impact Bond Fund*	BIMUK, BIMLLC	-
Emerging Markets Local Currency Bond Fund	BIMUK, BSL, BFM	BAMNA
Emerging Markets Sustainable Equity Fund*	BIMUK	-
ESG Flex Choice Cautious Fund	BIMUK	BAMNA
ESG Flex Choice Growth Fund	BIMUK	BAMNA
ESG Flex Choice Moderate Fund	BIMUK	BAMNA
ESG Global Conservative Income Fund*	BFM, BIMUK	-
ESG Global Multi-Asset Income Fund*	BIMUK, BIMLLC, BSL, BFM	BAMNA
ESG Multi-Asset Fund	BIMUK, BIMLLC, BFM, BSL	BIMAL
ESG Systematic Multi Allocation Credit Fund ^{(4)*}	BIMLLC, BIMUK, BFM	-
Euro Bond Fund	BIMUK, BSL	BIMAL
Euro Corporate Bond Fund	BIMUK	-
Euro Reserve Fund	BIMUK	-
Euro Short Duration Bond Fund	BIMUK, BSL	BIMAL
Euro-Markets Fund	BIMUK	-
European Equity Income Fund	BIMUK	-
European Focus Fund*	BIMUK	-
European Fund	BIMUK	-
European High Yield Bond Fund	BIMUK	-
European Special Situations Fund	BIMUK	-
European Sustainable Equity Fund*	BIMUK	-
European Value Fund	BIMUK	-
FinTech Fund	BIMUK	-
Fixed Income Global Opportunities Fund	BIMUK, BFM, BSL	BLKAus
Future Consumer Fund*	BIMUK	-
Future Of Transport Fund	BIMUK	-
Global Allocation Fund	BIMLLC, BSL	-
Global Corporate Bond Fund	BIMUK, BSL, BFM	-
Global Dynamic Equity Fund	BIMLLC	-
Global Equity Income Fund	BIMUK	-
Global Government Bond Fund	BIMUK, BSL, BFM	BIMAL
Global High Yield Bond Fund	BIMUK, BSL, BFM	-
Global Inflation Linked Bond Fund	BIMUK, BFM	-
Global Long-Horizon Equity Fund	BIMUK, BIMLLC	-

Notes to the Financial Statements continued

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
Global Multi-Asset Income Fund	BIMUK, BFM, BSL	BAMNA, BIMAL
Impact Bond Fund ^{(2)*}	BIMUK, BFM	-
India Fund	BIMUK, BSL	BAMNA
Japan Flexible Equity Fund	BIMUK	BAMNA, BLKJap
Japan Small & MidCap Opportunities Fund	BIMUK	BLKJap
Latin American Fund	BIMUK, BIMLLC	-
Multi-Theme Equity Fund*	BIMUK	-
Natural Resources Fund ⁽⁷⁾	BIMUK, BIMLLC	-
Next Generation Health Care Fund	BIMLLC	-
Next Generation Technology Fund	BIMLLC	-
Nutrition Fund	BIMUK	-
Sustainable Asian Bond Fund	BSL	-
Sustainable Emerging Markets Blended Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Corporate Bond Fund*	BIMUK, BFM	-
Sustainable Emerging Markets Local Currency Bond Fund*	BIMUK, BFM	-
Sustainable Energy Fund	BIMUK	-
Sustainable Fixed Income Global Opportunities Fund*	BIMUK, BSL, BFM	BLKAus
Sustainable Global Allocation Fund ^{(2)*}	BIMUK, BIMLLC	-
Sustainable Global Bond Income Fund	BIMUK, BFM	-
Sustainable Global Infrastructure Fund	BIMUK, BIMLLC, BSL	BLKAus
Sustainable World Bond Fund ⁽⁴⁾	BIMUK, BFM, BSL	BIMAL
Swiss Small & MidCap Opportunities Fund ⁽⁵⁾	BIMUK	-
Systematic China A-Share Opportunities Fund	BIMLLC	-
Systematic China Environmental Tech Fund ^{(2)*}	BIMLLC, BFM	-
Systematic Global Equity High Income Fund	BIMUK	-
Systematic Global Sustainable Income & Growth Fund ⁽²⁾	BIMUK, BFM	-
Systematic Sustainable Global SmallCap Fund ⁽⁴⁾	BIMLLC	-
United Kingdom Fund	BIMUK	-
US Basic Value Fund	BIMLLC	-
US Dollar Bond Fund	BIMUK, BSL, BFM	-
US Dollar High Yield Bond Fund	BFM	-
US Dollar Reserve Fund	BFM	-
US Dollar Short Duration Bond Fund	BFM	-
US Flexible Equity Fund	BIMLLC	-
US Government Mortgage Impact Fund	BFM	-
US Growth Fund	BIMLLC	-
US Mid-Cap Value Fund	BIMLLC	-
US Sustainable Equity Fund*	BIMLLC	-
World Energy Fund	BIMUK	-
World Financials Fund	BIMUK	-
World Gold Fund	BIMUK	-
World Healthscience Fund	BIMLLC	-

Fund	Investment Adviser(s)	Sub-Investment Adviser(s)
World Mining Fund	BIMUK	-
World Real Estate Securities Fund	BIMUK, BIMLLC, BSL	BIMAL
World Technology Fund	BIMLLC	-

* The Fund is not authorised in Hong Kong and is not available to the public in Hong Kong as at 31 August 2023.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

⁽⁷⁾ Fund name changed post year end, see Note 19, for further details.

10. Transactions with Connected Persons

The ultimate holding company of the Management Company, the Principal Distributor, the Investment Advisers and the Sub-Investment Advisers is BlackRock, Inc., a company incorporated in Delaware, USA. During the year there were no transactions of the Company effected through a broker who is a connected person of the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company. The Company does not have any transactions with the Management Company, the Investment Advisers, Sub-Investment Advisers or the Directors of the Company or any of their connected persons as a principal during the year.

Where Funds invest in the units of other UCITS and/or other Undertakings for Collective Investment ("UCIs") that are managed, directly or by delegation, by the Investment Adviser or by any other company with which the Investment Adviser is linked by common management or control, or by a substantial direct or indirect holding, no subscription or redemption fees may be charged to the Company on its investment in the units of such other UCITS and/or UCIs. The Funds will invest, where possible, in Class X Shares, which are not subject to any management fees. These investments are evidenced by a "~" in the Portfolio of Investments of the Fund.

Where a Fund invests a substantial proportion of its net assets in other UCITS and/or other UCIs, the Investment Adviser will ensure that the total management fee (excluding any performance fee, if any) charged to such Fund (including management fees from other UCITS and UCIs in which it invests) shall not exceed 1.50% of the net asset value of the Fund.

During the year there have been no transactions which were outside the ordinary course of business or which were not on normal commercial terms entered into between the Company, the Management Company, the Investment Advisers, Sub-Investment Advisers, the Directors of the Company, the Depositary or any entity in which these parties or their connected persons have a material interest.

As at the year end, Keith Saldanha, a Director of the Company, held the following shares:

Fund	Share class	Number of shares	Value
China Bond Fund	D Class distributing (A) UK reporting fund share GBP hedged	493	GBP 4,087

Notes to the Financial Statements continued

Fund	Share class	Number of shares	Value
China Fund	D Class non-distributing share EUR hedged	593	EUR 7,377
Future Of Transport Fund	D Class non-distributing UK reporting fund share GBP hedged	644	GBP 8,836
Next Generation Technology Fund	D Class non-distributing share	1,228	USD 20,127
Sustainable Energy Fund	D Class distributing (A) UK reporting fund share	409	USD 7,063
World Mining Fund	D Class distributing (A) UK reporting fund share	82	USD 4,369

No other Director held shares in any of the Funds.

The securities lending agent appointed pursuant to the securities lending agreement is BlackRock Advisors (UK) Limited which is a connected party to the Company. BlackRock Advisors (UK) Limited bears all operational costs directly related to securities loan transactions.

The Funds benefit from a borrower default indemnity provided by BlackRock, Inc. The indemnity allows for full replacement of securities lent. BlackRock, Inc bears the cost of indemnification against borrower default.

BlackRock Investment Management (UK) Limited has appointed BlackRock (Channel Islands) Limited to carry out certain administration services.

Some of the Funds use cross investment techniques, meaning that the Funds invest into other Funds of the umbrella structure.

The combined Statement of Net Assets and the combined Statement of Operations and Changes in Net Assets have not been adjusted to remove the impact of the cross investments.

The following Funds held cross umbrella investments as at 31 August 2023, evidenced by a "∞" in the Portfolio of Investments of the Fund, the market value of which represents 0.12% of the combined net assets.

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Asian Tiger Bond Fund	BlackRock Global Funds - China Onshore Bond Fund	USD	16,694,345	0.60
Asian Tiger Bond Fund	BlackRock Global Funds - Sustainable Asian Bond Fund	USD	5,057,310	0.18
China Multi-Asset Fund ⁽²⁾	BlackRock Global Funds - China Impact Fund	USD	1,496,369	7.67
China Multi-Asset Fund ⁽²⁾	BlackRock Global Funds - China Onshore Bond Fund	USD	3,473,620	17.81
China Multi-Asset Fund ⁽²⁾	BlackRock Global Funds - Systematic China Environmental Tech Fund	USD	1,508,792	7.73
Dynamic High Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	8,259,286	0.29

Fund	Cross Umbrella Investment	Currency	Market Value	% of Net Assets
Emerging Markets Bond Fund	BlackRock Global Funds - Emerging Markets Corporate Bond Fund	USD	45,988,800	4.68
ESG Global Multi-Asset Income Fund	BlackRock Global Funds - Emerging Markets Impact Bond Fund	USD	27,573	0.02
Global Multi-Asset Income Fund	BlackRock Global Funds - US Dollar High Yield Bond Fund	USD	39,769,131	0.82
Multi-Theme Equity Fund	BlackRock Global Funds - Circular Economy Fund	USD	24,740,745	15.06
Multi-Theme Equity Fund	BlackRock Global Funds - FinTech Fund	USD	6,619,644	4.03
Multi-Theme Equity Fund	BlackRock Global Funds - Next Generation Technology Fund	USD	1,663,622	1.01
Multi-Theme Equity Fund	BlackRock Global Funds - Nutrition Fund	USD	8,168,654	4.98
Multi-Theme Equity Fund	BlackRock Global Funds - Sustainable Energy Fund	USD	22,501,911	13.70
Sustainable Asian Bond Fund	BlackRock Global Funds - China Onshore Bond Fund	USD	3,384,154	3.01
Sustainable Fixed Income Global Opportunities Fund	BlackRock Global Funds - Sustainable Emerging Markets Bond Fund	EUR	1,924,613	0.38

⁽²⁾ Fund launched during the year, see Note 1, for further details.

During the year ended 31 August 2023, The Bank of New York Mellon SA/NV, a connected person of the Depositary, acted in custody foreign exchange transactions and in Currency Administration/ Hedging programmes, for the Funds. Total commissions paid in relation to these transactions amounted to USD 12,356,665, with an average commission rate of 0.16 bps paid to the connected person. The total aggregate value of transactions with the connected person of the Depositary amounted to USD 782 billion, which represents 70% of the total value of such transaction entered into by the Funds. All transactions with the connected person of the Depositary were entered into in the ordinary course of business and on normal commercial terms.

Other reimbursements

During the financial year, certain Funds within the Company received reimbursements from a BlackRock Group affiliated entity for penalties charged to the Funds by Central Securities Depositories for delays in security settlements. Such reimbursements received during the financial year by the Funds are disclosed within 'other reimbursements' in the Statements of Operations and Changes in Net Assets.

11. Use of Commissions

Where permitted by applicable regulation (excluding, for the avoidance of doubt, any sub-funds which are in scope for MiFID II), certain BlackRock Group companies acting as investment adviser to the sub-funds may accept commissions generated

Notes to the Financial Statements continued

when trading equities with certain brokers in certain jurisdictions. Commissions may be reallocated to purchase eligible research services. Such arrangements may benefit one sub-fund over another because research can be used for a broader range of clients than just those whose trading funded it. BlackRock Group has a Use of Commissions Policy designed to ensure only eligible services are purchased and excess commissions are reallocated to an eligible service provider where appropriate. There were no soft dollar arrangements entered into during the year.

12. Financial Derivative Instruments

The Funds may buy and sell financial derivative instruments which is further described in the Prospectus. Please refer to the Fund's Portfolio of Investments for financial derivative investments held as at 31 August 2023.

Underlying exposure, as disclosed in the Portfolio of Investments, has been calculated according to the guidelines issued by ESMA and represents the market value of an equivalent position in the assets underlying each financial instrument. The underlying exposure on the bond futures and contracts for difference are calculated off the market value of the bonds rather than the cheapest to deliver security.

13. Securities Pledged or Given in Guarantee and Received in Guarantee

Securities which are pledged as collateral or given in guarantee by the Funds are disclosed in the Portfolio of Investments of the Funds. As at 31 August 2023 the value of these securities, evidenced by a "†" in the Portfolio of Investments of the Fund, amounts to USD 594,427,432.

For the Systematic Global Equity High Income Fund, the collateral on written call options is pledged under a tri-party agreement between BlackRock Investment Management (UK) Limited, Merrill Lynch International and Bank of New York Mellon (International) Limited. As at 31 August 2023 the value of the collateral, evidenced by a "Λ" in the Portfolio of Investments of the Fund, amounts to USD 110,910,266.

Securities which have been received in guarantee by the Funds are detailed in the table below. As at 31 August 2023 the value of these securities amounts to USD 1,549,571.

Fund	Holdings	Description	Currency	Value (USD)
Asian Tiger Bond Fund	366,000	United States Treasury Note/Bond 2.75% 15/8/2047	USD	255,546
Asian Tiger Bond Fund	314,000	United States Treasury Note/Bond 2.875% 15/5/2032	USD	276,501
Emerging Markets Local Currency Bond Fund	457,000	United States Treasury Note/Bond 2.875% 15/5/2032	USD	402,423
US Dollar Bond Fund	267,000	United States Treasury Note/Bond 0% 4/1/2024	USD	259,985
US Dollar Bond Fund	439,000	United States Treasury Note/Bond 1.625% 15/5/2031	USD	355,116

14. Cash Collateral

The Funds trade derivatives with a range of counterparties. The counterparties to the derivatives are shown in the Portfolio of Investments. The derivatives are traded with the following counterparties: ANZ, Bank of America, Barclays, BNP Paribas, BNY Mellon, Citibank, Citigroup, Credit Agricole, Credit Suisse, Commonwealth Bank of Australia, Deutsche Bank, Goldman Sachs, HSBC Bank, JP Morgan, Morgan Stanley, Nomura, RBS, Royal Bank of Canada, Société Générale, Standard Chartered Bank, State Street, Toronto-Dominion, UBS and Westpac. Collateral/Margin is paid or received on swap contracts, CFDs, futures contracts, options written (put and call), options purchased (put and call) and swaptions to cover any exposure by the counterparty to the Company or by the Company to the counterparty. "Due from brokers" consists of cash collateral paid to the Portfolio's clearing brokers and various counterparties. "Due to brokers" consists of cash collateral received from the Portfolio's clearing brokers and various counterparties. Futures Contracts Due from Broker forms part of Cash at Bank and Futures Contracts Due to Broker forms part of Cash owed to Bank in the Statement of Net Assets.

The table below provides the cash collateral balances due from/ (due to) the brokers in relation to the CFDs, swap contracts and OTC Options as at 31 August 2023. Futures Contracts Cash balances relate to cash held at brokers and are in part used to satisfy margin requirements as at 31 August 2023.

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Asian Growth Leaders Fund	USD	-	-	13	-
Asian High Yield Bond Fund	USD	-	(270,712)	4,485,744	(607,307)
Asian Multi-Asset Income Fund	USD	297,067	-	73,720	-
Asian Sustainable Equity Fund	USD	-	-	11	-
Asian Tiger Bond Fund	USD	97,809,782	(3,440,000)	1,465,730	(609,615)
China Bond Fund	CNH	14,144,964	-	45,378,024	-
China Fund	USD	660,000	-	-	-
China Impact Fund	USD	-	-	7	-
China Multi-Asset Fund ⁽²⁾	USD	164,000	(46,727)	183,124	(73,055)
China Onshore Bond Fund ⁽²⁾	CNH	-	-	1,534,814	(203,704)
Climate Action Multi-Asset Fund	EUR	-	-	120,932	(30,423)
Continental European Flexible Fund	EUR	1,090,000	-	-	-
Dynamic High Income Fund	USD	-	(1,060,000)	12,465,810	(2,701,449)
Emerging Europe Fund ⁽³⁾	EUR	-	-	4,091,203	(3,331)
Emerging Markets Bond Fund	USD	404,000	(1,961,116)	527,000	(63,174)

Notes to the Financial Statements continued

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Emerging Markets Corporate Bond Fund	USD	-	(360,000)	508,000	(265,147)
Emerging Markets Fund	USD	2,470,000	(2,010,000)	1,676,520	-
Emerging Markets Local Currency Bond Fund	USD	5,358,351	(5,227,089)	637,000	(262,115)
Emerging Markets Sustainable Equity Fund	USD	-	-	34,570	-
ESG Global Conservative Income Fund	EUR	-	(280,000)	2,356,727	(1,016,405)
ESG Global Multi-Asset Income Fund	USD	-	-	835,000	(84,621)
ESG Multi-Asset Fund	EUR	7,860,000	(7,390,999)	37,716,188	(8,543,608)
ESG Systematic Multi Allocation Credit Fund ⁽⁴⁾	USD	-	-	143,798	(14,462)
Euro Bond Fund	EUR	4,968,079	(1,301,795)	5,884,968	(414,696)
Euro Corporate Bond Fund	EUR	15,927,767	(3,288,614)	5,620,549	-
Euro Short Duration Bond Fund	EUR	7,938,481	(589,111)	10,577,515	(871,548)
European High Yield Bond Fund	EUR	884,000	(4,000)	-	-
Fixed Income Global Opportunities Fund	USD	174,775,919	(33,840,027)	93,824,523	(1,557,903)
Global Allocation Fund	USD	17,414,768	(6,802,009)	79,097,026	(2,585,918)
Global Corporate Bond Fund	USD	4,226,498	(1,083,552)	6,083,349	(1,111,675)
Global Dynamic Equity Fund	USD	-	-	1,592,318	(587,477)
Global Government Bond Fund	USD	5,176,871	(1,841,383)	5,725,609	(1,245,951)
Global High Yield Bond Fund	USD	4,550,000	(1,776,752)	99,436	(15,099)
Global Inflation Linked Bond Fund	USD	407,388	-	418,254	(24,016)
Global Multi-Asset Income Fund	USD	641,821	(1,810,000)	34,337,334	(5,866,327)
Impact Bond Fund ⁽²⁾	EUR	182,736	(9,156)	127,925	(11)
India Fund	USD	-	-	57	-
Sustainable Asian Bond Fund	USD	1,600,869	(69)	303,635	(63,779)
Sustainable Emerging Markets Blended Bond Fund	USD	267,601	(62,882)	97,216	(25,693)
Sustainable Emerging Markets Bond Fund	USD	12,002	(590,014)	132,000	(17,726)
Sustainable Emerging Markets Corporate Bond Fund	USD	-	(130,000)	44,000	(22,781)
Sustainable Emerging Markets Local Currency Bond Fund	USD	1,516,283	(1,516,650)	189,000	(77,532)

Fund	CCY	CFD Swap OTC Options Cash Collateral Due from Broker	CFD Swap OTC Options Cash Collateral Due to Broker	Futures Contracts Due from Broker	Futures Contracts Due to Broker
Sustainable Fixed Income Global Opportunities Fund	EUR	10,666,228	(1,862,904)	5,263,562	(291,132)
Sustainable Global Allocation Fund ⁽²⁾	USD	99,510	-	879,927	(31,791)
Sustainable Global Bond Income Fund	USD	501,299	(19,688)	874,512	(5,502)
Sustainable World Bond Fund ⁽⁴⁾	USD	11,750,175	(951,696)	2,461,771	(55,031)
Systematic China A-Share Opportunities Fund	USD	-	-	970,963	(144,514)
Systematic China Environmental Tech Fund ⁽²⁾	USD	-	-	14,000	(2,050)
Systematic Global Equity High Income Fund	USD	-	-	259,411,969	(2,285,029)
Systematic Global Sustainable Income & Growth Fund ⁽²⁾	USD	-	-	1,027,719	(40,665)
Systematic Sustainable Global SmallCap Fund ⁽⁴⁾	USD	-	-	375,000	(76,821)
US Dollar Bond Fund	USD	582,609	(327,548)	1,046,919	(29,670)
US Dollar High Yield Bond Fund	USD	1,677,000	(1,322,390)	206,395	(17,807)
US Dollar Short Duration Bond Fund	USD	2,090,000	-	6,605,728	(152,791)
World Healthscience Fund	USD	4,750,000	-	-	-
World Real Estate Securities Fund	USD	40,000	-	-	-

⁽¹⁾ Fund terminated during the year, see Note 1, for further details.

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

15. Dividends

The Directors' current policy in relation to the payment of dividends depends on the Share Class. For Non-Distributing Share Classes the current policy is to retain and reinvest all net income. In this regard the income is retained in the NAV and reflected in the NAV per share of the relevant Class. For the Distributing Share Classes, the policy is to distribute substantially all the investment income (where available) for the period after deduction of expenses for Share Classes which distribute net or all of the investment income for the period and potentially a portion of capital before deduction of expenses for Share Classes which distribute gross. Please refer to the "Calculation of Dividends" section in the Prospectus for further information regarding the distribution policies for each Distributing Share Class. The Directors may also determine if and to what extent dividends may include distributions from both net realised and net unrealised capital gains. Certain Funds

Notes to the Financial Statements continued

and/or certain Share Classes (e.g. Distributing (S) Shares, Distributing (R) Shares and Distributing (Y) Shares) may make distributions from capital as well as from income and net realised and net unrealised capital gains. Where Distributing Share Classes pay dividends that include net realised capital gains or net unrealised capital gains, or, in the case of Funds which distribute income gross of expenses, dividends may include initially subscribed capital. In the event dividend income is paid from the capital of the Fund, it will result in capital erosion and may constrain further capital growth.

Where a Fund has UK Reporting Fund status and reported income exceeds distributions made then the surplus shall be treated as a deemed dividend and will be taxed as income, subject to the tax status of the investor.

For those Funds which offer distributing shares, the frequency at which the dividend payment is made is determined by the Fund type. Further information on the payment of dividends is set out in the Prospectus.

The declaration and payment of dividends and the reinvestment options available to shareholders are set out in the Prospectus.

16. Credit Facility

A USD 2.150 billion credit facility arranged by JPMorgan Chase Bank N.A. ("JPMorgan") will allow the Company to avail of a committed USD 1.225 billion tranche. The portion of the USD 1.225 billion credit facility will be allocated to the Funds based on the Allocation Notice dated 21 April 2023.

This credit facility will be utilised by the Funds for temporary funding purposes, including, without limitation, the funding of investor redemptions. Any interest and commitment fees in relation to drawdowns from such credit facility are paid out of the assets of the relevant Funds. Any new Funds will not automatically be subject to a credit line and will therefore be required to be added by way of a joinder process. This process includes, inter alia, any necessary due diligence being carried out by the lenders in order to approve the addition of the new Funds. During this period, such Funds will not be subject to, or able to draw down on, any credit line. Furthermore, there is no guarantee that the addition of any new Funds will be approved by the lenders, or that credit will be available to a Fund since the credit line is subject to availability (on an equitable allocation basis) between the Funds and other BlackRock Funds participating in the credit agreement. As such, certain Funds may not be subject to the credit line and will not incur any fees with respect to same.

A loan commitment fee is charged in relation to this credit facility which is included in the Statement of Operations and Changes in Net Assets under caption "Loan commitment fees". The loan commitment fee is charged at 0.10% on the outstanding balance.

No portion of the credit facility was used during the year ended 31 August 2023.

17. Transaction Costs

In order to achieve its investment objective, a Fund will incur transactions costs in relation to trading activity on its portfolio. Disclosed in the table below are separately identifiable

transaction costs incurred by each Fund for the year ended 31 August 2023. These include commission costs, settlement fees and broker fees.

Fund	CCY	Transaction Cost
Asia Pacific Equity Income Fund ⁽¹⁾	USD	208,710
Asian Dragon Fund	USD	1,205,225
Asian Growth Leaders Fund	USD	1,758,292
Asian High Yield Bond Fund	USD	30,588
Asian Multi-Asset Income Fund	USD	197,501
Asian Sustainable Equity Fund	USD	8,984
Asian Tiger Bond Fund	USD	20,225
Brown To Green Materials Fund ⁽²⁾	USD	13,586
China Bond Fund	CNH	1,986,242
China Flexible Equity Fund	USD	33,451
China Fund	USD	5,214,356
China Impact Fund	USD	61,046
China Innovation Fund	USD	50,302
China Multi-Asset Fund ⁽²⁾	USD	10,061
China Onshore Bond Fund ⁽²⁾	CNH	46,771
Circular Economy Fund	USD	1,664,641
Climate Action Equity Fund	USD	5,085
Climate Action Multi-Asset Fund	EUR	125,652
Continental European Flexible Fund	EUR	4,455,902
Developed Markets Sustainable Equity Fund	USD	19,954
Dynamic High Income Fund	USD	860,569
Emerging Europe Fund ⁽³⁾	EUR	535,763
Emerging Markets Bond Fund	USD	4,593
Emerging Markets Corporate Bond Fund	USD	5,971
Emerging Markets Equity Income Fund	USD	682,586
Emerging Markets Fund	USD	5,698,631
Emerging Markets Impact Bond Fund	USD	2,086
Emerging Markets Local Currency Bond Fund	USD	9,629
Emerging Markets Sustainable Equity Fund	USD	119,983
ESG Flex Choice Cautious Fund	USD	21,026
ESG Flex Choice Growth Fund	USD	15,496
ESG Flex Choice Moderate Fund	USD	3,564
ESG Global Conservative Income Fund	EUR	116,709
ESG Global Multi-Asset Income Fund	USD	146,613
ESG Multi-Asset Fund	EUR	3,041,590
ESG Systematic Multi Allocation Credit Fund ⁽⁴⁾	USD	24,292
Euro Bond Fund	EUR	19,123
Euro Corporate Bond Fund	EUR	11,640
Euro Reserve Fund	EUR	4,107
Euro Short Duration Bond Fund	EUR	14,348
Euro-Markets Fund	EUR	1,314,489
European Equity Income Fund	EUR	3,485,465
European Focus Fund	EUR	510,470
European Fund	EUR	2,030,046
European High Yield Bond Fund	EUR	8,686
European Special Situations Fund	EUR	2,085,261
European Sustainable Equity Fund	EUR	4,456
European Value Fund	EUR	1,511,180
FinTech Fund	USD	256,267
Fixed Income Global Opportunities Fund	USD	263,654
Future Consumer Fund	USD	11,239
Future Of Transport Fund	USD	1,532,002
Global Allocation Fund	USD	6,395,462
Global Corporate Bond Fund	USD	19,288
Global Dynamic Equity Fund	USD	339,476
Global Equity Income Fund	USD	433,890

Notes to the Financial Statements continued

Fund	CCY	Transaction Cost
Global Government Bond Fund	USD	20,225
Global High Yield Bond Fund	USD	50,325
Global Inflation Linked Bond Fund	USD	9,086
Global Long-Horizon Equity Fund	USD	507,420
Global Multi-Asset Income Fund	USD	1,956,978
Impact Bond Fund ⁽²⁾	EUR	4,258
India Fund	USD	868,195
Japan Flexible Equity Fund	JPY	15,110,918
Japan Small & MidCap Opportunities Fund	JPY	13,182,064
Latin American Fund	USD	1,086,034
Multi-Theme Equity Fund	USD	10,208
Natural Resources Fund ⁽⁷⁾	USD	398,339
Next Generation Health Care Fund	USD	12,902
Next Generation Technology Fund	USD	2,751,527
Nutrition Fund	USD	349,698
Sustainable Asian Bond Fund	USD	2,498
Sustainable Emerging Markets Blended Bond Fund	USD	5,011
Sustainable Emerging Markets Bond Fund	USD	5,692
Sustainable Emerging Markets Corporate Bond Fund	USD	3,082
Sustainable Emerging Markets Local Currency Bond Fund	USD	8,008
Sustainable Energy Fund	USD	3,355,471
Sustainable Fixed Income Global Opportunities Fund	EUR	64,012
Sustainable Global Allocation Fund ⁽²⁾	USD	55,808
Sustainable Global Bond Income Fund	USD	10,886
Sustainable Global Infrastructure Fund	USD	23,891
Sustainable World Bond Fund ⁽⁴⁾	USD	48,594
Swiss Small & MidCap Opportunities Fund ⁽⁵⁾	CHF	194,118
Systematic China A-Share Opportunities Fund	USD	2,379,176
Systematic China Environmental Tech Fund ⁽²⁾	USD	22,823
Systematic Global Equity High Income Fund	USD	2,416,315
Systematic Global Sustainable Income & Growth Fund ⁽²⁾	USD	37,470
Systematic Sustainable Global SmallCap Fund ⁽⁴⁾	USD	644,487
United Kingdom Fund	GBP	589,933
US Basic Value Fund	USD	482,962
US Dollar Bond Fund	USD	67,703
US Dollar High Yield Bond Fund	USD	51,714
US Dollar Reserve Fund	USD	8,038
US Dollar Short Duration Bond Fund	USD	18,255
US Flexible Equity Fund	USD	631,111
US Government Mortgage Impact Fund	USD	31,892
US Growth Fund	USD	54,518
US Mid-Cap Value Fund	USD	279,791
US Sustainable Equity Fund	USD	1,440
World Energy Fund	USD	1,961,849
World Financials Fund	USD	1,939,888
World Gold Fund	USD	2,217,316
World Healthscience Fund	USD	2,365,932
World Mining Fund	USD	1,315,296
World Real Estate Securities Fund	USD	194,050

Fund	CCY	Transaction Cost
World Technology Fund	USD	3,863,211

- (1) Fund terminated during the year, see Note 1, for further details.
(2) Fund launched during the year, see Note 1, for further details.
(3) Fund suspended, see Note 1, for further details.
(4) Fund name changed during the year, see Note 1, for further details.
(5) Fund closed to subscriptions, see Note 1, for further details.
(7) Fund name changed post year end, see Note 19, for further details.

Not all transaction costs are separately identifiable. For fixed income investments, forward currency contracts and other derivative contracts, transaction costs will be included in the purchase and sales price of the investment. Whilst not separately identifiable these transaction costs will be captured within the performance of each Fund. Market impact costs are not separately identifiable and are therefore also not disclosed in the above table.

18. Sub-Underwriting Income

The Company may, with the consent of the Depositary, enter into sub-underwriting agreements. Sub-underwriting agreements allow the Company to support a rights issue, prior to investment by other subscribers, in return for a fee. During the year, no Fund received income under sub-underwriting agreements.

19. Subsequent Events

Effective 28 September 2023, the Swiss Small & MidCap Opportunities Fund was re-opened to subscriptions.

Effective 26 October 2023, an updated Prospectus of the Company was issued.

Effective 26 October 2023, the Natural Resources Growth & Income Fund changed its name to the Natural Resources Fund.

Effective 7 November 2023, the China Flexible Equity Fund terminated.

Independent auditor's report

To the Shareholders of
BlackRock Global Funds
2-4, rue Eugène Ruppert
L-2453 Luxembourg

Opinion

We have audited the financial statements of BlackRock Global Funds (the "Fund") and of each of its sub-funds, which comprise the statement of net assets and the portfolio of investments at 31 August 2023 and the statement of operations and changes in net assets for the year then ended, and the notes to the financial statements, including a summary of significant accounting policies.

In our opinion, the accompanying financial statements give a true and fair view of the financial position of the Fund and of each of its sub-funds as at 31 August 2023, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

Basis for Opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (the "Law of 23 July 2016") and with International Standards on Auditing ("ISAs") as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" ("CSSF"). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the "responsibilities of the "réviseur d'entreprises agréé" for the audit of the financial statements" section of our report. We are also independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants ("IESBA Code") as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements, and have fulfilled our other ethical responsibilities under those ethical requirements. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Emphasis of matter

We draw attention to Note 1 in the financial statements which indicates that the subscriptions, redemptions and conversions of all share classes and the determination of net asset values of BlackRock Global Funds - Emerging Europe Fund (the "Sub-Fund") have been temporarily suspended with effect from 1 March 2022 until further notice due to the current trading conditions relating to the Sub-Fund's significant investment exposure to Russia, following the incursion of the Ukraine by Russia. At 31 August 2023, the Board of Directors has no current plans to close the Sub-Fund and therefore the financial statements have been prepared on a going concern basis. Our opinion is not modified in respect of this matter.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information included in the annual report but does not include the financial statements and our report of the "réviseur d'entreprises agréé" thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report this fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of these financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its subfunds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going

concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or any of its sub-funds or to cease operations, or has no realistic alternative but to do so.

Responsibilities of the “réviseur d’entreprises agréé” for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue a report of the “réviseur d’entreprises agréé” that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional skepticism throughout the audit. We also:

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund’s internal control.
- Evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund.
- Conclude on the appropriateness of the Board of Directors of the Fund’s use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund’s or any of its sub-funds’ ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our report of the “réviseur d’entreprises agréé” to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our report of the “réviseur d’entreprises agréé”. However, future events or conditions may cause the Fund or any of its sub-funds (except for the sub-funds where a decision or an intention to close exists) to cease to continue as a going concern.
- In respect of sub-funds where a decision or an intention to close exists, we conclude on the appropriateness of the Board of Directors of the Fund’s use of the non-going concern basis of accounting. We also evaluate the adequacy of the disclosures describing the non-going concern basis of accounting and reasons for its use. Our conclusions are based on the audit evidence obtained up to the date of our report of the “réviseur d’entreprises agréé”.
- Evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

We also provide those charged with governance with a statement that we have complied with relevant ethical requirements regarding independence, and communicate to them all relationships and other matters that may reasonably be thought to bear on our independence, and where applicable, actions taken to eliminate threats or safeguards applied.

Ernst & Young
Société anonyme
Cabinet de révision agréé

Kerry Nichol

Luxembourg, 29 November 2023

Appendix I – Share Classes (Unaudited)

Share Classes Launched and Reactivated

The Effective Date disclosed below corresponds to the date where shares had been in issue in the respective class of the Fund for the first time. The classes may have been available for subscription at an earlier date.

Effective date	Fund	Type
6 September 2022	China Onshore Bond Fund	A Class distributing (S) (M) (G) UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	A Class non-distributing UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	I Class non-distributing UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	X Class non-distributing UK reporting fund share - CNH
6 September 2022	China Onshore Bond Fund	X Class non-distributing UK reporting fund share USD hedged
7 September 2022	Emerging Markets Corporate Bond Fund	SR Class distributing (M) share - USD
7 September 2022	World Real Estate Securities Fund	D Class distributing (S) (M) (G) share - USD
14 September 2022	Sustainable Global Bond Income Fund	X Class distributing (S) (M) (G) share EUR hedged
21 September 2022	Natural Resources Fund	S Class distributing (Q) (G) share - EUR
21 September 2022	Natural Resources Fund	S Class distributing (Q) (G) share - USD
21 September 2022	Natural Resources Fund	S class non-distributing share - EUR
21 September 2022	Natural Resources Fund	S class non-distributing share - USD
21 September 2022	World Mining Fund	I Class distributing (A) UK reporting fund share - GBP
21 September 2022	World Mining Fund	I Class non-distributing UK reporting fund share - GBP
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (Q) (G) UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share CNH hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	A Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	D Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	D Class non-distributing UK reporting fund share EUR hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	I Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	I Class non-distributing UK reporting fund share EUR hedged
22 September 2022	Systematic Global Sustainable Income & Growth Fund	X Class non-distributing UK reporting fund share - USD
22 September 2022	Systematic Global Sustainable Income & Growth Fund	ZI Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	A Class distributing (A) UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	A Class non-distributing UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	A Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	A Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	D Class non-distributing UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	D Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	D Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	E Class non-distributing UK reporting fund share - EUR
4 October 2022	Sustainable Global Allocation Fund	E Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	I Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	I Class non-distributing UK reporting fund share EUR hedged
4 October 2022	Sustainable Global Allocation Fund	X Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	ZI Class non-distributing UK reporting fund share - USD
4 October 2022	Sustainable Global Allocation Fund	ZI Class non-distributing UK reporting fund share EUR hedged
6 October 2022	Impact Bond Fund	A Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	D Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	I Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	X Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	X Class non-distributing UK reporting fund share USD hedged
6 October 2022	Impact Bond Fund	Z Class non-distributing UK reporting fund share - EUR
6 October 2022	Impact Bond Fund	ZI Class non-distributing UK reporting fund share - EUR
12 October 2022	Emerging Markets Impact Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Global Equity Income Fund	I Class non-distributing UK reporting fund share - EUR
12 October 2022	Sustainable Asian Bond Fund	ZI Class distributing (S) (M) (G) share - USD
12 October 2022	Sustainable Asian Bond Fund	ZI Class non-distributing share - USD

Appendix I – Share Classes (Unaudited) continued

Effective date	Fund	Type
12 October 2022	Sustainable Emerging Markets Blended Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Emerging Markets Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Emerging Markets Corporate Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Emerging Markets Local Currency Bond Fund	ZI Class non-distributing share - USD
12 October 2022	Sustainable Fixed Income Global Opportunities Fund	ZI Class non-distributing share - EUR
12 October 2022	Sustainable Fixed Income Global Opportunities Fund	ZI Class non-distributing share USD hedged
19 October 2022	China Onshore Bond Fund	ZI Class distributing (R) (M) (G) share USD hedged
19 October 2022	China Onshore Bond Fund	ZI Class non-distributing share - CNH
19 October 2022	Sustainable Energy Fund	A Class distributing (T) share - USD
19 October 2022	Sustainable Global Bond Income Fund	ZI Class non-distributing share - USD
19 October 2022	Sustainable Global Bond Income Fund	ZI Class non-distributing share EUR hedged
19 October 2022	US Government Mortgage Impact Fund	ZI Class non-distributing share - USD
19 October 2022	US Government Mortgage Impact Fund	ZI Class non-distributing share EUR hedged
19 October 2022	World Energy Fund	A Class distributing (T) share - USD
19 October 2022	World Financials Fund	A Class distributing (T) share - USD
19 October 2022	World Gold Fund	A Class distributing (T) share - USD
26 October 2022	China Fund	A Class distributing (T) share - USD
26 October 2022	Future Of Transport Fund	A Class distributing (T) share - USD
26 October 2022	Global Equity Income Fund	A Class distributing (T) share - USD
26 October 2022	Next Generation Technology Fund	A Class distributing (T) share - USD
26 October 2022	US Basic Value Fund	A Class distributing (T) share - USD
26 October 2022	World Healthscience Fund	A Class distributing (T) share - USD
26 October 2022	World Mining Fund	A Class distributing (T) share - USD
26 October 2022	World Real Estate Securities Fund	A Class distributing (T) share - USD
26 October 2022	World Technology Fund	A Class distributing (T) share - USD
23 November 2022	China Bond Fund	A Class distributing (R) (M) (G) share HKD hedged
23 November 2022	China Bond Fund	A Class distributing (R) (M) (G) share USD hedged
23 November 2022	China Onshore Bond Fund	A Class distributing (R) (M) (G) share HKD hedged
23 November 2022	China Onshore Bond Fund	A Class distributing (R) (M) (G) share USD hedged
23 November 2022	Emerging Markets Bond Fund	X Class non-distributing share - CAD
23 November 2022	Global High Yield Bond Fund	X Class non-distributing share - CAD
4 January 2023	Systematic Global Sustainable Income & Growth Fund	D Class distributing (S) (M) (G) share - USD
18 January 2023	Emerging Markets Sustainable Equity Fund	X Class non-distributing share - CAD
18 January 2023	World Real Estate Securities Fund	X Class non-distributing share - CAD
1 February 2023	Asian Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	Asian Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	Developed Markets Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	Developed Markets Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	Emerging Markets Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	Emerging Markets Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	European Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	European Sustainable Equity Fund	ZI Class non-distributing share - USD
1 February 2023	US Sustainable Equity Fund	ZI Class non-distributing share - EUR
1 February 2023	US Sustainable Equity Fund	ZI Class non-distributing share - USD
15 February 2023	Impact Bond Fund	E Class non-distributing share - EUR
15 February 2023	Systematic Global Sustainable Income & Growth Fund	E Class non-distributing share EUR hedged
8 March 2023	China Onshore Bond Fund	E Class non-distributing share - EUR
8 March 2023	China Onshore Bond Fund	E Class non-distributing share EUR hedged
8 March 2023	China Onshore Bond Fund	I Class non-distributing share EUR hedged
8 March 2023	European Equity Income Fund	D Class distributing (M) (G) share - SGD
8 March 2023	European Equity Income Fund	D Class distributing (M) (G) share - USD
22 March 2023	Sustainable Emerging Markets Bond Fund	I Class non-distributing share NOK hedged
5 April 2023	Circular Economy Fund	A Class distributing (T) share - USD
5 April 2023	Circular Economy Fund	A Class distributing (T) share AUD hedged
5 April 2023	Circular Economy Fund	A Class distributing (T) share CNH hedged
5 April 2023	Circular Economy Fund	A Class distributing (T) share HKD hedged
26 April 2023	Natural Resources Fund	S Class distributing (M) (G) UK reporting fund share - GBP
26 April 2023	Natural Resources Fund	S Class distributing (M) (G) UK reporting fund share GBP hedged
26 April 2023	Natural Resources Fund	S Class non-distributing UK reporting fund share - GBP
26 April 2023	Natural Resources Fund	S Class non-distributing UK reporting fund share GBP hedged
17 May 2023	Global Long-Horizon Equity Fund	X Class non-distributing share - AUD

Appendix I – Share Classes (Unaudited) continued

Effective date	Fund	Type
24 May 2023	Global Long-Horizon Equity Fund	I Class non-distributing share - USD
24 May 2023	Sustainable Global Allocation Fund	A Class non-distributing share SEK hedged
31 May 2023	World Real Estate Securities Fund	X Class distributing (Q) share - AUD
6 June 2023	Brown To Green Materials Fund	A Class non-distributing share - EUR
6 June 2023	Brown To Green Materials Fund	A Class non-distributing share - USD
6 June 2023	Brown To Green Materials Fund	AI Class non-distributing share - EUR
6 June 2023	Brown To Green Materials Fund	D Class non-distributing UK reporting fund share - EUR
6 June 2023	Brown To Green Materials Fund	D Class non-distributing UK reporting fund share - USD
6 June 2023	Brown To Green Materials Fund	E Class non-distributing UK reporting fund share - EUR
6 June 2023	Brown To Green Materials Fund	I Class non-distributing UK reporting fund share - EUR
6 June 2023	Brown To Green Materials Fund	I Class non-distributing UK reporting fund share - USD
6 June 2023	Brown To Green Materials Fund	X Class non-distributing UK reporting fund share - USD
6 June 2023	Brown To Green Materials Fund	Z Class non-distributing UK reporting fund share - EUR
6 June 2023	Brown To Green Materials Fund	Z Class non-distributing UK reporting fund share - USD
7 June 2023	Fixed Income Global Opportunities Fund	A Class distributing (M) (G) share - USD
7 June 2023	Global Corporate Bond Fund	A Class distributing (M) (G) share - USD
7 June 2023	Sustainable Global Bond Income Fund	A Class distributing (M) (G) share - USD
7 June 2023	US Dollar Short Duration Bond Fund	A Class distributing (M) (G) share - USD
14 June 2023	World Financials Fund	S Class non-distributing share - USD
14 June 2023	World Financials Fund	S Class non-distributing share EUR hedged
15 June 2023	Systematic China Environmental Tech Fund	A Class non-distributing share - CNH
15 June 2023	Systematic China Environmental Tech Fund	A Class non-distributing share - USD
15 June 2023	Systematic China Environmental Tech Fund	D Class non-distributing share - USD
15 June 2023	Systematic China Environmental Tech Fund	D Class non-distributing share EUR hedged
15 June 2023	Systematic China Environmental Tech Fund	I Class non-distributing share - USD
15 June 2023	Systematic China Environmental Tech Fund	X Class non-distributing UK reporting fund share - USD
15 June 2023	Systematic China Environmental Tech Fund	Z Class non-distributing share - USD
15 June 2023	Systematic China Environmental Tech Fund	ZI Class non-distributing share - USD
21 June 2023	Euro Bond Fund	S Class non-distributing share - EUR
21 June 2023	Euro Short Duration Bond Fund	S Class non-distributing share - EUR
21 June 2023	Global Allocation Fund	S Class non-distributing share - EUR
21 June 2023	Global Allocation Fund	S Class non-distributing share - USD
21 June 2023	Global Allocation Fund	S Class non-distributing share EUR hedged
28 June 2023	China Bond Fund	A Class non-distributing share SGD hedged
28 June 2023	China Bond Fund	D Class non-distributing share SGD hedged
28 June 2023	Euro Short Duration Bond Fund	S Class distributing (A) share - EUR
28 June 2023	Sustainable Energy Fund	S Class non-distributing share - EUR
28 June 2023	US Dollar Short Duration Bond Fund	S Class non-distributing share - EUR
28 June 2023	US Dollar Short Duration Bond Fund	S Class non-distributing share - USD
28 June 2023	US Dollar Short Duration Bond Fund	S Class non-distributing share EUR hedged
28 June 2023	World Healthscience Fund	S Class non-distributing share - EUR
28 June 2023	World Healthscience Fund	S Class non-distributing share - USD
28 June 2023	World Healthscience Fund	S Class non-distributing share EUR hedged
5 July 2023	China Bond Fund	S Class non-distributing share EUR hedged
5 July 2023	China Bond Fund	S Class non-distributing share USD hedged
5 July 2023	Emerging Markets Local Currency Bond Fund	S Class distributing (M) share - EUR
5 July 2023	Emerging Markets Local Currency Bond Fund	S Class non-distributing share - EUR
5 July 2023	Emerging Markets Local Currency Bond Fund	S Class non-distributing share - USD
5 July 2023	Emerging Markets Local Currency Bond Fund	S Class non-distributing share EUR hedged
5 July 2023	World Energy Fund	I Class distributing (Q) UK reporting fund share - USD
12 July 2023	Euro Bond Fund	S Class distributing (M) share - EUR
12 July 2023	Euro Bond Fund	S Class non-distributing share - USD
12 July 2023	Euro Short Duration Bond Fund	S Class non-distributing share - USD
13 July 2023	China Multi-Asset Fund	A Class distributing (T) share - USD
13 July 2023	China Multi-Asset Fund	A Class distributing (T) share CNH hedged
13 July 2023	China Multi-Asset Fund	A Class distributing (T) share HKD hedged
13 July 2023	China Multi-Asset Fund	A Class non-distributing share - USD
13 July 2023	China Multi-Asset Fund	I Class non-distributing share - USD
13 July 2023	China Multi-Asset Fund	X Class non-distributing share - USD
19 July 2023	Euro Short Duration Bond Fund	S Class distributing (M) share - EUR
19 July 2023	Euro Short Duration Bond Fund	S Class non-distributing share USD hedged
19 July 2023	Global Allocation Fund	A Class distributing (T) share - USD
19 July 2023	Global Allocation Fund	A Class distributing (T) share AUD hedged
19 July 2023	Global Allocation Fund	A Class distributing (T) share CNH hedged
19 July 2023	Global Allocation Fund	A Class distributing (T) share EUR hedged
19 July 2023	Global Allocation Fund	A Class distributing (T) share HKD hedged
19 July 2023	Global Allocation Fund	A Class distributing (T) share SGD hedged
19 July 2023	Global Allocation Fund	A Class distributing (T) share ZAR hedged

Appendix I – Share Classes (Unaudited) continued

Effective date	Fund	Type
19 July 2023	Sustainable Energy Fund	S Class distributing (A) share - EUR
19 July 2023	US Dollar Short Duration Bond Fund	S Class distributing (M) share - USD
19 July 2023	US Flexible Equity Fund	A Class non-distributing share CZK hedged
19 July 2023	World Financials Fund	S Class non-distributing share - EUR
26 July 2023	Circular Economy Fund	C Class non-distributing share - EUR
26 July 2023	Emerging Markets Sustainable Equity Fund	X Class non-distributing share - GBP
26 July 2023	Future Of Transport Fund	C Class non-distributing share - EUR
26 July 2023	Next Generation Technology Fund	C Class non-distributing share - EUR
26 July 2023	US Dollar Short Duration Bond Fund	A Class distributing (M) share CNH hedged
26 July 2023	US Flexible Equity Fund	X Class non-distributing share GBP hedged
2 August 2023	Asian Tiger Bond Fund	A Class distributing (S) (M) (G) share CNH hedged
2 August 2023	Systematic Global Equity High Income Fund	A Class distributing (S) (M) (G) share EUR hedged
9 August 2023	Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share AUD hedged
9 August 2023	Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share CAD hedged
9 August 2023	Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share CNH hedged
9 August 2023	Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share EUR hedged
9 August 2023	Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share GBP hedged
9 August 2023	Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share JPY hedged

Share Classes In Issue

As at 31 August 2023, the Company offers the following share classes. For those Funds with more than one Dealing Currency, the additional Dealing Currency prices are calculated by converting the price at the relevant spot exchange rate at the time of valuation.

A Class

A Class distributing (A) (G) share
A Class distributing (A) (G) share CHF hedged
A Class distributing (A) (G) share EUR hedged
A Class distributing (A) share
A Class distributing (A) share EUR hedged
A Class distributing (A) UK reporting fund share
A Class distributing (A) UK reporting fund share GBP hedged
A Class distributing (A) UK reporting fund share USD hedged
A Class distributing (D) share
A Class distributing (D) share EUR hedged
A Class distributing (D) UK reporting fund share
A Class distributing (D) UK reporting fund share EUR hedged
A Class distributing (M) (G) share
A Class distributing (M) share
A Class distributing (M) share AUD hedged
A Class distributing (M) share CAD hedged
A Class distributing (M) share CNH hedged
A Class distributing (M) share EUR hedged
A Class distributing (M) share GBP hedged
A Class distributing (M) share HKD hedged
A Class distributing (M) share NZD hedged
A Class distributing (M) share SGD hedged
A Class distributing (Q) (G) share
A Class distributing (Q) (G) share AUD hedged
A Class distributing (Q) (G) share EUR hedged
A Class distributing (Q) (G) share SGD hedged
A Class distributing (Q) (G) share USD hedged
A Class distributing (Q) (G) UK reporting fund share
A Class distributing (Q) (G) UK reporting fund share CHF hedged
A Class distributing (Q) share
A Class distributing (Q) share EUR hedged
A Class distributing (Q) share SGD hedged
A Class distributing (R) (M) (G) share AUD hedged
A Class distributing (R) (M) (G) share CAD hedged
A Class distributing (R) (M) (G) share CNH hedged
A Class distributing (R) (M) (G) share EUR hedged

A Class continued

A Class distributing (R) (M) (G) share GBP hedged
A Class distributing (R) (M) (G) share HKD hedged
A Class distributing (R) (M) (G) share NZD hedged
A Class distributing (R) (M) (G) share SGD hedged
A Class distributing (R) (M) (G) share USD hedged
A Class distributing (R) (M) (G) share ZAR hedged
A Class distributing (R) (M) (G) UK reporting fund share CNH hedged
A Class distributing (S) (M) (G) share
A Class distributing (S) (M) (G) share AUD hedged
A Class distributing (S) (M) (G) share CAD hedged
A Class distributing (S) (M) (G) share CNH hedged
A Class distributing (S) (M) (G) share EUR hedged
A Class distributing (S) (M) (G) share GBP hedged
A Class distributing (S) (M) (G) share HKD hedged
A Class distributing (S) (M) (G) share JPY hedged
A Class distributing (S) (M) (G) share SGD hedged
A Class distributing (S) (M) (G) share USD hedged
A Class distributing (S) (M) (G) UK reporting fund share
A Class distributing (S) (M) (G) UK reporting fund share AUD hedged
A Class distributing (S) (M) (G) UK reporting fund share CAD hedged
A Class distributing (S) (M) (G) UK reporting fund share CNH hedged
A Class distributing (S) (M) (G) UK reporting fund share EUR hedged
A Class distributing (S) (M) (G) UK reporting fund share GBP hedged
A Class distributing (S) (M) (G) UK reporting fund share HKD hedged
A Class distributing (S) (M) (G) UK reporting fund share NZD hedged
A Class distributing (S) (M) (G) UK reporting fund share SGD hedged
A Class distributing (T) share
A Class distributing (T) share AUD hedged
A Class distributing (T) share CAD hedged
A Class distributing (T) share CNH hedged
A Class distributing (T) share EUR hedged
A Class distributing (T) share GBP hedged
A Class distributing (T) share HKD hedged
A Class distributing (T) share SGD hedged
A Class distributing (T) share USD hedged
A Class distributing (T) share ZAR hedged
A Class distributing (Y) (Q) (G) share
A Class distributing (Y) (Q) (G) share AUD hedged
A Class distributing (Y) (Q) (G) share SGD hedged
A Class non-distributing share
A Class non-distributing share AUD hedged
A Class non-distributing share CAD hedged
A Class non-distributing share CHF hedged

Appendix I – Share Classes (Unaudited) continued

A Class continued

A Class non-distributing share CNH hedged
A Class non-distributing share CZK hedged
A Class non-distributing share EUR hedged
A Class non-distributing share GBP hedged
A Class non-distributing share HKD
A Class non-distributing share HKD hedged
A Class non-distributing share JPY hedged
A Class non-distributing share NZD hedged
A Class non-distributing share PLN hedged
A Class non-distributing share SEK hedged
A Class non-distributing share SGD hedged
A Class non-distributing share USD hedged
A Class non-distributing share ZAR hedged
A Class non-distributing UK reporting fund share
A Class non-distributing UK reporting fund share CHF hedged
A Class non-distributing UK reporting fund share EUR hedged
A Class non-distributing UK reporting fund share GBP hedged
A Class non-distributing UK reporting fund share USD hedged

AI Class

AI Class distributing (Q) (G) share
AI Class distributing (Q) (G) share EUR hedged
AI Class distributing (Q) share
AI Class distributing (Q) share EUR hedged
AI Class non-distributing share
AI Class non-distributing share EUR hedged

C Class

C Class distributing (D) share
C Class distributing (D) share EUR hedged
C Class distributing (M) share
C Class distributing (Q) (G) share
C Class distributing (Q) share
C Class distributing (S) (M) (G) share
C Class non-distributing share
C Class non-distributing share EUR hedged
C Class non-distributing share USD hedged
C Class non-distributing UK reporting fund share

D Class

D Class distributing (A) (G) share
D Class distributing (A) (G) share CHF hedged
D Class distributing (A) (G) share EUR hedged
D Class distributing (A) (G) UK reporting fund share
D Class distributing (A) share
D Class distributing (A) share CAD hedged
D Class distributing (A) share EUR hedged
D Class distributing (A) UK reporting fund share
D Class distributing (A) UK reporting fund share GBP hedged
D Class distributing (A) UK reporting fund share USD hedged
D Class distributing (M) (G) share
D Class distributing (M) share
D Class distributing (M) share AUD hedged
D Class distributing (M) share EUR hedged
D Class distributing (M) share HKD hedged
D Class distributing (M) share SGD hedged
D Class distributing (M) UK reporting fund share
D Class distributing (M) UK reporting fund share EUR hedged
D Class distributing (M) UK reporting fund share GBP hedged
D Class distributing (Q) (G) share
D Class distributing (Q) (G) share EUR hedged
D Class distributing (Q) (G) UK reporting fund share
D Class distributing (Q) (G) UK reporting fund share CHF hedged
D Class distributing (Q) (G) UK reporting fund share EUR hedged
D Class distributing (Q) (G) UK reporting fund share GBP hedged

D Class continued

D Class distributing (Q) share
D Class distributing (Q) share CHF hedged
D Class distributing (Q) share EUR hedged
D Class distributing (Q) share GBP hedged
D Class distributing (Q) UK reporting fund share
D Class distributing (Q) UK reporting fund share GBP hedged
D Class distributing (S) (M) (G) share
D Class distributing (S) (M) (G) share GBP hedged
D Class distributing (S) (M) (G) share SGD hedged
D Class distributing (S) (M) (G) share USD hedged
D Class distributing (S) (M) (G) UK reporting fund share
D Class non-distributing share
D Class non-distributing share AUD hedged
D Class non-distributing share CHF hedged
D Class non-distributing share CNH hedged
D Class non-distributing share EUR hedged
D Class non-distributing share GBP hedged
D Class non-distributing share HKD
D Class non-distributing share PLN hedged
D Class non-distributing share SGD hedged
D Class non-distributing share USD hedged
D Class non-distributing UK reporting fund share
D Class non-distributing UK reporting fund share CHF hedged
D Class non-distributing UK reporting fund share CNH hedged
D Class non-distributing UK reporting fund share EUR hedged
D Class non-distributing UK reporting fund share GBP hedged
D Class non-distributing UK reporting fund share USD hedged

E Class

E Class distributing (Q) (G) share
E Class distributing (Q) (G) share EUR hedged
E Class distributing (Q) share
E Class distributing (Q) share EUR hedged
E Class distributing (R) (M) (G) share EUR hedged
E Class distributing (S) (M) (G) share
E Class distributing (Y) (Q) (G) share
E Class distributing (Y) (Q) (G) share EUR hedged
E Class non-distributing share
E Class non-distributing share EUR hedged
E Class non-distributing share GBP hedged
E Class non-distributing share PLN hedged
E Class non-distributing share USD hedged
E Class non-distributing UK reporting fund share
E Class non-distributing UK reporting fund share EUR hedged

I Class*

I Class distributing (A) (G) share
I Class distributing (A) share
I Class distributing (A) share EUR hedged
I Class distributing (A) UK reporting fund share
I Class distributing (A) UK reporting fund share EUR hedged
I Class distributing (A) UK reporting fund share GBP hedged
I Class distributing (A) UK reporting fund share USD hedged
I Class distributing (M) (G) share
I Class distributing (M) share
I Class distributing (M) share CAD hedged
I Class distributing (M) UK reporting fund share GBP hedged
I Class distributing (Q) (G) share
I Class distributing (Q) (G) share EUR hedged
I Class distributing (Q) share
I Class distributing (Q) share EUR hedged
I Class distributing (Q) share GBP hedged
I Class distributing (Q) share JPY hedged
I Class distributing (Q) UK reporting fund share

Appendix I – Share Classes (Unaudited) continued

I Class* continued

I Class distributing (Q) UK reporting fund share CHF hedged
 I Class distributing (Q) UK reporting fund share EUR hedged
 I Class distributing (Q) UK reporting fund share GBP hedged
 I Class distributing (S) (M) (G) share
 I Class distributing (S) (M) (G) share EUR hedged
 I Class distributing (S) (M) (G) share SGD hedged
 I Class distributing (S) (M) (G) share USD hedged
 I Class non-distributing share
 I Class non-distributing share AUD hedged
 I Class non-distributing share BRL hedged
 I Class non-distributing share CAD hedged
 I Class non-distributing share CHF hedged
 I Class non-distributing share EUR hedged
 I Class non-distributing share GBP hedged
 I Class non-distributing share JPY hedged
 I Class non-distributing share NOK hedged
 I Class non-distributing share SEK hedged
 I Class non-distributing share SGD hedged
 I Class non-distributing share USD hedged
 I Class non-distributing UK reporting fund share
 I Class non-distributing UK reporting fund share CHF hedged
 I Class non-distributing UK reporting fund share EUR hedged
 I Class non-distributing UK reporting fund share GBP hedged
 I Class non-distributing UK reporting fund share USD hedged

J Class*

J Class distributing (M) share
 J Class non-distributing share

S Class

S Class distributing (A) share
 S Class distributing (A) share EUR hedged
 S Class distributing (M) (G) UK reporting fund share
 S Class distributing (M) (G) UK reporting fund share GBP hedged
 S Class distributing (M) share
 S Class distributing (Q) (G) share
 S Class distributing (Q) share
 S Class non-distributing share
 S Class non-distributing share CHF hedged
 S Class non-distributing share EUR hedged
 S Class non-distributing share GBP hedged
 S Class non-distributing share SGD hedged
 S Class non-distributing share USD hedged
 S Class non-distributing UK reporting fund share
 S Class non-distributing UK reporting fund share CHF hedged
 S Class non-distributing UK reporting fund share EUR hedged
 S Class non-distributing UK reporting fund share GBP hedged

SI Class

SI Class non-distributing share
 SI Class non-distributing share USD hedged

SR Class

SR Class distributing (A) (G) UK reporting fund share
 SR Class distributing (A) UK reporting fund share
 SR Class distributing (A) UK reporting fund share GBP hedged
 SR Class distributing (A) UK reporting fund share USD hedged
 SR Class distributing (M) share
 SR Class distributing (M) UK reporting fund share
 SR Class distributing (M) UK reporting fund share GBP hedged
 SR Class distributing (S) (M) (G) share
 SR Class distributing (S) (M) (G) UK reporting fund share

SR Class continued

SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged
 SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged
 SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged
 SR Class distributing (S) (M) (G) UK reporting fund share USD hedged
 SR Class non-distributing share
 SR Class non-distributing UK reporting fund share
 SR Class non-distributing UK reporting fund share EUR hedged
 SR Class non-distributing UK reporting fund share USD hedged

X Class*

X Class distributing (A) share
 X Class distributing (A) share EUR hedged
 X Class distributing (A) UK reporting fund share
 X Class distributing (A) UK reporting fund share GBP hedged
 X Class distributing (M) share
 X Class distributing (M) share AUD hedged
 X Class distributing (M) share EUR hedged
 X Class distributing (Q) (G) share GBP hedged
 X Class distributing (Q) (G) UK reporting fund share
 X Class distributing (Q) share
 X Class distributing (Q) share CHF hedged
 X Class distributing (Q) share EUR hedged
 X Class distributing (Q) share GBP hedged
 X Class distributing (R) (M) (G) share AUD hedged
 X Class distributing (S) (M) (G) share
 X Class distributing (S) (M) (G) share EUR hedged
 X Class distributing (T) share
 X Class non-distributing share
 X Class non-distributing share AUD hedged
 X Class non-distributing share CAD hedged
 X Class non-distributing share CHF hedged
 X Class non-distributing share DKK hedged
 X Class non-distributing share EUR hedged
 X Class non-distributing share GBP hedged
 X Class non-distributing share JPY hedged
 X Class non-distributing share NOK hedged
 X Class non-distributing share NZD hedged
 X Class non-distributing share SEK hedged
 X Class non-distributing share USD hedged
 X Class non-distributing UK reporting fund share
 X Class non-distributing UK reporting fund share USD hedged

Z Class

Z Class non-distributing share
 Z Class non-distributing share CHF hedged
 Z Class non-distributing share EUR hedged
 Z Class non-distributing share USD hedged
 Z Class non-distributing UK reporting fund share
 Z Class non-distributing UK reporting fund share CHF hedged

ZI Class

ZI Class distributing (R) (M) (G) share USD hedged
 ZI Class distributing (S) (M) (G) share
 ZI Class non-distributing share
 ZI Class non-distributing share EUR hedged
 ZI Class non-distributing share USD hedged
 ZI Class non-distributing UK reporting fund share
 ZI Class non-distributing UK reporting fund share EUR hedged

* Available to Institutional investors.

Appendix II – Global Exposure and Leverage (Unaudited)

Global Exposure

In accordance with current BlackRock policy, global exposure is measured using the “Commitment Approach” or the Value at Risk (“VaR”) approach which considers the full constituents of the portfolio.

The Commitment Approach is a methodology that aggregates the underlying market or notional values of financial derivative instruments to determine the degree of global exposure of a Fund to financial derivative instruments.

Pursuant to the 2010 Law, the global exposure for a Fund under the Commitment Approach must not exceed 100% of that Fund’s Net Asset Value.

Below is the list of Funds that follow the Commitment Approach:

- ▶ Asian Dragon Fund
- ▶ Asian Growth Leaders Fund
- ▶ Asian Sustainable Equity Fund
- ▶ Brown To Green Materials Fund⁽²⁾
- ▶ China Flexible Equity Fund
- ▶ China Fund
- ▶ China Impact Fund
- ▶ China Innovation Fund
- ▶ China Multi-Asset Fund⁽²⁾
- ▶ Circular Economy Fund
- ▶ Climate Action Equity Fund
- ▶ Continental European Flexible Fund
- ▶ Developed Markets Sustainable Equity Fund
- ▶ Emerging Europe Fund⁽³⁾
- ▶ Emerging Markets Equity Income Fund
- ▶ Emerging Markets Fund
- ▶ Emerging Markets Sustainable Equity Fund
- ▶ ESG Flex Choice Cautious Fund
- ▶ ESG Flex Choice Growth Fund
- ▶ ESG Flex Choice Moderate Fund
- ▶ Euro Reserve Fund
- ▶ Euro-Markets Fund
- ▶ European Equity Income Fund
- ▶ European Focus Fund
- ▶ European Fund
- ▶ European Special Situations Fund
- ▶ European Sustainable Equity Fund
- ▶ European Value Fund
- ▶ FinTech Fund
- ▶ Future Consumer Fund
- ▶ Future Of Transport Fund
- ▶ Global Equity Income Fund
- ▶ Global Long-Horizon Equity Fund
- ▶ India Fund
- ▶ Japan Flexible Equity Fund
- ▶ Japan Small & MidCap Opportunities Fund
- ▶ Latin American Fund
- ▶ Multi-Theme Equity Fund
- ▶ Natural Resources Fund⁽⁷⁾
- ▶ Next Generation Health Care Fund
- ▶ Next Generation Technology Fund
- ▶ Nutrition Fund
- ▶ Sustainable Energy Fund
- ▶ Sustainable Global Infrastructure Fund
- ▶ Swiss Small & MidCap Opportunities Fund⁽⁵⁾
- ▶ Systematic China A-Share Opportunities Fund
- ▶ Systematic China Environmental Tech Fund⁽²⁾
- ▶ Systematic Global Equity High Income Fund
- ▶ Systematic Global Sustainable Income & Growth Fund⁽²⁾
- ▶ Systematic Sustainable Global SmallCap Fund⁽⁴⁾
- ▶ United Kingdom Fund
- ▶ US Basic Value Fund
- ▶ US Dollar Reserve Fund
- ▶ US Flexible Equity Fund
- ▶ US Growth Fund
- ▶ US Mid-Cap Value Fund
- ▶ US Sustainable Equity Fund
- ▶ World Energy Fund
- ▶ World Financials Fund
- ▶ World Gold Fund
- ▶ World Healthscience Fund
- ▶ World Mining Fund
- ▶ World Real Estate Securities Fund
- ▶ World Technology Fund

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

⁽⁷⁾ Fund name changed post year end, see Note 19, for further details.

Appendix II – Global Exposure and Leverage (Unaudited) continued

VaR is a statistical risk measure that estimates the potential loss from adverse market movements in an ordinary market environment.

The VaR calculations are based on an adjusted historical simulation model with a confidence level of 99%, a holding period of one day and a historical observation period of not less than one year (250 days). A VaR number is defined at a specified probability and a specified time horizon. A 99% one day VaR means that the expectation is that 99% of the time over a one day period the Fund will lose no more than this number in percentage terms. Therefore, higher VaR numbers indicate higher risk.

The VaR model used by BlackRock Risk & Quantitative Analysis (“RQA”) is an adjusted historical simulation model.

For Funds which use a relative VaR approach RQA determines a reference portfolio as the basis for the relative VaR calculation. The reference portfolio is typically the index benchmark also established as the reference point for performance data in respect of the relevant Fund. This is an index (or composite of indices) constructed by a recognised index provider(s) from relevant securities which are eligible for investment by the Funds. This process gives appropriate consideration to the availability of indices with construction rules which are themselves compliant with diversification rules.

Where a Fund is monitored using VaR, the Investment Adviser will observe the regulatory limit and any internal risk limits which may be appropriate for the portfolio.

The table below details the highest, lowest and average utilisation of the VaR limit, expressed as a percentage of the respective absolute or relative VaR regulatory limit. For relative VaR, the VaR of the respective Fund’s portfolio will not exceed twice the VaR of the reference portfolio. Utilisation refers to the level of risk taken in this context.

Fund	Market Risk Approach	Reference Portfolio	Highest utilisation of the VaR limit %	Lowest utilisation of the VaR limit %	Average utilisation of the VaR limit %
Asian High Yield Bond Fund	Relative VaR	ICE BofAML Blended Index: ACCY, 20% Lvl4 Cap 3% Constrained Index	57.55%	38.43%	47.75%
Asian Multi-Asset Income Fund	Relative VaR	50% MSCI Asia ex Japan Index / 25% JP Morgan Asia Credit Index / 25% Markit iBoxx ALBI Index	47.34%	37.87%	42.55%
Asian Tiger Bond Fund	Relative VaR	JP Morgan Asian Credit Index	64.91%	47.25%	53.51%
China Bond Fund	Absolute VaR	n/a	28.86%	11.41%	17.26%
China Onshore Bond Fund ⁽²⁾	Absolute VaR	n/a	26.61%	14.47%	19.20%
Climate Action Multi-Asset Fund	Relative VaR	MSCI All Country World Index (Hedged to EUR) 65% / Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35%	52.17%	45.08%	48.02%
Dynamic High Income Fund	Relative VaR	70% MSCI World Index / 30% Bloomberg Global Aggregate Bond Index USD Hedged	51.67%	34.23%	43.01%
Emerging Markets Bond Fund	Relative VaR	JP Morgan Emerging Markets Bond Index Global Diversified Index	64.25%	50.04%	57.29%
Emerging Markets Corporate Bond Fund	Relative VaR	JP Morgan Corporate Emerging Markets Bond Index Broad Diversified	61.21%	48.64%	54.94%
Emerging Markets Impact Bond Fund	Absolute VaR	n/a	23.94%	13.65%	18.48%
Emerging Markets Local Currency Bond Fund	Relative VaR	JP Morgan GBI-EM Global Diversified Index	68.45%	51.04%	58.30%
ESG Global Conservative Income Fund	Relative VaR	30% MSCI World Index EUR Hedged/ 70% Bloomberg Global Aggregate Bond Index EUR Hedged	60.25%	28.75%	46.00%
ESG Global Multi-Asset Income Fund	Relative VaR	50% MSCI World Index/ 50% Bloomberg Global Aggregate Bond Index USD Hedged	48.20%	26.45%	37.71%
ESG Multi-Asset Fund	Relative VaR	50% MSCI World Index/ 50% FTSE World Government Bond Euro Hedged Index	57.84%	41.35%	48.17%
ESG Systematic Multi Allocation Credit Fund ⁽⁴⁾	Relative VaR	1/3 Bloomberg Global Aggregate Corporate USD Hedged Index, 1/3 Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index and 1/3 J.P. Morgan EMBI ESG Global Diversified USD Hedged Index	53.82%	51.00%	52.32%

Appendix II – Global Exposure and Leverage (Unaudited) continued

Fund	Market Risk Approach	Reference Portfolio	Highest utilisation of the VaR limit %	Lowest utilisation of the VaR limit %	Average utilisation of the VaR limit %
Euro Bond Fund	Relative VaR	Bloomberg Euro-Aggregate 500mm+ Bond Index	54.44%	49.42%	51.41%
Euro Corporate Bond Fund	Relative VaR	ICE BofAML Euro Corporate Index	58.65%	48.44%	53.68%
Euro Short Duration Bond Fund	Absolute VaR	n/a	12.97%	8.05%	10.09%
European High Yield Bond Fund	Relative VaR	Bloomberg Pan European High Yield Ex Financials 3% Capped Index	59.10%	47.08%	52.38%
Fixed Income Global Opportunities Fund	Absolute VaR	n/a	16.55%	10.29%	13.30%
Global Allocation Fund	Relative VaR	36% S&P 500 Index, 24% FTSE World Index (Ex-US), 24% ICE BofAML Current 5Yr US Treasury Index, 16% FTSE Non-USD World Government Bond	57.30%	46.17%	51.68%
Global Corporate Bond Fund	Relative VaR	Bloomberg Global Aggregate Corporate Bond USD Hedged Index	54.69%	48.94%	51.74%
Global Dynamic Equity Fund	Relative VaR	60% S&P 500 Index, 40% FTSE World (ex US) Index	55.40%	51.41%	53.31%
Global Government Bond Fund	Relative VaR	FTSE World Government Bond USD Hedged Index	59.74%	48.27%	53.44%
Global High Yield Bond Fund	Relative VaR	BofA Merrill Lynch Global High Yield Constrained USD Hedged Index	51.27%	45.42%	47.94%
Global Inflation Linked Bond Fund	Relative VaR	Bloomberg World Government Inflation-Linked Bond Index	58.13%	46.04%	51.29%
Global Multi-Asset Income Fund	Relative VaR	50% MSCI World Index/50% Bloomberg Global Aggregate Bond Index USD Hedged	41.96%	29.91%	35.55%
Impact Bond Fund ⁽²⁾	Relative VaR	ICE Green, Social & Sustainable Bond Index, EUR hedged	53.41%	48.48%	51.26%
Sustainable Asian Bond Fund	Relative VaR	JP Morgan ESG Asia Credit Index	52.96%	39.77%	47.79%
Sustainable Emerging Markets Blended Bond Fund	Absolute VaR	n/a	42.06%	27.74%	35.00%
Sustainable Emerging Markets Bond Fund	Relative VaR	JP Morgan ESG Emerging Markets Bond Index Global Diversified Index	63.57%	47.72%	53.98%
Sustainable Emerging Markets Corporate Bond Fund	Relative VaR	JPMorgan ESG Corporate Emerging Markets Bond Index Broad Diversified Index	59.95%	47.34%	53.52%
Sustainable Emerging Markets Local Currency Bond Fund	Relative VaR	JP Morgan ESG Government Bond Index Emerging Markets Global Diversified Index	66.74%	46.85%	56.34%
Sustainable Fixed Income Global Opportunities Fund	Absolute VaR	n/a	18.09%	11.19%	14.03%
Sustainable Global Allocation Fund ⁽²⁾	Relative VaR	60% MSCI All Country World Index, 40% Bloomberg Global Aggregate Index	56.98%	37.39%	50.79%
Sustainable Global Bond Income Fund	Absolute VaR	n/a	20.57%	12.97%	15.94%
Sustainable World Bond Fund ⁽⁴⁾	Relative VaR	Bloomberg Global Aggregate USD Hedged Index	64.97%	40.28%	54.67%
US Dollar Bond Fund	Relative VaR	Bloomberg US Aggregate Index	57.51%	42.27%	51.12%
US Dollar High Yield Bond Fund	Relative VaR	Bloomberg US High Yield 2% Constrained Index	52.52%	45.40%	47.74%
US Dollar Short Duration Bond Fund	Absolute VaR	n/a	14.57%	8.94%	11.55%
US Government Mortgage Impact Fund	Relative VaR	Bloomberg US MBS Index	55.89%	48.82%	51.15%

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Appendix II – Global Exposure and Leverage (Unaudited) continued

Leverage

The use of derivatives may expose Funds to a higher degree of risk. In particular, derivative contracts can be highly volatile, and the amount of initial margin is generally small relative to the size of the contract so that transactions may be leveraged in terms of market exposure. A relatively small market movement may have a potentially larger impact on derivatives than on standard bonds or equities. Leveraged derivative positions can therefore increase Funds volatility.

The leverage is calculated on a gross exposure basis, by taking the sum of the notional values of the derivatives used by the Fund, without netting, and is expressed as a percentage of the net asset value.

Disclosed in the table below is the level of leverage employed during the year.

Fund	Average Leverage employed during the year
Asian High Yield Bond Fund	48%
Asian Multi-Asset Income Fund	42%
Asian Tiger Bond Fund	55%
China Bond Fund	114%
China Onshore Bond Fund ⁽²⁾	36%
Climate Action Multi-Asset Fund	76%
Dynamic High Income Fund	43%
Emerging Markets Bond Fund	44%
Emerging Markets Corporate Bond Fund	4%
Emerging Markets Impact Bond Fund	15%
Emerging Markets Local Currency Bond Fund	231%
ESG Global Conservative Income Fund	117%
ESG Global Multi-Asset Income Fund	40%
ESG Multi-Asset Fund	99%
ESG Systematic Multi Allocation Credit Fund ⁽⁴⁾	32%
Euro Bond Fund	67%
Euro Corporate Bond Fund	84%
Euro Short Duration Bond Fund	93%
European High Yield Bond Fund	35%
Fixed Income Global Opportunities Fund	478%
Global Allocation Fund	122%
Global Corporate Bond Fund	209%
Global Dynamic Equity Fund	57%
Global Government Bond Fund	319%
Global High Yield Bond Fund	35%
Global Inflation Linked Bond Fund	287%
Global Multi-Asset Income Fund	40%
Impact Bond Fund ⁽²⁾	84%
Sustainable Asian Bond Fund	40%
Sustainable Emerging Markets Blended Bond Fund	147%
Sustainable Emerging Markets Bond Fund	46%
Sustainable Emerging Markets Corporate Bond Fund	5%
Sustainable Emerging Markets Local Currency Bond Fund	193%
Sustainable Fixed Income Global Opportunities Fund	567%
Sustainable Global Allocation Fund ⁽²⁾	55%
Sustainable Global Bond Income Fund	123%
Sustainable World Bond Fund ⁽⁴⁾	319%
US Dollar Bond Fund	236%
US Dollar High Yield Bond Fund	13%
US Dollar Short Duration Bond Fund	88%

Appendix II – Global Exposure and Leverage (Unaudited) continued

Fund	Average Leverage employed during the year
US Government Mortgage Impact Fund	62%

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details.

Appendix III – Eligibility for French “Plan d’Epargne en Actions” (“PEA”) (Unaudited)

A PEA is a French equity savings plan intended to encourage French tax resident individuals to invest in European equities. PEA eligible funds must invest on a permanent basis at least 75% of their assets in PEA eligible securities issued by companies (i) established in a Member State of the European Union or in Iceland, Liechtenstein or Norway and (ii) subject to corporate income tax, or an equivalent tax.

Throughout the year ended 31 August 2023, the Fund listed below invested more than 75% of its total net assets in PEA eligible securities.

As at 31 August 2023, the Fund had the following percentage of its total net assets invested in eligible PEA securities:

Fund	% Invested in PEA eligible securities
Euro-Markets Fund	89.80

The PEA eligibility of this Fund results from, to the best knowledge of the Company, tax law and practices in force in France as at 31 August 2023.

Tax law and practices may change from time to time and, therefore, the Fund which may currently be held within the framework of a PEA could lose its PEA eligibility.

Further the Funds could lose their PEA eligibility due to changes impacting their investment universe or benchmark index.

If any Fund loses PEA eligibility, investors will be informed by the publication of a notice on the website of the Company. In such a case, the investors should seek professional tax and financial advice.

Appendix IV – Supplementary Information (Unaudited)

Efficient Portfolio Management Techniques

The Company may, on behalf of certain Funds and subject to the conditions and within the limits laid down by the CSSF and the Prospectus, employ techniques and instruments relating to transferable securities, including investments in OTC Financial Derivative Instruments (“FDIs”) provided that such techniques and instruments are used for efficient portfolio management purposes or to provide protection against exchange risk or investment purposes, where applicable.

In addition to the investments in FDIs, the Company may employ other techniques and instruments relating to transferable securities and money market instruments, subject to the conditions set out in the relevant CSSF Circular, as amended from time to time, and the relevant ESMA Guidelines, such as repurchase / reverse repurchase transactions, (“repo transactions”) and securities lending.

Securities Lending

All securities lending transactions entered into by the Funds are subject to a written legal agreement between the Funds and the Securities Lending Agent, BlackRock Advisors (UK) Limited, a related party to the Company, and separately between the Securities Lending Agent and the approved borrowing counterparty. Collateral received in exchange for securities lent is transferred under a title transfer arrangement and is delivered to and held in an account with a tri-party collateral manager in the name of the Depository, The Bank of New York Mellon SA / NV, Luxembourg Branch, on behalf of the Funds. Collateral received is segregated from the assets belonging to the Funds’ Depository or the Lending Agent.

The following table details the value of securities on loan as a proportion of the Funds’ total lendable assets and as a proportion of the Funds’ NAV as at 31 August 2023. Total lendable assets represents the aggregate value of assets forming part of the Funds’ securities lending programme. This excludes any assets held by the Funds that are not considered lendable due to any market, regulatory, investment or other restriction.

Fund	Currency	% of lendable assets	% of NAV
Asian Dragon Fund	USD	1.81	0.88
Asian Growth Leaders Fund	USD	2.49	1.26
Asian High Yield Bond Fund	USD	14.61	12.04
Asian Multi-Asset Income Fund	USD	13.24	7.77
Asian Sustainable Equity Fund	USD	2.52	1.59
Asian Tiger Bond Fund	USD	17.75	16.16
China Bond Fund	CNH	8.57	3.35
China Flexible Equity Fund	USD	4.31	1.97
China Fund	USD	4.17	3.16
China Innovation Fund	USD	3.58	1.88
Circular Economy Fund	USD	8.97	8.67
Climate Action Equity Fund	USD	2.04	1.61
Climate Action Multi-Asset Fund	EUR	5.27	4.29
Continental European Flexible Fund	EUR	2.81	2.71
Developed Markets Sustainable Equity Fund	USD	4.51	4.28
Dynamic High Income Fund	USD	9.28	5.74
Emerging Europe Fund ⁽³⁾	EUR	3.76	2.78
Emerging Markets Bond Fund	USD	18.11	14.78
Emerging Markets Corporate Bond Fund	USD	15.69	15.55
Emerging Markets Equity Income Fund	USD	4.58	2.17
Emerging Markets Fund	USD	7.20	3.37
Emerging Markets Impact Bond Fund	USD	11.57	10.65
Emerging Markets Local Currency Bond Fund	USD	21.40	8.96
Emerging Markets Sustainable Equity Fund	USD	2.95	0.64
ESG Flex Choice Cautious Fund	USD	5.72	5.66
ESG Flex Choice Growth Fund	USD	4.14	4.09
ESG Global Conservative Income Fund	EUR	6.72	4.63
ESG Global Multi-Asset Income Fund	USD	0.84	0.60
ESG Multi-Asset Fund	EUR	6.75	6.29
ESG Systematic Multi Allocation Credit Fund ⁽⁴⁾	USD	6.22	1.65
Euro Bond Fund	EUR	16.86	15.75
Euro Corporate Bond Fund	EUR	5.03	4.53
Euro Short Duration Bond Fund	EUR	22.85	20.69
Euro-Markets Fund	EUR	6.41	6.28
European Equity Income Fund	EUR	3.36	3.30

Appendix IV – Supplementary Information (Unaudited) continued

Fund	Currency	% of lendable assets	% of NAV
European Focus Fund	EUR	4.34	4.05
European Fund	EUR	5.80	5.45
European High Yield Bond Fund	EUR	13.26	11.90
European Special Situations Fund	EUR	6.72	6.33
European Sustainable Equity Fund	EUR	6.76	5.97
European Value Fund	EUR	1.19	1.15
FinTech Fund	USD	8.98	8.36
Fixed Income Global Opportunities Fund	USD	27.06	17.67
Future Consumer Fund	USD	7.80	7.00
Future Of Transport Fund	USD	5.13	4.64
Global Allocation Fund	USD	18.97	16.14
Global Corporate Bond Fund	USD	3.50	3.30
Global Dynamic Equity Fund	USD	11.39	9.32
Global Equity Income Fund	USD	3.24	2.87
Global Government Bond Fund	USD	12.42	9.75
Global High Yield Bond Fund	USD	7.49	7.06
Global Inflation Linked Bond Fund	USD	4.65	4.60
Global Long-Horizon Equity Fund	USD	2.42	2.23
Global Multi-Asset Income Fund	USD	6.35	4.06
Impact Bond Fund ⁽²⁾	EUR	1.67	1.53
Japan Flexible Equity Fund	JPY	34.45	33.41
Japan Small & MidCap Opportunities Fund	JPY	27.37	26.25
Latin American Fund	USD	12.59	5.86
Next Generation Health Care Fund	USD	11.55	10.16
Next Generation Technology Fund	USD	13.02	11.25
Nutrition Fund	USD	13.88	12.99
Sustainable Asian Bond Fund	USD	14.10	12.91
Sustainable Emerging Markets Blended Bond Fund	USD	24.75	17.51
Sustainable Emerging Markets Bond Fund	USD	10.98	10.08
Sustainable Emerging Markets Corporate Bond Fund	USD	16.58	16.32
Sustainable Emerging Markets Local Currency Bond Fund	USD	18.76	8.59
Sustainable Energy Fund	USD	5.46	4.91
Sustainable Fixed Income Global Opportunities Fund	EUR	4.66	2.72
Sustainable Global Bond Income Fund	USD	7.06	4.63
Sustainable Global Infrastructure Fund	USD	11.26	10.16
Sustainable World Bond Fund ⁽⁴⁾	USD	11.75	7.04
Swiss Small & MidCap Opportunities Fund ⁽⁵⁾	CHF	12.08	11.76
Systematic Global Equity High Income Fund	USD	8.28	6.73
Systematic Global Sustainable Income & Growth Fund ⁽²⁾	USD	1.08	0.46
Systematic Sustainable Global SmallCap Fund ⁽⁴⁾	USD	24.34	20.57
United Kingdom Fund	GBP	3.26	3.23
US Basic Value Fund	USD	9.82	9.31
US Dollar Bond Fund	USD	2.52	1.40
US Dollar High Yield Bond Fund	USD	6.04	5.64
US Dollar Short Duration Bond Fund	USD	11.80	7.97
US Flexible Equity Fund	USD	7.16	7.05
US Growth Fund	USD	9.52	9.40
US Mid-Cap Value Fund	USD	12.75	12.10
US Sustainable Equity Fund	USD	5.76	4.59
World Energy Fund	USD	5.25	5.01
World Financials Fund	USD	5.14	4.46
World Gold Fund	USD	9.74	9.45
World Healthscience Fund	USD	3.53	3.45
World Mining Fund	USD	10.17	9.34
World Real Estate Securities Fund	USD	9.08	8.86

Appendix IV – Supplementary Information (Unaudited) continued

Fund	Currency	% of lendable assets	% of NAV
World Technology Fund	USD	7.25	6.91

(2) Fund launched during the year, see Note 1, for further details.

(3) Fund suspended, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details.

(5) Fund closed to subscriptions, see Note 1, for further details.

Income earned during the year, by the Funds from securities lending transactions is disclosed in the Funds' Statement of Operations and Changes in Net Assets.

The total income earned from securities lending transactions is split between the relevant Fund and the Securities Lending Agent. The Funds receive at least 62.5% while Securities Lending Agent receives up to 37.5% of such income with all operational costs borne out of the Securities Lending Agent's share.

The following table details the value of securities on loan (individually identified in the relevant Funds' Portfolio of Investments) and associated collateral received, analysed by counterparty as at 31 August 2023.

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Asian Dragon Fund (in USD)			
BNP Paribas SA	France	4,533,780	4,983,000
UBS AG	Switzerland	2,386,200	2,649,301
Total		6,919,980	7,632,301
Asian Growth Leaders Fund (in USD)			
Barclays Bank Plc	United Kingdom	497,125	547,085
BNP Paribas SA	France	6,955,972	7,635,276
Total		7,453,097	8,182,361
Asian High Yield Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	47,707,285	49,994,647
BNP Paribas SA	France	4,187,774	4,351,064
Deutsche Bank AG	Germany	50,926,664	55,591,051
Goldman Sachs International	United States	10,661,542	11,093,386
J.P. Morgan Securities Plc	United Kingdom	8,336,064	8,809,003
Morgan Stanley & Co. International Plc	United Kingdom	36,207,933	38,108,718
Nomura International Plc	Japan	17,801,409	19,131,398
RBC Europe Limited	United Kingdom	5,976,954	6,830,599
UBS AG	Switzerland	591,661	654,732
Total		182,397,286	194,564,598
Asian Multi-Asset Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	1,183,861	1,271,966
Barclays Capital Securities Limited	United Kingdom	7,016	7,583
BNP Paribas SA	France	553,310	589,408
Citigroup Global Markets Limited	United Kingdom	112,866	132,048
Credit Suisse AG	Switzerland	6,952	7,488
Deutsche Bank AG	Germany	916,072	1,025,237
Goldman Sachs International	United States	333,740	356,515
J.P. Morgan Securities Plc	United Kingdom	833,591	907,425
Macquarie Bank Limited	Australia	614,111	699,788
Morgan Stanley & Co. International Plc	United Kingdom	820,290	885,163
UBS AG	Switzerland	25,626	29,234
Total		5,407,435	5,911,855
Asian Sustainable Equity Fund (in USD)			
HSBC Bank Plc	United Kingdom	133,459	145,587
Total		133,459	145,587

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Asian Tiger Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	138,193,904	148,145,277
BNP Paribas SA	France	26,538,797	28,206,790
Citigroup Global Markets Limited	United Kingdom	6,611,861	7,313,719
Credit Suisse International	United Kingdom	1,439,552	1,532,309
Deutsche Bank AG	Germany	59,335,539	66,257,413
Goldman Sachs International	United States	41,498,922	44,171,378
ING Bank NV	Netherlands	2,388,496	2,554,298
J.P. Morgan Securities Plc	United Kingdom	27,223,200	30,049,606
Merrill Lynch International	United Kingdom	16,937,478	18,176,881
Morgan Stanley & Co. International Plc	United Kingdom	36,748,925	39,566,303
Nomura International Plc	Japan	72,457,250	79,658,876
RBC Europe Limited	United Kingdom	479,334	560,373
UBS AG	Switzerland	752,770	852,144
Zürcher Kantonalbank	Switzerland	20,905,379	23,618,093
Total		451,511,407	490,663,460
China Bond Fund (in CNH)			
Barclays Bank Plc	United Kingdom	300,199,380	316,368,522
Deutsche Bank AG	Germany	115,142,153	126,397,467
Goldman Sachs International	United States	26,621,215	27,855,855
J.P. Morgan Securities Plc	United Kingdom	107,279,352	115,185,911
Merrill Lynch International	United Kingdom	10,116,792	11,248,948
Morgan Stanley & Co. International Plc	United Kingdom	168,187,178	178,015,659
Nomura International Plc	Japan	147,890,270	159,836,666
UBS AG	Switzerland	3,620,512	3,793,329
Total		879,056,852	938,702,357
China Flexible Equity Fund (in USD)			
J.P. Morgan Securities Plc	United Kingdom	431,016	473,252
Total		431,016	473,252
China Fund (in USD)			
BNP Paribas SA	France	3,353,130	4,702,897
Credit Suisse AG	Switzerland	13,063,559	17,472,674
J.P. Morgan Securities Plc	United Kingdom	5,125,009	7,243,844
Societe Generale SA	France	2,729,740	3,868,019
UBS AG	Switzerland	7,976,099	11,300,551
Total		32,247,537	44,587,985
China Innovation Fund (in USD)			
UBS AG	Switzerland	390,946	429,888
Total		390,946	429,888
Circular Economy Fund (in USD)			
Banco Santander, S.A.	Spain	20,054,935	21,836,928
Barclays Bank Plc	United Kingdom	70,116,348	76,552,887
Barclays Capital Securities Limited	United Kingdom	16,563,464	17,251,704
BNP Paribas SA	France	2,383,855	2,595,972
Citigroup Global Markets Limited	United Kingdom	16,939,981	19,098,282
Credit Suisse International	United Kingdom	149,228	155,393
Goldman Sachs International	United States	982,081	1,055,609
HSBC Bank Plc	United Kingdom	2,946,442	3,161,232
J.P. Morgan Securities Plc	United Kingdom	1,265,384	1,387,744
Societe Generale SA	France	1,402,166	1,541,628
The Bank of Nova Scotia	Canada	2,541,604	2,711,792
UBS AG	Switzerland	8,848,411	9,727,186
Total		144,193,899	157,076,357
Climate Action Equity Fund (in USD)			
Goldman Sachs International	United States	73,305	76,262
Total		73,305	76,262

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Climate Action Multi-Asset Fund (in EUR)			
BNP Paribas SA	France	1,109,485	1,205,768
Credit Suisse International	United Kingdom	147,378	153,156
Goldman Sachs International	United States	96,210	103,205
HSBC Bank Plc	United Kingdom	349,349	374,059
The Bank of Nova Scotia	Canada	112,679	119,981
UBS AG	Switzerland	138,317	151,747
Total		1,953,418	2,107,916
Continental European Flexible Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	2,585,260	2,758,689
BNP Paribas SA	France	5,796,872	6,467,429
Citigroup Global Markets Limited	United Kingdom	21,880,436	25,272,897
Credit Suisse International	United Kingdom	13,256,749	14,142,788
Goldman Sachs International	United States	17,424,995	19,188,725
HSBC Bank Plc	United Kingdom	2,988,152	3,284,572
J.P. Morgan Securities Plc	United Kingdom	2,403,675	2,700,727
Macquarie Bank Limited	Australia	11,248,530	12,654,453
Morgan Stanley & Co. International Plc	United Kingdom	53,641,815	62,455,589
Societe Generale SA	France	4,741,124	5,340,464
UBS AG	Switzerland	8,279,030	9,324,361
Total		144,246,638	163,590,694
Developed Markets Sustainable Equity Fund (in USD)			
UBS AG	Switzerland	740,718	816,343
Total		740,718	816,343
Dynamic High Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	29,707,805	32,543,682
Barclays Capital Securities Limited	United Kingdom	841,265	892,858
BNP Paribas SA	France	30,400,025	32,648,704
Citigroup Global Markets Limited	United Kingdom	14,544,975	15,851,459
Credit Suisse International	United Kingdom	444,110	471,237
Deutsche Bank AG	Germany	1,268,672	1,394,193
Goldman Sachs International	United States	11,380,676	12,009,557
HSBC Bank Plc	United Kingdom	5,964,289	6,520,571
J.P. Morgan Securities Plc	United Kingdom	36,991,825	40,666,069
Macquarie Bank Limited	Australia	4,590,997	5,136,951
Morgan Stanley & Co. International Plc	United Kingdom	10,276,843	10,889,163
The Bank of Nova Scotia	Canada	3,554,169	3,864,160
UBS AG	Switzerland	10,508,607	11,771,601
Zürcher Kantonalbank	Switzerland	2,087,698	2,321,178
Total		162,561,956	176,981,383
Emerging Europe Fund (in EUR)⁽³⁾			
Barclays Capital Securities Limited	United Kingdom	650,742	663,235
BNP Paribas SA	France	2,467,295	2,629,169
Citigroup Global Markets Limited	United Kingdom	502	553
J.P. Morgan Securities Plc	United Kingdom	1,122,008	1,204,095
Morgan Stanley & Co. International Plc	United Kingdom	2,022,639	2,249,293
UBS AG	Switzerland	1,235,025	1,328,542
Total		7,498,211	8,074,887
Emerging Markets Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	55,728,965	58,779,944
BNP Paribas SA	France	8,479,524	8,867,337
Deutsche Bank AG	Germany	2,800,358	3,076,681
Goldman Sachs International	United States	891,232	933,348
J.P. Morgan Securities Plc	United Kingdom	3,434,111	3,665,616
Merrill Lynch International	United Kingdom	17,175,545	18,113,013
Morgan Stanley & Co. International Plc	United Kingdom	6,368,531	6,746,355
Nomura International Plc	Japan	38,318,320	41,448,439
Zürcher Kantonalbank	Switzerland	12,102,548	13,452,803
Total		145,299,134	155,083,536

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Emerging Markets Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	31,740,590	33,376,438
BNP Paribas SA	France	10,407,394	10,850,271
Credit Suisse International	United Kingdom	721,609	753,439
Deutsche Bank AG	Germany	5,530,942	6,058,215
Goldman Sachs International	United States	23,287,447	24,313,752
J.P. Morgan Securities Plc	United Kingdom	18,162,277	19,272,541
Morgan Stanley & Co. International Plc	United Kingdom	6,661,338	7,035,066
Nomura International Plc	Japan	22,652,473	24,428,344
UBS AG	Switzerland	2,107,875	2,314,443
Total		121,271,945	128,402,509
Emerging Markets Equity Income Fund (in USD)			
BNP Paribas SA	France	1,460,117	1,815,644
HSBC Bank Plc	United Kingdom	846,125	1,036,612
J.P. Morgan Securities Plc	United Kingdom	300,016	375,712
Morgan Stanley & Co. International Plc	United Kingdom	1,823,818	2,366,761
Total		4,430,076	5,594,729
Emerging Markets Fund (in USD)			
Barclays Bank Plc	United Kingdom	53,818,749	61,143,536
Barclays Capital Securities Limited	United Kingdom	11,017,914	11,941,390
BNP Paribas SA	France	8,835,239	10,005,085
J.P. Morgan Securities Plc	United Kingdom	1,652,542	1,885,882
Merrill Lynch International	United Kingdom	1,438,642	1,733,150
Societe Generale SA	France	1,630,893	1,865,865
UBS AG	Switzerland	6,082,330	6,957,714
Total		84,476,309	95,532,622
Emerging Markets Impact Bond Fund (in USD)			
BNP Paribas SA	France	3,852,946	4,047,717
Goldman Sachs International	United States	5,303,948	5,580,178
HSBC Bank Plc	United Kingdom	667,650	726,756
Total		9,824,544	10,354,651
Emerging Markets Local Currency Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	69,563,838	77,665,621
BNP Paribas SA	France	14,641,964	16,213,024
J.P. Morgan Securities Plc	United Kingdom	33,725,183	38,410,839
Merrill Lynch International	United Kingdom	8,343,033	9,313,118
Morgan Stanley & Co. International Plc	United Kingdom	11,466,042	12,856,984
Nomura International Plc	Japan	1,954,649	2,238,005
The Bank of Nova Scotia	Canada	3,925,737	4,461,784
Zürcher Kantonalbank	Switzerland	2,304,360	2,711,300
Total		145,924,806	163,870,675
Emerging Markets Sustainable Equity Fund (in USD)			
HSBC Bank Plc	United Kingdom	495,130	1,044,116
Total		495,130	1,044,116
ESG Flex Choice Cautious Fund (in USD)			
Goldman Sachs International	United States	556,067	583,536
Total		556,067	583,536
ESG Flex Choice Growth Fund (in USD)			
Goldman Sachs International	United States	507,026	527,513
Total		507,026	527,513

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
ESG Global Conservative Income Fund (in EUR)			
Barclays Bank Plc	United Kingdom	5,150,916	5,563,286
BNP Paribas SA	France	3,736,886	4,001,568
Citigroup Global Markets Limited	United Kingdom	389,188	457,724
Credit Suisse International	United Kingdom	469,813	503,840
Deutsche Bank AG	Germany	305,018	343,156
Goldman Sachs International	United States	1,293,300	1,386,920
J.P. Morgan Securities Plc	United Kingdom	4,816,993	5,241,735
Morgan Stanley & Co. International Plc	United Kingdom	352,225	382,076
Societe Generale SA	France	179,617	212,369
UBS AG	Switzerland	303,479	325,869
Total		16,997,435	18,418,543
ESG Global Multi-Asset Income Fund (in USD)			
BNP Paribas SA	France	166,694	191,029
HSBC Bank Plc	United Kingdom	544,500	614,777
UBS AG	Switzerland	291,871	337,655
Total		1,003,065	1,143,461
ESG Multi-Asset Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	538,661	581,038
BNP Paribas SA	France	77,749,649	86,974,309
Citigroup Global Markets Limited	United Kingdom	41,119,167	45,044,165
Deutsche Bank AG	Germany	182,693	204,049
Goldman Sachs International	United States	9,234,981	9,927,619
HSBC Bank Plc	United Kingdom	49,195,413	55,228,252
J.P. Morgan Securities Plc	United Kingdom	23,541,135	26,261,578
Macquarie Bank Limited	Australia	4,964,448	5,645,594
Merrill Lynch International	United Kingdom	9,595,195	11,504,592
Morgan Stanley & Co. International Plc	United Kingdom	12,698,305	14,493,625
Societe Generale SA	France	100,052,546	112,557,888
The Bank of Nova Scotia	Canada	1,620,666	1,790,815
UBS AG	Switzerland	50,672,003	57,689,768
Total		381,164,862	427,903,292
ESG Systematic Multi Allocation Credit Fund (in USD)⁽⁴⁾			
BNP Paribas SA	France	809,694	844,150
Goldman Sachs International	United States	201,708	210,598
Morgan Stanley & Co. International Plc	United Kingdom	509,188	537,756
Total		1,520,590	1,592,504
Euro Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	4,927,147	5,422,211
Barclays Bank Plc	United Kingdom	28,704,558	30,089,540
BNP Paribas SA	France	14,123,649	14,829,993
Citigroup Global Markets Limited	United Kingdom	6,070,207	6,396,175
Credit Suisse International	United Kingdom	65,149	67,810
Deutsche Bank AG	Germany	3,548,473	3,874,600
Goldman Sachs International	United States	757,387	788,292
J.P. Morgan Securities Plc	United Kingdom	32,184,736	34,733,200
Merrill Lynch International	United Kingdom	6,065,799	6,357,468
Morgan Stanley & Co. International Plc	United Kingdom	13,688,195	14,275,163
Natixis SA	France	17,934,069	19,765,492
Nomura International Plc	Japan	9,968,099	10,347,760
RBC Europe Limited	United Kingdom	1,984,021	2,268,040
Societe Generale SA	France	130,549,521	145,704,723
The Bank of Nova Scotia	Canada	36,145,469	39,401,335
UBS AG	Switzerland	122,991	128,175
Total		306,839,470	334,449,977

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Euro Corporate Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	6,512,832	7,269,754
Barclays Bank Plc	United Kingdom	45,084,256	48,179,303
BNP Paribas SA	France	9,460,199	10,023,264
Deutsche Bank AG	Germany	7,439,911	8,281,796
Goldman Sachs International	United States	12,349,983	13,104,099
J.P. Morgan Securities Plc	United Kingdom	16,557,914	18,262,023
Morgan Stanley & Co. International Plc	United Kingdom	8,331,919	8,942,574
Nomura International Plc	Japan	1,238,115	1,356,908
RBC Europe Limited	United Kingdom	4,604,062	5,365,577
Societe Generale SA	France	1,546,489	1,809,167
UBS AG	Switzerland	315,651	356,200
Zürcher Kantonalbank	Switzerland	13,672,226	15,397,941
Total		127,113,557	138,348,606
Euro Short Duration Bond Fund (in EUR)			
Banco Santander, S.A.	Spain	5,329,904	5,671,578
Barclays Bank Plc	United Kingdom	17,655,168	17,986,307
BNP Paribas SA	France	37,950,000	38,137,862
Citigroup Global Markets Limited	United Kingdom	22,112,240	22,189,642
Deutsche Bank AG	Germany	1,943,508	2,062,421
J.P. Morgan Securities Plc	United Kingdom	24,341,186	24,871,512
Merrill Lynch International	United Kingdom	6,564,950	6,687,033
Morgan Stanley & Co. International Plc	United Kingdom	5,877,459	5,877,157
Natixis SA	France	256,790,817	275,051,321
Nomura International Plc	Japan	458,586	479,120
RBC Europe Limited	United Kingdom	6,697,579	7,440,949
Societe Generale SA	France	132,796,747	148,094,782
The Bank of Nova Scotia	Canada	305,103,244	323,228,474
Zürcher Kantonalbank	Switzerland	156,863,991	165,387,970
Total		980,485,379	1,043,166,128
Euro-Markets Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	21,794,736	22,312,337
BNP Paribas SA	France	23,360,404	25,004,216
Citigroup Global Markets Limited	United Kingdom	4,722,951	5,233,683
Credit Suisse International	United Kingdom	736,456	753,771
Goldman Sachs International	United States	6,274,992	6,629,513
HSBC Bank Plc	United Kingdom	4,721,371	4,978,967
J.P. Morgan Securities Plc	United Kingdom	10,457,801	11,273,019
Morgan Stanley & Co. International Plc	United Kingdom	2,191,818	2,448,315
UBS AG	Switzerland	6,039,813	6,526,165
Total		80,300,342	85,159,986
European Equity Income Fund (in EUR)			
Barclays Capital Securities Limited	United Kingdom	470,010	485,528
BNP Paribas SA	France	9,349,167	10,097,644
Citigroup Global Markets Limited	United Kingdom	11,743,713	13,131,479
HSBC Bank Plc	United Kingdom	3,341,987	3,556,232
J.P. Morgan Securities Plc	United Kingdom	23,090,196	25,115,495
Morgan Stanley & Co. International Plc	United Kingdom	3,215,149	3,623,915
The Bank of Nova Scotia	Canada	411,712	435,681
Total		51,621,934	56,445,974
European Focus Fund (in EUR)			
BNP Paribas SA	France	875,504	1,044,111
Citigroup Global Markets Limited	United Kingdom	1,345,421	1,661,147
Credit Suisse International	United Kingdom	520,781	593,887
J.P. Morgan Securities Plc	United Kingdom	5,522,948	6,633,253
Macquarie Bank Limited	Australia	1,183,466	1,423,161
Morgan Stanley & Co. International Plc	United Kingdom	2,175,924	2,708,085
UBS AG	Switzerland	2,145,016	2,582,384
Total		13,769,060	16,646,028

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
European Fund (in EUR)			
BNP Paribas SA	France	9,569,371	10,295,571
Citigroup Global Markets Limited	United Kingdom	152,663	170,045
Credit Suisse International	United Kingdom	321,499	330,756
Goldman Sachs International	United States	6,212,038	6,596,851
HSBC Bank Plc	United Kingdom	1,076,788	1,141,393
Morgan Stanley & Co. International Plc	United Kingdom	45,918,867	51,557,055
The Bank of Nova Scotia	Canada	217,008	228,755
UBS AG	Switzerland	9,467,427	10,282,546
Total		72,935,661	80,602,972
European High Yield Bond Fund (in EUR)			
Barclays Bank Plc	United Kingdom	14,542,962	15,301,653
BNP Paribas SA	France	2,487,703	2,595,120
Citigroup Global Markets Limited	United Kingdom	456,177	495,261
Deutsche Bank AG	Germany	2,028,545	2,223,262
Goldman Sachs International	United States	3,221,486	3,365,480
J.P. Morgan Securities Plc	United Kingdom	6,953,555	7,413,200
Morgan Stanley & Co. International Plc	United Kingdom	7,402,760	7,822,778
Nomura International Plc	Japan	610,994	659,290
RBC Europe Limited	United Kingdom	299,306	343,432
UBS AG	Switzerland	161,012	168,426
Total		38,164,500	40,387,902
European Special Situations Fund (in EUR)			
BNP Paribas SA	France	6,900,324	7,451,611
Citigroup Global Markets Limited	United Kingdom	1,308,351	1,462,737
Credit Suisse International	United Kingdom	439,236	453,564
Goldman Sachs International	United States	1,024,280	1,091,779
HSBC Bank Plc	United Kingdom	1,517,546	1,614,584
Morgan Stanley & Co. International Plc	United Kingdom	43,316,460	48,816,149
UBS AG	Switzerland	23,896,943	26,051,016
Total		78,403,140	86,941,440
European Sustainable Equity Fund (in EUR)			
BNP Paribas SA	France	259,382	276,653
Morgan Stanley & Co. International Plc	United Kingdom	73,176	81,451
Total		332,558	358,104
European Value Fund (in EUR)			
BNP Paribas SA	France	580,812	623,700
Citigroup Global Markets Limited	United Kingdom	3,420,185	3,802,338
HSBC Bank Plc	United Kingdom	457,108	483,612
J.P. Morgan Securities Plc	United Kingdom	2,403,021	2,598,751
UBS AG	Switzerland	1,469,871	1,593,385
Total		8,330,997	9,101,786
FinTech Fund (in USD)			
BNP Paribas SA	France	412,078	452,374
Goldman Sachs International	United States	196,753	213,194
HSBC Bank Plc	United Kingdom	367,751	397,751
J.P. Morgan Securities Plc	United Kingdom	8,245,985	9,116,499
The Bank of Nova Scotia	Canada	2,462,788	2,648,950
UBS AG	Switzerland	9,668,368	10,714,537
Total		21,353,723	23,543,305

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Fixed Income Global Opportunities Fund (in USD)			
Banco Santander, S.A.	Spain	12,020,453	13,348,022
Barclays Bank Plc	United Kingdom	39,587,513	41,719,737
BNP Paribas SA	France	53,297,398	58,036,599
Citigroup Global Markets Limited	United Kingdom	2,460,433	2,675,534
Credit Suisse International	United Kingdom	1,192,078	1,247,407
Deutsche Bank AG	Germany	8,415,986	9,238,661
Goldman Sachs International	United States	24,302,313	25,429,404
HSBC	Hong Kong	319,781,706	355,121,951
HSBC Bank Plc	United Kingdom	1,332,292	1,454,979
ING Bank NV	Netherlands	2,377,681	2,499,685
J.P. Morgan Securities Plc	United Kingdom	37,652,530	40,075,312
Merrill Lynch International	United Kingdom	18,591,817	20,347,715
Morgan Stanley & Co. International Plc	United Kingdom	9,003,350	9,530,129
Natixis SA	France	111,246,770	122,940,699
Nomura International Plc	Japan	28,373,099	30,116,363
RBC Europe Limited	United Kingdom	7,319,625	8,412,254
Societe Generale SA	France	245,062,758	270,496,666
The Bank of Nova Scotia	Canada	82,271,319	88,263,248
UBS AG	Switzerland	9,113,862	10,198,195
Zürcher Kantonalbank	Switzerland	262,917,922	283,146,597
Total		1,276,320,905	1,394,299,157
Future Consumer Fund (in USD)			
UBS AG	Switzerland	905,775	1,003,813
Total		905,775	1,003,813
Future Of Transport Fund (in USD)			
BNP Paribas SA	France	7,179,307	7,757,876
Citigroup Global Markets Limited	United Kingdom	12,554,108	14,044,536
Goldman Sachs International	United States	19,638,754	20,946,420
HSBC Bank Plc	United Kingdom	23,787,124	25,324,474
Merrill Lynch International	United Kingdom	2,454,320	2,819,550
UBS AG	Switzerland	19,227,411	20,974,077
Total		84,841,024	91,866,933
Global Allocation Fund (in USD)			
Banco Santander, S.A.	Spain	52,792,342	57,827,057
Barclays Bank Plc	United Kingdom	139,177,399	150,068,702
Barclays Capital Securities Limited	United Kingdom	404,883	423,422
BNP Paribas SA	France	170,152,715	185,433,476
Citigroup Global Markets Limited	United Kingdom	36,982,005	41,863,452
Credit Suisse International	United Kingdom	5,001,365	5,223,234
Deutsche Bank AG	Germany	4,293,828	4,649,572
Goldman Sachs International	United States	33,635,207	35,000,833
HSBC	Hong Kong	41,393,074	45,343,536
HSBC Bank Plc	United Kingdom	211,526,267	228,741,323
ING Bank NV	Netherlands	8,998,901	9,332,217
J.P. Morgan Securities Plc	United Kingdom	280,577,099	306,577,835
Macquarie Bank Limited	Australia	4,226,023	4,659,346
Merrill Lynch International	United Kingdom	56,348,375	63,852,567
Morgan Stanley & Co. International Plc	United Kingdom	32,997,136	35,090,062
Nomura International Plc	Japan	183,721,233	189,696,156
RBC Europe Limited	United Kingdom	3,821,571	4,332,409
Societe Generale SA	France	333,039,991	372,288,689
The Bank of Nova Scotia	Canada	209,104,672	225,653,992
UBS AG	Switzerland	83,416,161	92,073,640
Zürcher Kantonalbank	Switzerland	441,362,714	469,367,951
Total		2,332,972,961	2,527,499,471

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Global Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	5,978,415	6,413,995
BNP Paribas SA	France	1,036,895	1,102,937
Citigroup Global Markets Limited	United Kingdom	285,425	315,974
Deutsche Bank AG	Germany	438,070	489,560
Goldman Sachs International	United States	8,199,338	8,734,271
J.P. Morgan Securities Plc	United Kingdom	4,643,390	5,135,979
Merrill Lynch International	United Kingdom	632,634	678,620
Morgan Stanley & Co. International Plc	United Kingdom	739,572	796,901
Nomura International Plc	Japan	4,960,847	5,458,232
RBC Europe Limited	United Kingdom	979,939	1,146,520
Zürcher Kantonalbank	Switzerland	1,115,947	1,261,751
Total		29,010,472	31,534,740
Global Dynamic Equity Fund (in USD)			
BNP Paribas SA	France	6,825,120	7,334,715
Citigroup Global Markets Limited	United Kingdom	8,159,808	9,084,613
Goldman Sachs International	United States	92,211	97,877
HSBC Bank Plc	United Kingdom	4,536,051	4,805,976
J.P. Morgan Securities Plc	United Kingdom	862,388	933,974
Merrill Lynch International	United Kingdom	3,258,578	3,725,477
Morgan Stanley & Co. International Plc	United Kingdom	1,250,629	1,403,536
Natixis SA	France	1,151,108	1,376,298
Societe Generale SA	France	6,849,610	7,436,885
The Bank of Nova Scotia	Canada	118,670	125,036
UBS AG	Switzerland	5,016,259	5,445,616
Total		38,120,432	41,770,003
Global Equity Income Fund (in USD)			
Credit Suisse International	United Kingdom	2,424,403	2,527,309
HSBC Bank Plc	United Kingdom	19,608,812	21,061,190
UBS AG	Switzerland	4,306,600	4,739,468
Total		26,339,815	28,327,967
Global Government Bond Fund (in USD)			
Banco Santander, S.A.	Spain	2,561,777	3,076,235
Barclays Bank Plc	United Kingdom	569,294	630,495
BNP Paribas SA	France	8,637,054	9,623,531
Citigroup Global Markets Limited	United Kingdom	2,603,544	2,840,250
J.P. Morgan Securities Plc	United Kingdom	15,561,779	17,700,568
Morgan Stanley & Co. International Plc	United Kingdom	2,096,826	2,320,496
Natixis SA	France	7,024,185	8,179,078
Nomura International Plc	Japan	746,416	847,775
Societe Generale SA	France	36,716,412	42,783,762
The Bank of Nova Scotia	Canada	22,872,452	26,437,889
Total		99,389,739	114,440,079

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Global High Yield Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	27,388,457	29,208,662
BNP Paribas SA	France	11,695,738	12,340,962
Citigroup Global Markets Limited	United Kingdom	97,611	107,192
Credit Suisse International	United Kingdom	1,453,082	1,535,528
Deutsche Bank AG	Germany	8,105,158	8,985,246
Goldman Sachs International	United States	19,204,771	20,293,748
HSBC Bank Plc	United Kingdom	3,401,617	3,747,367
J.P. Morgan Securities Plc	United Kingdom	20,590,093	22,291,278
Merrill Lynch International	United Kingdom	1,230,017	1,308,853
Morgan Stanley & Co. International Plc	United Kingdom	16,998,733	18,169,633
Nomura International Plc	Japan	575,549	628,179
RBC Europe Limited	United Kingdom	2,206,484	2,560,876
Societe Generale SA	France	737,049	858,699
The Bank of Nova Scotia	Canada	1,045,475	1,219,967
UBS AG	Switzerland	1,397,716	1,572,288
Zürcher Kantonalbank	Switzerland	1,388,897	1,557,779
Total		117,516,447	126,386,257
Global Inflation Linked Bond Fund (in USD)			
Banco Santander, S.A.	Spain	1,698,958	2,231,564
BNP Paribas SA	France	6,832,814	8,893,770
Citigroup Global Markets Limited	United Kingdom	468,722	575,542
Morgan Stanley & Co. International Plc	United Kingdom	1,225,355	1,499,285
Societe Generale SA	France	2,214,489	3,021,934
Total		12,440,338	16,222,095
Global Long-Horizon Equity Fund (in USD)			
Goldman Sachs International	United States	28,942,168	30,159,857
J.P. Morgan Securities Plc	United Kingdom	2,000,902	2,127,431
Total		30,943,070	32,287,288
Global Multi-Asset Income Fund (in USD)			
Banco Santander, S.A.	Spain	185,327	205,223
Barclays Bank Plc	United Kingdom	15,436,006	16,679,506
Barclays Capital Securities Limited	United Kingdom	21,509,316	22,940,080
BNP Paribas SA	France	18,174,606	19,375,607
Citigroup Global Markets Limited	United Kingdom	5,395,691	6,010,356
Credit Suisse International	United Kingdom	4,839,034	5,135,452
Deutsche Bank AG	Germany	6,738,619	7,441,551
Goldman Sachs International	United States	11,359,340	12,011,542
HSBC Bank Plc	United Kingdom	11,361,425	12,476,192
J.P. Morgan Securities Plc	United Kingdom	31,676,093	34,437,809
Macquarie Bank Limited	Australia	6,890,813	7,747,969
Merrill Lynch International	United Kingdom	2,391,849	2,537,006
Morgan Stanley & Co. International Plc	United Kingdom	21,941,760	23,531,747
Nomura International Plc	Japan	2,134,831	2,321,072
RBC Europe Limited	United Kingdom	2,640,130	3,052,370
Societe Generale SA	France	4,118,774	4,770,673
The Bank of Nova Scotia	Canada	5,556,545	6,070,728
UBS AG	Switzerland	24,396,320	27,437,669
Total		196,746,479	214,182,552
Impact Bond Fund (in EUR)⁽²⁾			
BNP Paribas SA	France	697,336	724,770
Morgan Stanley & Co. International Plc	United Kingdom	471,917	486,773
Total		1,169,253	1,211,543

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Japan Flexible Equity Fund (in JPY)			
Citigroup Global Markets Limited	United Kingdom	1,920,020,195	2,167,431,048
Goldman Sachs International	United States	13,073,875	14,070,783
HSBC Bank Plc	United Kingdom	733,142,093	787,598,202
J.P. Morgan Securities Plc	United Kingdom	1,185,271,829	1,301,557,406
Macquarie Bank Limited	Australia	529,529,725	582,208,260
Merrill Lynch International	United Kingdom	4,711,139,097	5,461,257,226
Societe Generale SA	France	1,484,308,494	1,634,038,808
UBS AG	Switzerland	1,128,330,771	1,241,985,314
Total		11,704,816,079	13,190,147,047
Japan Small & MidCap Opportunities Fund (in JPY)			
Barclays Capital Securities Limited	United Kingdom	664,007,897	663,918,835
Citigroup Global Markets Limited	United Kingdom	851,101,621	921,135,926
HSBC Bank Plc	United Kingdom	226,892,040	233,689,193
J.P. Morgan Securities Plc	United Kingdom	274,856,470	289,370,433
Merrill Lynch International	United Kingdom	2,352,827,257	2,614,926,967
Societe Generale SA	France	350,141,975	369,560,197
UBS AG	Switzerland	911,927,250	962,372,113
Total		5,631,754,510	6,054,973,664
Latin American Fund (in USD)			
Barclays Bank Plc	United Kingdom	8,617,815	9,544,339
BNP Paribas SA	France	16,697,940	18,433,045
J.P. Morgan Securities Plc	United Kingdom	20,316,883	22,602,200
UBS AG	Switzerland	9,278,382	10,346,669
Total		54,911,020	60,926,253
Natural Resources Fund (in USD)⁽⁷⁾			
Barclays Bank Plc	United Kingdom	6,299,060	6,845,283
BNP Paribas SA	France	1,979,606	2,145,717
Goldman Sachs International	United States	3,966,217	4,243,318
J.P. Morgan Securities Plc	United Kingdom	13,821,842	15,087,820
Morgan Stanley & Co. International Plc	United Kingdom	2,077,441	2,349,916
UBS AG	Switzerland	4,057,438	4,439,634
Total		32,201,604	35,111,688
Next Generation Health Care Fund (in USD)			
BNP Paribas SA	France	120,941	132,784
J.P. Morgan Securities Plc	United Kingdom	723,733	800,237
The Bank of Nova Scotia	Canada	62,542	67,278
UBS AG	Switzerland	958,626	1,062,490
Total		1,865,842	2,062,789
Next Generation Technology Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	33,824,065	35,250,048
BNP Paribas SA	France	70,270,669	76,568,023
Citigroup Global Markets Limited	United Kingdom	10,803,608	12,187,182
Goldman Sachs International	United States	4,384,063	4,715,043
HSBC Bank Plc	United Kingdom	16,549,721	17,766,514
J.P. Morgan Securities Plc	United Kingdom	15,800,453	17,338,434
Macquarie Bank Limited	Australia	7,220,916	7,933,691
Merrill Lynch International	United Kingdom	19,807,990	22,945,741
Societe Generale SA	France	1,213,395	1,334,859
The Bank of Nova Scotia	Canada	16,075,351	17,161,767
UBS AG	Switzerland	92,582,981	101,837,130
Total		288,533,212	315,038,432

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Nutrition Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	798,629	826,853
BNP Paribas SA	France	17,970,111	19,440,998
Goldman Sachs International	United States	5,974,535	6,383,549
HSBC Bank Plc	United Kingdom	4,447,184	4,742,921
J.P. Morgan Securities Plc	United Kingdom	525,585	572,971
Morgan Stanley & Co. International Plc	United Kingdom	3,089,607	3,490,243
UBS AG	Switzerland	2,404,712	2,627,770
Total		35,210,363	38,085,305
Sustainable Asian Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	7,142,717	7,342,561
Deutsche Bank AG	Germany	2,769,450	2,965,504
Goldman Sachs International	United States	3,501,890	3,574,308
Morgan Stanley & Co. International Plc	United Kingdom	470,100	485,351
UBS AG	Switzerland	601,491	652,928
Total		14,485,648	15,020,652
Sustainable Emerging Markets Blended Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	2,856,813	3,000,247
BNP Paribas SA	France	631,535	657,684
Deutsche Bank AG	Germany	220,943	241,697
Goldman Sachs International	United States	362,195	377,674
J.P. Morgan Securities Plc	United Kingdom	1,757,594	1,860,127
Morgan Stanley & Co. International Plc	United Kingdom	1,664,672	1,751,868
Total		7,493,752	7,889,297
Sustainable Emerging Markets Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	8,441,982	8,949,722
BNP Paribas SA	France	2,235,639	2,349,850
Deutsche Bank AG	Germany	2,492,046	2,751,959
J.P. Morgan Securities Plc	United Kingdom	5,533,777	6,012,898
Morgan Stanley & Co. International Plc	United Kingdom	3,082,493	3,282,080
Total		21,785,937	23,346,509
Sustainable Emerging Markets Corporate Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	652,533	679,950
BNP Paribas SA	France	2,177,013	2,249,101
Deutsche Bank AG	Germany	839,939	911,681
Goldman Sachs International	United States	2,527,467	2,614,956
J.P. Morgan Securities Plc	United Kingdom	2,143,088	2,247,264
Morgan Stanley & Co. International Plc	United Kingdom	330,157	345,523
Total		8,670,197	9,048,475
Sustainable Emerging Markets Local Currency Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	16,550,599	18,708,866
BNP Paribas SA	France	10,677,682	11,968,165
J.P. Morgan Securities Plc	United Kingdom	9,259,553	10,609,717
Morgan Stanley & Co. International Plc	United Kingdom	7,037,499	7,989,298
Total		43,525,333	49,276,046
Sustainable Energy Fund (in USD)			
Barclays Bank Plc	United Kingdom	48,651,511	52,556,706
Barclays Capital Securities Limited	United Kingdom	86,859	89,513
BNP Paribas SA	France	98,296,602	105,849,437
Citigroup Global Markets Limited	United Kingdom	26,869,792	29,973,345
Credit Suisse International	United Kingdom	2,932,194	3,021,083
HSBC Bank Plc	United Kingdom	75,655,770	80,313,774
J.P. Morgan Securities Plc	United Kingdom	8,583,987	9,314,635
Merrill Lynch International	United Kingdom	21,295,709	24,394,406
Morgan Stanley & Co. International Plc	United Kingdom	23,830,152	26,795,788
Societe Generale SA	France	832,916	906,089
UBS AG	Switzerland	33,684,248	36,638,551
Total		340,719,740	369,853,327

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Sustainable Fixed Income Global Opportunities Fund (in EUR)			
BNP Paribas SA	France	2,360,405	2,615,134
Citigroup Global Markets Limited	United Kingdom	7,854	9,505
Deutsche Bank AG	Germany	591,003	684,233
Goldman Sachs International	United States	2,782,087	3,070,217
J.P. Morgan Securities Plc	United Kingdom	4,846,337	5,463,777
Merrill Lynch International	United Kingdom	605,686	752,775
Morgan Stanley & Co. International Plc	United Kingdom	833,277	930,174
The Bank of Nova Scotia	Canada	1,185,781	1,370,536
UBS AG	Switzerland	592,864	699,658
Total		13,805,294	15,596,009
Sustainable Global Bond Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	739,510	798,358
BNP Paribas SA	France	1,103,893	1,181,555
Goldman Sachs International	United States	730,950	783,513
J.P. Morgan Securities Plc	United Kingdom	1,114,950	1,215,344
Morgan Stanley & Co. International Plc	United Kingdom	1,466,326	1,589,883
Total		5,155,629	5,568,653
Sustainable Global Infrastructure Fund (in USD)			
BNP Paribas SA	France	701,687	763,163
Credit Suisse International	United Kingdom	481,596	500,862
Total		1,183,283	1,264,025
Sustainable World Bond Fund (in USD)⁽⁴⁾			
Barclays Bank Plc	United Kingdom	7,720,243	9,483,820
BNP Paribas SA	France	9,512,108	11,588,021
Citigroup Global Markets Limited	United Kingdom	9,269,074	11,614,432
Deutsche Bank AG	Germany	1,125,130	1,439,712
Goldman Sachs International	United States	3,616,309	4,410,858
J.P. Morgan Securities Plc	United Kingdom	12,650,428	16,198,192
Merrill Lynch International	United Kingdom	3,372,319	4,142,027
Morgan Stanley & Co. International Plc	United Kingdom	2,858,556	3,512,691
Nomura International Plc	Japan	1,010,412	1,272,929
RBC Europe Limited	United Kingdom	1,713,727	2,295,799
Societe Generale SA	France	6,365,409	8,560,030
The Bank of Nova Scotia	Canada	607,370	759,546
UBS AG	Switzerland	1,225,723	1,496,967
Zürcher Kantonalbank	Switzerland	4,070,656	5,216,136
Total		65,117,464	81,991,160
Swiss Small & MidCap Opportunities Fund (in CHF)⁽⁵⁾			
Barclays Capital Securities Limited	United Kingdom	194,245	201,201
BNP Paribas SA	France	3,636,228	3,937,959
Citigroup Global Markets Limited	United Kingdom	4,024,701	4,512,476
Credit Suisse International	United Kingdom	1,349,610	1,397,618
HSBC Bank Plc	United Kingdom	4,804,113	5,125,917
J.P. Morgan Securities Plc	United Kingdom	17,958,861	19,586,909
Morgan Stanley & Co. International Plc	United Kingdom	16,708,534	18,883,756
Societe Generale SA	France	6,281,768	6,868,499
The Bank of Nova Scotia	Canada	10,738,964	11,394,905
UBS AG	Switzerland	4,956,499	5,418,721
Total		70,653,523	77,327,961

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
Systematic Global Equity High Income Fund (in USD)			
Barclays Bank Plc	United Kingdom	15,350,261	16,959,978
Barclays Capital Securities Limited	United Kingdom	6,363,264	6,706,996
BNP Paribas SA	France	101,623,068	111,915,796
Citigroup Global Markets Limited	United Kingdom	52,859,133	60,307,135
Credit Suisse AG	Switzerland	292,344	307,024
Credit Suisse International	United Kingdom	1,380,388	1,454,617
Goldman Sachs International	United States	2,730,776	2,970,360
HSBC Bank Plc	United Kingdom	67,726,840	73,533,720
J.P. Morgan Securities Plc	United Kingdom	9,570,718	10,621,823
Macquarie Bank Limited	Australia	4,703,682	5,226,791
Societe Generale SA	France	53,418,308	59,434,342
The Bank of Nova Scotia	Canada	5,927,318	6,399,911
UBS AG	Switzerland	15,090,282	16,787,519
Total		337,036,382	372,626,012
Systematic Global Sustainable Income & Growth Fund (in USD)⁽²⁾			
HSBC Bank Plc	United Kingdom	100,956	109,154
Total		100,956	109,154
Systematic Sustainable Global SmallCap Fund (in USD)⁽⁴⁾			
Barclays Capital Securities Limited	United Kingdom	1,014,217	1,055,693
BNP Paribas SA	France	11,645,973	12,665,878
Citigroup Global Markets Limited	United Kingdom	3,012,476	3,394,147
Goldman Sachs International	United States	1,841,789	1,978,433
HSBC Bank Plc	United Kingdom	1,426,530	1,529,555
J.P. Morgan Securities Plc	United Kingdom	7,064,083	7,742,279
Macquarie Bank Limited	Australia	675,001	740,730
Merrill Lynch International	United Kingdom	9,478,695	10,966,875
Morgan Stanley & Co. International Plc	United Kingdom	2,311,377	2,625,106
Societe Generale SA	France	480,516	527,975
The Bank of Nova Scotia	Canada	868,817	926,409
UBS AG	Switzerland	12,692,671	13,944,427
Total		52,512,145	58,097,507
United Kingdom Fund (in GBP)			
BNP Paribas SA	France	3,780,178	4,120,078
Credit Suisse International	United Kingdom	183,897	191,787
HSBC Bank Plc	United Kingdom	271,192	291,408
J.P. Morgan Securities Plc	United Kingdom	148,389	162,988
The Bank of Nova Scotia	Canada	59,686	63,780
UBS AG	Switzerland	2,430,641	2,676,137
Total		6,873,983	7,506,178
US Basic Value Fund (in USD)			
BNP Paribas SA	France	48,605,951	53,019,112
Citigroup Global Markets Limited	United Kingdom	3,581,562	4,047,334
Goldman Sachs International	United States	1,895,241	2,041,905
J.P. Morgan Securities Plc	United Kingdom	7,657,307	8,417,411
Merrill Lynch International	United Kingdom	3,552,095	4,122,004
Societe Generale SA	France	17,559	19,351
The Bank of Nova Scotia	Canada	129,991	139,020
UBS AG	Switzerland	17,388,881	19,160,584
Total		82,828,587	90,966,721

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
US Dollar Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	982,553	1,051,299
BNP Paribas SA	France	1,589,119	1,775,406
Deutsche Bank AG	Germany	59,129	65,901
Goldman Sachs International	United States	156,199	165,941
ING Bank NV	Netherlands	1,320,256	1,666,095
J.P. Morgan Securities Plc	United Kingdom	875,319	939,577
Morgan Stanley & Co. International Plc	United Kingdom	268,734	288,785
Natixis SA	France	1,010,247	1,133,503
Nomura International Plc	Japan	374,286	410,702
Societe Generale SA	France	1,132,458	1,326,442
Total		7,768,300	8,823,651
US Dollar High Yield Bond Fund (in USD)			
Barclays Bank Plc	United Kingdom	24,395,163	25,665,764
BNP Paribas SA	France	17,706,755	18,469,827
Citigroup Global Markets Limited	United Kingdom	107,289	116,472
Credit Suisse International	United Kingdom	2,616,331	2,733,147
Deutsche Bank AG	Germany	934,209	1,023,799
Goldman Sachs International	United States	14,711,687	15,368,036
HSBC Bank Plc	United Kingdom	132,086	142,759
J.P. Morgan Securities Plc	United Kingdom	22,490,884	24,425,595
Merrill Lynch International	United Kingdom	3,123,104	3,285,252
Morgan Stanley & Co. International Plc	United Kingdom	9,507,281	10,045,891
Nomura International Plc	Japan	2,279,022	2,458,965
RBC Europe Limited	United Kingdom	351,426	403,203
Societe Generale SA	France	901,392	1,038,151
UBS AG	Switzerland	4,823,188	5,368,493
Zürcher Kantonalbank	Switzerland	2,254,332	2,499,517
Total		106,334,149	113,044,871
US Dollar Short Duration Bond Fund (in USD)			
Banco Santander, S.A.	Spain	60,897,883	67,172,379
Barclays Bank Plc	United Kingdom	2,325,408	2,434,308
BNP Paribas SA	France	313,262	325,131
Citigroup Global Markets Limited	United Kingdom	206,517	223,073
Goldman Sachs International	United States	2,226,496	2,314,214
J.P. Morgan Securities Plc	United Kingdom	480,384	504,350
Nomura International Plc	Japan	771,300	828,042
Societe Generale SA	France	61,677,152	67,608,036
Total		128,898,402	141,409,533
US Flexible Equity Fund (in USD)			
BNP Paribas SA	France	94,141,360	104,900,506
HSBC Bank Plc	United Kingdom	8,060,197	8,854,691
J.P. Morgan Securities Plc	United Kingdom	13,749,478	15,439,839
UBS AG	Switzerland	16,663,070	18,756,259
Total		132,614,105	147,951,295
US Growth Fund (in USD)			
BNP Paribas SA	France	24,307,754	26,670,168
Credit Suisse International	United Kingdom	816,618	857,338
HSBC Bank Plc	United Kingdom	4,894,337	5,294,262
The Bank of Nova Scotia	Canada	9,136	9,827
UBS AG	Switzerland	6,829,968	7,569,962
Total		36,857,813	40,401,557
US Mid-Cap Value Fund (in USD)			
BNP Paribas SA	France	13,584,278	14,772,580
Goldman Sachs International	United States	2,172,104	2,333,073
J.P. Morgan Securities Plc	United Kingdom	5,387,731	5,904,527
Morgan Stanley & Co. International Plc	United Kingdom	549,843	624,425
UBS AG	Switzerland	7,747,854	8,511,288
Total		29,441,810	32,145,893

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
US Sustainable Equity Fund (in USD)			
The Bank of Nova Scotia	Canada	221,285	238,166
Total		221,285	238,166
World Energy Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	21,117,961	22,543,696
BNP Paribas SA	France	24,347,264	27,174,574
Citigroup Global Markets Limited	United Kingdom	24,488,791	28,297,045
Credit Suisse International	United Kingdom	877,783	936,828
J.P. Morgan Securities Plc	United Kingdom	531,650	597,593
Societe Generale SA	France	42,623,820	48,031,346
UBS AG	Switzerland	35,812,791	40,350,823
Total		149,800,060	167,931,905
World Financials Fund (in USD)			
BNP Paribas SA	France	51,426,680	55,840,521
Goldman Sachs International	United States	809,446	868,114
HSBC Bank Plc	United Kingdom	3,139,530	3,360,905
J.P. Morgan Securities Plc	United Kingdom	8,085,588	8,847,734
The Bank of Nova Scotia	Canada	2,624,552	2,794,066
UBS AG	Switzerland	13,769,293	15,103,121
Total		79,855,089	86,814,461
World Gold Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	146,999,565	152,562,780
Citigroup Global Markets Limited	United Kingdom	41,095,073	46,166,067
Credit Suisse AG	Switzerland	10,426	10,782
Goldman Sachs International	United States	96,698,152	103,568,021
HSBC Bank Plc	United Kingdom	301	321
J.P. Morgan Securities Plc	United Kingdom	32,332,633	35,332,965
Macquarie Bank Limited	Australia	10,440,010	11,423,073
Societe Generale SA	France	48,610,934	53,255,661
Total		376,187,094	402,319,670
World Healthscience Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	24,806,053	25,893,413
BNP Paribas SA	France	312,158,219	340,487,111
Citigroup Global Markets Limited	United Kingdom	488,191	551,597
Goldman Sachs International	United States	10,757,603	11,588,363
HSBC Bank Plc	United Kingdom	55,813,781	60,013,742
J.P. Morgan Securities Plc	United Kingdom	1,169,577	1,285,484
Merrill Lynch International	United Kingdom	9,044,058	10,493,557
Morgan Stanley & Co. International Plc	United Kingdom	9,340,311	10,638,057
Societe Generale SA	France	15,456,381	17,030,942
The Bank of Nova Scotia	Canada	6,159,013	6,585,828
UBS AG	Switzerland	25,067,398	27,617,349
Total		470,260,585	512,185,443
World Mining Fund (in USD)			
Barclays Bank Plc	United Kingdom	11,367,104	12,305,065
Barclays Capital Securities Limited	United Kingdom	4,752,192	4,907,572
BNP Paribas SA	France	77,543,845	83,696,357
Credit Suisse AG	Switzerland	14,154	14,564
Credit Suisse International	United Kingdom	110,884	114,483
Goldman Sachs International	United States	120,547,555	128,471,268
HSBC Bank Plc	United Kingdom	4,735,440	5,037,448
J.P. Morgan Securities Plc	United Kingdom	22,523,780	24,491,783
Macquarie Bank Limited	Australia	20,701,111	22,538,003
Merrill Lynch International	United Kingdom	1,566,855	1,798,578
Morgan Stanley & Co. International Plc	United Kingdom	23,240,750	26,187,383
Societe Generale SA	France	176,464,365	192,366,257
UBS AG	Switzerland	41,441,004	45,169,365
Total		505,009,039	547,098,126

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Amount on Loan	Collateral received
World Real Estate Securities Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	1,189,518	1,240,148
Citigroup Global Markets Limited	United Kingdom	1,304,010	1,471,580
Goldman Sachs International	United States	1,298,947	1,397,554
J.P. Morgan Securities Plc	United Kingdom	1,265,390	1,389,100
Macquarie Bank Limited	Australia	3,745,369	4,116,672
Societe Generale SA	France	842,960	927,703
The Bank of Nova Scotia	Canada	4,410,453	4,710,349
UBS AG	Switzerland	3,476,502	3,825,480
Total		17,533,149	19,078,586
World Technology Fund (in USD)			
Barclays Capital Securities Limited	United Kingdom	17,450,384	18,122,954
BNP Paribas SA	France	435,810,238	472,961,041
Citigroup Global Markets Limited	United Kingdom	5,626,853	6,325,431
Credit Suisse AG	Switzerland	6,217	6,433
HSBC Bank Plc	United Kingdom	75,398,224	80,660,839
J.P. Morgan Securities Plc	United Kingdom	50,865,975	55,623,433
Merrill Lynch International	United Kingdom	15,381,900	17,756,679
Societe Generale SA	France	56,520,993	61,963,083
UBS AG	Switzerland	20,365,399	22,323,280
Total		677,426,183	735,743,173

(2) Fund launched during the year, see Note 1, for further details.

(3) Fund suspended, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details.

(5) Fund closed to subscriptions, see Note 1, for further details.

(7) Fund name changed post year end, see Note 19, for further details.

Total Return Swaps (“TRS”) (including CFDs)

All TRS (including CFDs) are entered into by the Funds under an International Swaps and Derivatives Associations, Inc. Master Agreement (“ISDA Master Agreement”) or similar agreement. An ISDA Master Agreement is a bilateral agreement between the Funds and a counterparty that governs OTC FDIs (including TRS and CFDs) entered into by the parties. The parties’ exposures under the ISDA Master Agreement are netted and collateralised together, therefore any collateral disclosures provided are in respect of all OTC FDIs entered into by the Funds under the ISDA Master Agreement, not just TRS and CFDs.

All collateral received/posted by the Funds under the ISDA Master Agreement is transferred bilaterally under a title transfer arrangement.

The following table details the value of TRS (including CFDs) as a proportion of the Fund’s NAV, as at 31 August 2023 and the income/returns earned for the year ended 31 August 2023. The value of TRS (including CFDs) is based on the underlying exposure value on a gross absolute basis.

Fund	Currency	% of NAVs	Total returns earned
Asian Dragon Fund	USD	0.05	1,063,618
Asian Growth Leaders Fund	USD	-	850,068
Asian Sustainable Equity Fund	USD	-	14,276
China Flexible Equity Fund	USD	0.45	(7,224)
China Fund	USD	0.92	(30,695,482)
Continental European Flexible Fund	EUR	0.46	1,354,418
Dynamic High Income Fund	USD	0.07	340,310
Emerging Markets Equity Income Fund	USD	1.48	1,095,189
Emerging Markets Fund	USD	5.19	2,945,801
Emerging Markets Sustainable Equity Fund	USD	0.55	23,619
ESG Global Multi-Asset Income Fund	USD	0.01	(1,187)
ESG Multi-Asset Fund	EUR	3.19	(61,756,821)
Fixed Income Global Opportunities Fund	USD	2.67	(20,803,258)
Global Allocation Fund	USD	4.00	(57,597,952)
Global Corporate Bond Fund	USD	0.87	(140,775)

Appendix IV – Supplementary Information (Unaudited) continued

Fund	Currency	% of NAVs	Total returns earned
Global Dynamic Equity Fund	USD	0.56	(14,397)
Global High Yield Bond Fund	USD	-	(3,026,871)
Global Multi-Asset Income Fund	USD	0.06	872,568
Sustainable Fixed Income Global Opportunities Fund	EUR	1.82	(1,406,460)
Sustainable Global Bond Income Fund	USD	5.75	(192,104)
Sustainable World Bond Fund ⁽⁴⁾	USD	-	(2,053,228)
US Dollar Bond Fund	USD	0.78	44,451
US Dollar High Yield Bond Fund	USD	1.82	(10,208,130)
World Financials Fund	USD	-	6,887,529
World Real Estate Securities Fund	USD	1.11	(18,146)

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details

The total returns earned from TRS (including CFDs) is presented on a total return basis, including related interest and dividend income or expense and net gains/losses from fair value price movements. All returns and costs from TRS (including CFDs) will accrue to the Funds and are not subject to any returns or costs sharing arrangements with the Fund's Management Company or any other third parties.

The following table details the underlying exposure value for TRS (including CFDs), analysed by counterparty as at 31 August 2023.

Counterparty	Counterparty's country of establishment	Underlying exposure
Asian Dragon Fund (in USD)		
HSBC Bank Plc	United Kingdom	360,363
Total		360,363
China Flexible Equity Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	97,795
Total		97,795
China Fund (in USD)		
Goldman Sachs International	United States	7,584,585
HSBC Bank Plc	United Kingdom	1,775,695
Total		9,360,280
Continental European Flexible Fund (in EUR)		
HSBC Bank Plc	United Kingdom	10,720,950
J.P. Morgan Securities Plc	United Kingdom	13,775,912
Total		24,496,862
Dynamic High Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	1,829,657
J.P. Morgan Securities Plc	United Kingdom	231,613
Total		2,061,270
Emerging Markets Equity Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	2,278,500
J.P. Morgan Securities Plc	United Kingdom	754,155
Total		3,032,655
Emerging Markets Fund (in USD)		
Goldman Sachs International	United States	80,730,774
HSBC Bank Plc	United Kingdom	33,580,840
J.P. Morgan Securities Plc	United Kingdom	15,497,576
Total		129,809,190
Emerging Markets Sustainable Equity Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	428,401
Total		428,401
ESG Global Multi-Asset Income Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	12,613
Total		12,613

Appendix IV – Supplementary Information (Unaudited) continued

Counterparty	Counterparty's country of establishment	Underlying exposure
ESG Multi-Asset Fund (in EUR)		
HSBC Bank Plc	United Kingdom	193,326,877
Total		193,326,877
Fixed Income Global Opportunities Fund (in USD)		
Bank of America	United States	915,739
BNP Paribas SA	France	52,456,574
Citibank NA	United States	2,585,652
Goldman Sachs International	United States	18,469,444
HSBC Bank Plc	United Kingdom	1,753,436
J.P. Morgan Securities Plc	United Kingdom	78,035,604
Morgan Stanley & Co. International Plc	United Kingdom	39,005,466
Total		193,221,915
Global Allocation Fund (in USD)		
Citibank NA	United States	164,997,351
Goldman Sachs International	United States	31,246,952
J.P. Morgan Securities Plc	United Kingdom	347,370,097
Morgan Stanley & Co. International Plc	United Kingdom	35,286,043
Total		578,900,443
Global Corporate Bond Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	7,624,936
Total		7,624,936
Global Dynamic Equity Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	2,310,210
Total		2,310,210
Global Multi-Asset Income Fund (in USD)		
HSBC Bank Plc	United Kingdom	2,324,898
J.P. Morgan Securities Plc	United Kingdom	573,584
Total		2,898,482
Sustainable Fixed Income Global Opportunities Fund (in EUR)		
BNP Paribas SA	France	1,086,416
Citibank NA	United States	120,561
Goldman Sachs International	United States	558,877
HSBC Bank Plc	United Kingdom	153,301
J.P. Morgan Securities Plc	United Kingdom	4,790,642
Morgan Stanley & Co. International Plc	United Kingdom	2,537,143
Total		9,246,940
Sustainable Global Bond Income Fund (in USD)		
BNP Paribas SA	France	2,505,558
Goldman Sachs International	United States	2,703,729
J.P. Morgan Securities Plc	United Kingdom	1,198,390
Total		6,407,677
US Dollar Bond Fund (in USD)		
Goldman Sachs International	United States	4,337,074
Total		4,337,074
US Dollar High Yield Bond Fund (in USD)		
J.P. Morgan Securities Plc	United Kingdom	10,813,373
Morgan Stanley & Co. International Plc	United Kingdom	23,518,292
Total		34,331,665
World Real Estate Securities Fund (in USD)		
Morgan Stanley & Co. International Plc	United Kingdom	2,203,745
Total		2,203,745

Appendix IV – Supplementary Information (Unaudited) continued

The following table provides an analysis of the maturity tenor of TRS (including CFDs) as at 31 August 2023.

	Maturity Tenor						Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days			
Asian Dragon Fund (in USD)								
Asian Dragon Fund	-	-	-	-	-	360,363	360,363	
China Flexible Equity Fund (in USD)								
China Flexible Equity Fund	-	-	-	-	-	97,795	97,795	
China Fund (in USD)								
China Fund	-	-	-	-	-	9,360,280	9,360,280	
Continental European Flexible Fund (in EUR)								
Continental European Flexible Fund	-	-	-	-	-	24,496,862	24,496,862	
Dynamic High Income Fund (in USD)								
Dynamic High Income Fund	-	-	-	-	-	2,061,270	2,061,270	
Emerging Markets Equity Income Fund (in USD)								
Emerging Markets Equity Income Fund	-	-	-	-	-	3,032,655	3,032,655	
Emerging Markets Fund (in USD)								
Emerging Markets Fund	-	-	-	-	-	129,809,190	129,809,190	
Emerging Markets Sustainable Equity Fund (in USD)								
Emerging Markets Sustainable Equity Fund	-	-	-	-	-	428,401	428,401	
ESG Global Multi-Asset Income Fund (in USD)								
ESG Global Multi-Asset Income Fund	-	-	-	-	-	12,613	12,613	
ESG Multi-Asset Fund (in EUR)								
ESG Multi-Asset Fund	-	-	-	193,326,877	-	-	193,326,877	
Fixed Income Global Opportunities Fund (in USD)								
Fixed Income Global Opportunities Fund	287,908	190,264,832	-	-	-	2,669,175	193,221,915	
Global Allocation Fund (in USD)								
Global Allocation Fund	-	163,912,457	-	-	-	414,987,986	578,900,443	
Global Corporate Bond Fund (in USD)								
Global Corporate Bond Fund	-	7,624,936	-	-	-	-	7,624,936	
Global Dynamic Equity Fund (in USD)								
Global Dynamic Equity Fund	-	-	-	-	-	2,310,210	2,310,210	
Global Multi-Asset Income Fund (in USD)								
Global Multi-Asset Income Fund	-	-	-	-	-	2,898,482	2,898,482	
Sustainable Fixed Income Global Opportunities Fund (in EUR)								
Sustainable Fixed Income Global Opportunities Fund	19,629	9,074,010	-	-	-	153,301	9,246,940	
Sustainable Global Bond Income Fund (in USD)								
Sustainable Global Bond Income Fund	-	6,407,677	-	-	-	-	6,407,677	
US Dollar Bond Fund (in USD)								
US Dollar Bond Fund	-	4,337,074	-	-	-	-	4,337,074	
US Dollar High Yield Bond Fund (in USD)								
US Dollar High Yield Bond Fund	-	-	-	34,331,665	-	-	34,331,665	
World Real Estate Securities Fund (in USD)								
World Real Estate Securities Fund	-	-	-	-	-	2,203,745	2,203,745	

The above maturity tenor analysis has been based on the respective transaction contractual maturity date. Open transactions are those transactions that are callable or terminable daily and included contracts for difference.

Appendix IV – Supplementary Information (Unaudited) continued

Analysis of collateral currency

The Funds engage in activities which may require collateral to be provided to a counterparty (“collateral posted”) or may hold collateral received (“collateral received”) from a counterparty.

The following table provides an analysis by currency of the cash and underlying non-cash collateral received/posted by way of title transfer collateral arrangement by the Funds, in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 31 August 2023.

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Asian Dragon Fund (in USD)				
Securities lending transactions				
BMD	-	-	167	-
CAD	-	-	106,424	-
EUR	-	-	153,131	-
GBP	-	-	5,297	-
ILS	-	-	25,383	-
JPY	-	-	1,185,540	-
NOK	-	-	13,436	-
USD	-	-	6,142,923	-
Total	-	-	7,632,301	-
Asian Growth Leaders Fund (in USD)				
Securities lending transactions				
EUR	-	-	6,225,402	-
GBP	-	-	852,606	-
JPY	-	-	429,363	-
USD	-	-	674,990	-
Total	-	-	8,182,361	-
Asian High Yield Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	822,045	-
CAD	-	-	3,627,085	-
DKK	-	-	244,277	-
EUR	-	-	135,618,146	-
GBP	-	-	21,878,154	-
JPY	-	-	472,842	-
NOK	-	-	52,557	-
SEK	-	-	320,003	-
USD	-	-	31,529,489	-
Total	-	-	194,564,598	-
Asian Multi-Asset Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	73,411	-
CAD	-	-	2,259	-
CHF	-	-	3,455	-
DKK	-	-	43,038	-
EUR	-	-	3,242,158	-
GBP	-	-	536,412	-
JPY	-	-	68,281	-
NOK	-	-	6,897	-
SEK	-	-	9,755	-
USD	-	-	1,926,189	-
Total	-	-	5,911,855	-
Asian Sustainable Equity Fund (in USD)				
Securities lending transactions				
EUR	-	-	2,444	-
GBP	-	-	29,313	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	18,522	-
USD	-	-	95,308	-
Total	-	-	145,587	-
Asian Tiger Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,362,522	-
CAD	-	-	15,148,003	-
CHF	-	-	4,795,164	-
DKK	-	-	2,313,022	-
EUR	-	-	322,894,703	-
GBP	-	-	37,718,638	-
JPY	-	-	2,215,920	-
NOK	-	-	339,072	-
SEK	-	-	1,268,992	-
USD	-	-	102,607,424	-
Total	-	-	490,663,460	-
China Bond Fund (in CNH)				
Securities lending transactions				
AUD	-	-	8,045,938	-
CAD	-	-	32,277,773	-
DKK	-	-	5,103,051	-
EUR	-	-	656,933,364	-
GBP	-	-	63,013,323	-
JPY	-	-	3,962,072	-
SEK	-	-	814,084	-
USD	-	-	168,552,752	-
Total	-	-	938,702,357	-
China Flexible Equity Fund (in USD)				
Securities lending transactions				
CAD	-	-	441	-
DKK	-	-	43,528	-
EUR	-	-	5,841	-
GBP	-	-	23,456	-
NOK	-	-	11	-
SEK	-	-	10,910	-
USD	-	-	389,065	-
Total	-	-	473,252	-
China Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,840	-
BMD	-	-	126	-
CAD	-	-	85,167	-
CHF	-	-	121,498	-
DKK	-	-	658,647	-
EUR	-	-	1,072,429	-
GBP	-	-	2,612,095	-
ILS	-	-	19,045	-
JPY	-	-	23,869,974	-
NOK	-	-	10,203	-
SEK	-	-	212,361	-
USD	-	-	15,924,600	-
Total Securities lending transaction	-	-	44,587,985	-
OTC FDIs				
USD	660,000	-	-	-
Total OTC FDIs	660,000	-	-	-
Total	660,000	-	44,587,985	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
China Innovation Fund (in USD)				
Securities lending transactions				
EUR	-	-	4,058	-
GBP	-	-	216	-
JPY	-	-	192,548	-
USD	-	-	233,066	-
Total	-	-	429,888	-
Circular Economy Fund (in USD)				
Securities lending transactions				
AUD	-	-	3,126,982	-
CAD	-	-	526,313	-
CHF	-	-	501,502	-
DKK	-	-	859,507	-
EUR	-	-	29,757,041	-
GBP	-	-	8,682,553	-
JPY	-	-	8,567,569	-
NOK	-	-	4,609	-
SEK	-	-	52,218	-
USD	-	-	104,998,063	-
Total	-	-	157,076,357	-
Climate Action Equity Fund (in USD)				
Securities lending transactions				
CAD	-	-	2,589	-
EUR	-	-	37,772	-
GBP	-	-	13,946	-
JPY	-	-	1,068	-
SEK	-	-	26	-
USD	-	-	20,861	-
Total	-	-	76,262	-
Climate Action Multi-Asset Fund (in EUR)				
Securities lending transactions				
CAD	-	-	26,628	-
EUR	-	-	1,088,523	-
GBP	-	-	250,766	-
JPY	-	-	189,097	-
SEK	-	-	34	-
USD	-	-	552,868	-
Total	-	-	2,107,916	-
Continental European Flexible Fund (in EUR)				
Securities lending transactions				
AUD	-	-	486,694	-
CAD	-	-	1,042,304	-
CHF	-	-	1,387,438	-
DKK	-	-	2,161,687	-
EUR	-	-	26,049,553	-
GBP	-	-	21,669,006	-
JPY	-	-	42,626,588	-
NOK	-	-	771	-
SEK	-	-	426,947	-
USD	-	-	67,739,706	-
Total Securities lending transactions	-	-	163,590,694	-
OTC FDIs				
EUR	1,090,000	-	-	-
Total OTC FDIs	1,090,000	-	-	-
Total	1,090,000	-	163,590,694	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Developed Markets Sustainable Equity Fund (in USD)				
Securities lending transactions				
EUR	-	-	7,705	-
GBP	-	-	411	-
JPY	-	-	365,642	-
USD	-	-	442,585	-
Total	-	-	816,343	-
Dynamic High Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,356,262	-
CAD	-	-	811,618	-
CHF	-	-	620,266	-
DKK	-	-	3,627,519	-
EUR	-	-	61,811,614	-
GBP	-	-	13,248,279	-
JPY	-	-	7,908,546	-
NOK	-	-	215,832	-
SEK	-	-	855,842	-
USD	-	-	86,525,605	-
Total Securities lending transactions	-	-	176,981,383	-
OTC FDIs				
USD	-	(1,060,000)	-	-
Total OTC FDIs	-	(1,060,000)	-	-
Total	-	(1,060,000)	176,981,383	-
Emerging Europe Fund (in EUR)⁽³⁾				
Securities lending transactions				
AUD	-	-	121,485	-
CAD	-	-	1,130	-
CHF	-	-	27,554	-
DKK	-	-	147,776	-
EUR	-	-	2,549,881	-
GBP	-	-	969,467	-
JPY	-	-	2,048,915	-
NOK	-	-	205	-
SEK	-	-	38,776	-
USD	-	-	2,169,698	-
Total	-	-	8,074,887	-
Emerging Markets Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	332,608	-
CAD	-	-	7,772,020	-
CHF	-	-	2,739,672	-
DKK	-	-	373,930	-
EUR	-	-	103,387,509	-
GBP	-	-	7,250,182	-
JPY	-	-	72,126	-
NOK	-	-	106,620	-
SEK	-	-	35,636	-
USD	-	-	33,013,233	-
Total	-	-	155,083,536	-
Emerging Markets Corporate Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,763,475	-
CAD	-	-	4,613,506	-
DKK	-	-	444,097	-
EUR	-	-	88,250,815	-
GBP	-	-	9,090,533	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	1,348,842	-
NOK	-	-	131,139	-
SEK	-	-	691,696	-
USD	-	-	22,068,406	-
Total	-	-	128,402,509	-
Emerging Markets Equity Income Fund (in USD)				
Securities lending transactions				
CAD	-	-	355	-
CHF	-	-	29,190	-
DKK	-	-	73,538	-
EUR	-	-	1,555,675	-
GBP	-	-	977,900	-
JPY	-	-	1,610,849	-
NOK	-	-	9	-
SEK	-	-	20,279	-
USD	-	-	1,326,934	-
Total	-	-	5,594,729	-
Emerging Markets Fund (in USD)				
Securities lending transactions				
AUD	-	-	2,054,856	-
BMD	-	-	332	-
CAD	-	-	489,145	-
CHF	-	-	23,444	-
DKK	-	-	202,239	-
EUR	-	-	7,634,385	-
GBP	-	-	2,309,013	-
ILS	-	-	50,333	-
JPY	-	-	4,322,830	-
NOK	-	-	29,694	-
SEK	-	-	75,887	-
USD	-	-	78,340,464	-
Total Securities lending transactions	-	-	95,532,622	-
OTC FDIs				
USD	2,470,000	(2,010,000)	-	-
Total OTC FDIs	2,470,000	(2,010,000)	-	-
Total	2,470,000	(2,010,000)	95,532,622	-
Emerging Markets Impact Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	5,547	-
DKK	-	-	3,097	-
EUR	-	-	5,676,679	-
GBP	-	-	1,974,591	-
JPY	-	-	69,425	-
NOK	-	-	48,544	-
SEK	-	-	158,073	-
USD	-	-	2,418,695	-
Total	-	-	10,354,651	-
Emerging Markets Local Currency Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	2,493,732	-
CAD	-	-	1,484,652	-
CHF	-	-	533,449	-
DKK	-	-	1,386,961	-
EUR	-	-	106,057,380	-
GBP	-	-	8,038,722	-
JPY	-	-	1,359,762	-
NOK	-	-	183,102	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	4,784	-
USD	-	-	42,328,131	-
Total	-	-	163,870,675	-
Emerging Markets Sustainable Equity Fund (in USD)				
Securities lending transactions				
EUR	-	-	13,440	-
GBP	-	-	98,508	-
JPY	-	-	311,215	-
USD	-	-	620,953	-
Total	-	-	1,044,116	-
ESG Flex Choice Cautious Fund (in USD)				
Securities lending transactions				
CAD	-	-	19,813	-
EUR	-	-	289,019	-
GBP	-	-	106,710	-
JPY	-	-	8,174	-
SEK	-	-	197	-
USD	-	-	159,623	-
Total	-	-	583,536	-
ESG Flex Choice Growth Fund (in USD)				
Securities lending transactions				
CAD	-	-	17,911	-
EUR	-	-	261,271	-
GBP	-	-	96,465	-
JPY	-	-	7,389	-
SEK	-	-	179	-
USD	-	-	144,298	-
Total	-	-	527,513	-
ESG Global Conservative Income Fund (in EUR)				
Securities lending transactions				
AUD	-	-	494,006	-
CAD	-	-	2,793	-
CHF	-	-	12,697	-
DKK	-	-	72,682	-
EUR	-	-	12,414,532	-
GBP	-	-	1,209,439	-
JPY	-	-	87,077	-
NOK	-	-	47,989	-
SEK	-	-	40,390	-
USD	-	-	4,036,938	-
Total	-	-	18,418,543	-
ESG Global Multi-Asset Income Fund (in USD)				
Securities lending transactions				
EUR	-	-	169,259	-
GBP	-	-	145,175	-
JPY	-	-	240,360	-
USD	-	-	588,667	-
Total	-	-	1,143,461	-
ESG Multi-Asset Fund (in EUR)				
Securities lending transactions				
AUD	-	-	982,210	-
BMD	-	-	877	-
CAD	-	-	2,885,224	-
CHF	-	-	11,018,154	-
DKK	-	-	3,379,135	-
EUR	-	-	112,513,052	-
GBP	-	-	27,743,021	-
ILS	-	-	132,926	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	70,304,556	-
NOK	-	-	170,490	-
SEK	-	-	6,766,215	-
USD	-	-	192,007,432	-
Total Securities lending transactions	-	-	427,903,292	-
OTC FDIs				
EUR	7,860,000	(7,390,999)	-	-
Total OTC FDIs	7,860,000	(7,390,999)	-	-
Total	7,860,000	(7,390,999)	427,903,292	-
ESG Systematic Multi Allocation Credit Fund (in USD)⁽⁴⁾				
Securities lending transactions				
CAD	-	-	210	-
DKK	-	-	648	-
EUR	-	-	956,772	-
GBP	-	-	294,769	-
NOK	-	-	10,164	-
SEK	-	-	6,185	-
USD	-	-	323,756	-
Total	-	-	1,592,504	-
Euro Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	1,664,851	-
CAD	-	-	19,316,747	-
CHF	-	-	305,185	-
DKK	-	-	2,048,964	-
EUR	-	-	174,357,414	-
GBP	-	-	24,845,145	-
JPY	-	-	30,782,165	-
NOK	-	-	196,754	-
SEK	-	-	2,118,321	-
USD	-	-	78,814,431	-
Total	-	-	334,449,977	-
Euro Corporate Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	730,945	-
CAD	-	-	301,719	-
CHF	-	-	3,119,423	-
DKK	-	-	1,160,622	-
EUR	-	-	80,701,723	-
GBP	-	-	8,944,212	-
JPY	-	-	1,345,616	-
NOK	-	-	121,101	-
SEK	-	-	375,643	-
USD	-	-	41,547,602	-
Total	-	-	138,348,606	-
Euro Short Duration Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	2,704,816	-
CAD	-	-	121,355,021	-
CHF	-	-	56,849,486	-
DKK	-	-	373,900	-
EUR	-	-	368,618,982	-
GBP	-	-	156,472,929	-
JPY	-	-	143,626,176	-
NOK	-	-	4,358,226	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	1,066,884	-
USD	-	-	187,739,708	-
Total	-	-	1,043,166,128	-
Euro-Markets Fund (in EUR)				
Securities lending transactions				
AUD	-	-	4,060,577	-
CAD	-	-	238,340	-
CHF	-	-	168,459	-
DKK	-	-	1,278,390	-
EUR	-	-	35,863,454	-
GBP	-	-	9,756,027	-
JPY	-	-	6,920,674	-
NOK	-	-	6,196	-
SEK	-	-	273,669	-
USD	-	-	26,594,200	-
Total	-	-	85,159,986	-
European Equity Income Fund (in EUR)				
Securities lending transactions				
AUD	-	-	89,004	-
CAD	-	-	102,936	-
CHF	-	-	394,883	-
DKK	-	-	2,896,724	-
EUR	-	-	11,377,045	-
GBP	-	-	4,714,209	-
JPY	-	-	4,153,022	-
NOK	-	-	696	-
SEK	-	-	600,405	-
USD	-	-	32,117,050	-
Total	-	-	56,445,974	-
European Focus Fund (in EUR)				
Securities lending transactions				
CAD	-	-	12,674	-
CHF	-	-	77,461	-
DKK	-	-	722,311	-
EUR	-	-	1,299,882	-
GBP	-	-	1,145,160	-
JPY	-	-	2,939,906	-
NOK	-	-	149	-
SEK	-	-	166,902	-
USD	-	-	10,281,583	-
Total	-	-	16,646,028	-
European Fund (in EUR)				
Securities lending transactions				
CAD	-	-	270,086	-
CHF	-	-	647,346	-
DKK	-	-	854,891	-
EUR	-	-	12,708,340	-
GBP	-	-	14,576,983	-
JPY	-	-	35,844,564	-
SEK	-	-	255,495	-
USD	-	-	15,445,267	-
Total	-	-	80,602,972	-
European High Yield Bond Fund (in EUR)				
Securities lending transactions				
AUD	-	-	611,286	-
CAD	-	-	132,876	-
DKK	-	-	175,070	-
EUR	-	-	27,356,974	-
GBP	-	-	3,093,325	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	168,278	-
NOK	-	-	31,482	-
SEK	-	-	96,663	-
USD	-	-	8,721,948	-
Total	-	-	40,387,902	-
European Special Situations Fund (in EUR)				
Securities lending transactions				
CAD	-	-	41,863	-
CHF	-	-	644,714	-
DKK	-	-	856,386	-
EUR	-	-	7,823,490	-
GBP	-	-	12,664,065	-
JPY	-	-	41,235,487	-
SEK	-	-	238,847	-
USD	-	-	23,436,588	-
Total	-	-	86,941,440	-
European Sustainable Equity Fund (in EUR)				
Securities lending transactions				
CHF	-	-	994	-
DKK	-	-	1,312	-
EUR	-	-	228,655	-
GBP	-	-	49,602	-
JPY	-	-	62,454	-
SEK	-	-	392	-
USD	-	-	14,695	-
Total	-	-	358,104	-
European Value Fund (in EUR)				
Securities lending transactions				
CAD	-	-	2,445	-
CHF	-	-	101,694	-
DKK	-	-	389,821	-
EUR	-	-	1,218,199	-
GBP	-	-	478,378	-
JPY	-	-	1,123,573	-
NOK	-	-	59	-
SEK	-	-	60,439	-
USD	-	-	5,727,178	-
Total	-	-	9,101,786	-
FinTech Fund (in USD)				
Securities lending transactions				
CAD	-	-	492,879	-
DKK	-	-	835,250	-
EUR	-	-	1,614,980	-
GBP	-	-	1,118,640	-
JPY	-	-	4,887,785	-
NOK	-	-	203	-
SEK	-	-	209,413	-
USD	-	-	14,384,155	-
Total	-	-	23,543,305	-
Fixed Income Global Opportunities Fund (in USD)				
Securities lending transactions				
AUD	-	-	26,398,197	-
BMD	-	-	3	-
CAD	-	-	28,661,715	-
CHF	-	-	103,973,777	-
DKK	-	-	3,137,336	-
EUR	-	-	364,979,347	-
GBP	-	-	57,785,845	-
ILS	-	-	463	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
JPY	-	-	301,824,969	-
NOK	-	-	139,816	-
SEK	-	-	12,430,437	-
USD	-	-	494,967,252	-
Total Securities lending transactions	-	-	1,394,299,157	-
OTC FDIs				
AUD	-	(79,897)	-	-
CAD	134,971	-	-	-
CHF	25,120	-	-	-
CZK	135,866	-	-	-
EUR	1,983,381	(4,462,493)	-	-
GBP	11,781,805	-	-	-
JPY	-	(38,145)	-	-
MXN	2,711,520	-	-	-
NZD	249,459	-	-	-
PLN	386,863	-	-	-
USD	157,366,934	(29,062,500)	-	893,649
ZAR	-	(196,992)	-	-
Total OTC FDIs	174,775,919	(33,840,027)	-	893,649
Total	174,775,919	(33,840,027)	1,394,299,157	893,649
Future Consumer Fund (in USD)				
Securities lending transactions				
EUR	-	-	9,475	-
GBP	-	-	506	-
JPY	-	-	449,610	-
USD	-	-	544,222	-
Total	-	-	1,003,813	-
Future Of Transport Fund (in USD)				
Securities lending transactions				
CAD	-	-	1,158,151	-
CHF	-	-	377,394	-
DKK	-	-	551,753	-
EUR	-	-	21,196,609	-
GBP	-	-	10,458,628	-
JPY	-	-	14,715,899	-
SEK	-	-	6,892	-
USD	-	-	43,401,607	-
Total	-	-	91,866,933	-
Global Allocation Fund (in USD)				
Securities lending transactions				
AUD	-	-	3,866,536	-
BMD	-	-	5,905	-
CAD	-	-	142,279,545	-
CHF	-	-	158,049,244	-
DKK	-	-	32,166,700	-
EUR	-	-	640,786,030	-
GBP	-	-	173,706,754	-
ILS	-	-	895,253	-
JPY	-	-	109,497,457	-
NOK	-	-	586,181	-
SEK	-	-	25,960,920	-
USD	-	-	1,239,698,946	-
Total	-	-	2,527,499,471	-
OTC FDIs				
EUR	1,377,103	(1,005,448)	-	-
GBP	135,819	-	-	-
MXN	1,718,846	-	-	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
USD	14,183,000	(5,161,464)	-	523,375,136
ZAR	-	(635,097)	-	-
Total OTC FDIs	17,414,768	(6,802,009)	-	523,375,136
Total	17,414,768	(6,802,009)	2,527,499,471	523,375,136
Global Corporate Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	216,881	-
CAD	-	-	1,045,448	-
CHF	-	-	255,132	-
DKK	-	-	346,485	-
EUR	-	-	18,839,318	-
GBP	-	-	2,440,204	-
JPY	-	-	306,510	-
NOK	-	-	13,287	-
SEK	-	-	247,999	-
USD	-	-	7,823,476	-
Total Securities lending transactions	-	-	31,534,740	-
OTC FDIs				
CAD	981,594	-	-	-
CHF	264,790	-	-	-
EUR	564,114	(214,057)	-	-
USD	2,416,000	(869,495)	-	-
Total OTC FDIs	4,226,498	(1,083,552)	-	-
Total	4,226,498	(1,083,552)	31,534,740	-
Global Dynamic Equity Fund (in USD)				
Securities lending transactions				
BMD	-	-	251	-
CAD	-	-	815,928	-
CHF	-	-	351,261	-
DKK	-	-	467,279	-
EUR	-	-	6,756,013	-
GBP	-	-	2,218,544	-
ILS	-	-	38,114	-
JPY	-	-	5,545,168	-
NOK	-	-	20,197	-
SEK	-	-	126,600	-
USD	-	-	25,430,648	-
Total Securities lending transactions	-	-	41,770,003	-
OTC FDIs				
USD	-	-	-	21,483,020
Total OTC FDIs	-	-	-	21,483,020
Total	-	-	41,770,003	21,483,020
Global Equity Income Fund (in USD)				
Securities lending transactions				
CAD	-	-	27,091	-
EUR	-	-	476,695	-
GBP	-	-	4,239,653	-
JPY	-	-	4,871,699	-
USD	-	-	18,712,829	-
Total	-	-	28,327,967	-
Global Government Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,168,574	-
CAD	-	-	9,178,186	-
CHF	-	-	372,352	-
DKK	-	-	657,700	-
EUR	-	-	52,782,173	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
GBP	-	-	10,719,159	-
JPY	-	-	12,921,678	-
NOK	-	-	22,098	-
SEK	-	-	608,521	-
USD	-	-	26,009,638	-
Total	-	-	114,440,079	-
Global High Yield Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,639,141	-
CAD	-	-	160,700	-
CHF	-	-	324,682	-
DKK	-	-	705,927	-
EUR	-	-	74,624,805	-
GBP	-	-	13,345,796	-
JPY	-	-	2,014,134	-
NOK	-	-	149,181	-
SEK	-	-	583,652	-
USD	-	-	32,838,239	-
Total	-	-	126,386,257	-
Global Inflation Linked Bond Fund (in USD)				
Securities lending transactions				
CHF	-	-	1,178,521	-
DKK	-	-	5,426	-
EUR	-	-	6,287,652	-
GBP	-	-	1,507,069	-
JPY	-	-	6,224,402	-
NOK	-	-	218	-
SEK	-	-	27,357	-
USD	-	-	991,450	-
Total	-	-	16,222,095	-
Global Long-Horizon Equity Fund (in USD)				
Securities lending transactions				
CAD	-	-	1,024,447	-
DKK	-	-	200,066	-
EUR	-	-	14,941,008	-
GBP	-	-	5,614,356	-
JPY	-	-	421,788	-
NOK	-	-	49	-
SEK	-	-	60,333	-
USD	-	-	10,025,241	-
Total	-	-	32,287,288	-
Global Multi-Asset Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	6,060,576	-
CAD	-	-	1,704,634	-
CHF	-	-	91,834	-
DKK	-	-	1,681,655	-
EUR	-	-	86,970,585	-
GBP	-	-	20,487,425	-
JPY	-	-	16,562,092	-
NOK	-	-	180,621	-
SEK	-	-	419,660	-
USD	-	-	80,023,470	-
Total Securities lending transactions	-	-	214,182,552	-
OTC FDIs				
USD	641,821	(1,810,000)	-	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
Total OTC FDIs	641,821	(1,810,000)	-	-
Total	641,821	(1,810,000)	214,182,552	-
Impact Bond Fund (in EUR)⁽²⁾				
Securities lending transactions				
DKK	-	-	1,354	-
EUR	-	-	930,968	-
GBP	-	-	147,089	-
NOK	-	-	42,984	-
SEK	-	-	328	-
USD	-	-	88,820	-
Total	-	-	1,211,543	-
Japan Flexible Equity Fund (in JPY)				
Securities lending transactions				
CAD	-	-	913,692,775	-
CHF	-	-	70,100,063	-
DKK	-	-	221,393,791	-
EUR	-	-	4,107,116,390	-
GBP	-	-	411,753,089	-
JPY	-	-	1,024,771,421	-
NOK	-	-	29,110	-
SEK	-	-	51,607,678	-
USD	-	-	6,389,682,730	-
Total	-	-	13,190,147,047	-
Japan Small & MidCap Opportunities Fund (in JPY)				
Securities lending transactions				
AUD	-	-	125,794,935	-
CAD	-	-	445,991,338	-
CHF	-	-	25,965,817	-
DKK	-	-	65,555,527	-
EUR	-	-	2,183,604,360	-
GBP	-	-	228,852,307	-
JPY	-	-	599,556,962	-
NOK	-	-	190,914	-
SEK	-	-	12,023,344	-
USD	-	-	2,367,438,160	-
Total	-	-	6,054,973,664	-
Latin American Fund (in USD)				
Securities lending transactions				
BMD	-	-	621	-
CAD	-	-	416,036	-
DKK	-	-	2,065,870	-
EUR	-	-	904,993	-
GBP	-	-	1,133,179	-
ILS	-	-	94,232	-
JPY	-	-	4,646,612	-
NOK	-	-	50,384	-
SEK	-	-	517,779	-
USD	-	-	51,096,547	-
Total	-	-	60,926,253	-
Natural Resources Fund (in USD)⁽⁷⁾				
Securities lending transactions				
CAD	-	-	155,028	-
CHF	-	-	28,649	-
DKK	-	-	1,427,925	-
EUR	-	-	4,113,238	-
GBP	-	-	2,282,269	-
JPY	-	-	3,536,929	-
NOK	-	-	338	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
SEK	-	-	361,106	-
USD	-	-	23,206,206	-
Total	-	-	35,111,688	-
Next Generation Health Care Fund (in USD)				
Securities lending transactions				
CAD	-	-	12,848	-
DKK	-	-	73,204	-
EUR	-	-	151,743	-
GBP	-	-	67,380	-
JPY	-	-	485,039	-
NOK	-	-	18	-
SEK	-	-	18,347	-
USD	-	-	1,254,210	-
Total	-	-	2,062,789	-
Next Generation Technology Fund (in USD)				
Securities lending transactions				
AUD	-	-	6,381,422	-
CAD	-	-	7,006,693	-
CHF	-	-	379,715	-
DKK	-	-	2,150,531	-
EUR	-	-	105,363,085	-
GBP	-	-	23,175,446	-
JPY	-	-	53,648,387	-
NOK	-	-	9,730	-
SEK	-	-	418,920	-
USD	-	-	116,504,503	-
Total	-	-	315,038,432	-
Nutrition Fund (in USD)				
Securities lending transactions				
AUD	-	-	150,657	-
BMD	-	-	575	-
CAD	-	-	577,886	-
CHF	-	-	42,508	-
DKK	-	-	108,831	-
EUR	-	-	6,141,254	-
GBP	-	-	3,340,275	-
ILS	-	-	87,187	-
JPY	-	-	4,024,350	-
NOK	-	-	46,385	-
SEK	-	-	32,079	-
USD	-	-	23,533,318	-
Total	-	-	38,085,305	-
Sustainable Asian Bond Fund (in USD)				
Securities lending transactions				
CAD	-	-	5,743	-
EUR	-	-	10,331,029	-
GBP	-	-	1,322,053	-
JPY	-	-	380,489	-
SEK	-	-	101,145	-
USD	-	-	2,880,193	-
Total	-	-	15,020,652	-
Sustainable Emerging Markets Blended Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	175,805	-
CAD	-	-	1,006	-
DKK	-	-	20,394	-
EUR	-	-	5,461,503	-
GBP	-	-	558,376	-
JPY	-	-	19,861	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted	Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
NOK	-	-	8,051	-	CHF	-	-	253	-
SEK	-	-	11,028	-	DKK	-	-	131,096	-
USD	-	-	1,633,273	-	EUR	-	-	8,324,348	-
Total	-	-	7,889,297	-	GBP	-	-	1,644,513	-
Sustainable Emerging Markets Bond Fund (in USD)					JPY	-	-	431,508	-
Securities lending transactions					NOK	-	-	28,734	-
AUD	-	-	334,617	-	SEK	-	-	94,950	-
CAD	-	-	8,371	-	USD	-	-	3,867,356	-
DKK	-	-	283,998	-	Total Securities lending transactions	-	-	15,596,009	-
EUR	-	-	14,755,538	-	OTC FDIs				
GBP	-	-	1,621,317	-	AUD	-	(4,908)	-	-
JPY	-	-	282,155	-	CHF	1,908	-	-	-
NOK	-	-	28,190	-	CZK	11,362	-	-	-
SEK	-	-	684	-	EUR	3,355,302	(1,836,165)	-	1,184,764
USD	-	-	6,031,639	-	GBP	788,398	-	-	-
Total	-	-	23,346,509	-	JPY	-	(9,472)	-	-
Sustainable Emerging Markets Corporate Bond Fund (in USD)					MXN	472,712	-	-	-
Securities lending transactions					NZD	15,085	-	-	-
AUD	-	-	220,986	-	PLN	29,375	-	-	-
CAD	-	-	3,646	-	USD	5,992,086	-	-	-
DKK	-	-	18,615	-	ZAR	-	(12,359)	-	-
EUR	-	-	5,714,685	-	Total OTC FDIs	10,666,228	(1,862,904)	-	1,184,764
GBP	-	-	1,147,087	-	Total	10,666,228	(1,862,904)	15,596,009	1,184,764
JPY	-	-	16,874	-	Sustainable Global Bond Income Fund (in USD)				
NOK	-	-	26,913	-	Securities lending transactions				
SEK	-	-	74,316	-	AUD	-	-	110,249	-
USD	-	-	1,825,353	-	CAD	-	-	1,199	-
Total	-	-	9,048,475	-	DKK	-	-	18,993	-
Sustainable Emerging Markets Local Currency Bond Fund (in USD)					EUR	-	-	3,484,088	-
Securities lending transactions					GBP	-	-	664,237	-
AUD	-	-	808,511	-	JPY	-	-	18,069	-
CAD	-	-	5,132	-	NOK	-	-	14,292	-
DKK	-	-	236,246	-	SEK	-	-	22,736	-
EUR	-	-	32,582,831	-	USD	-	-	1,234,790	-
GBP	-	-	4,191,858	-	Total Securities lending transactions	-	-	5,568,653	-
JPY	-	-	227,583	-	OTC FDIs				
NOK	-	-	134,325	-	EUR	-	(19,688)	-	-
SEK	-	-	3,258	-	MXN	67,076	-	-	-
USD	-	-	11,086,302	-	USD	432,929	-	-	-
Total	-	-	49,276,046	-	ZAR	1,294	-	-	-
Sustainable Energy Fund (in USD)					Total OTC FDIs	501,299	(19,688)	-	-
Securities lending transactions					Total	501,299	(19,688)	5,568,653	-
AUD	-	-	16,373	-	Sustainable Global Infrastructure Fund (in USD)				
BMD	-	-	3,204	-	Securities lending transactions				
CAD	-	-	6,082,893	-	CAD	-	-	5,360	-
CHF	-	-	1,126,383	-	EUR	-	-	636,948	-
DKK	-	-	2,460,892	-	GBP	-	-	85,146	-
EUR	-	-	34,172,714	-	JPY	-	-	56,280	-
GBP	-	-	25,749,188	-	USD	-	-	480,291	-
ILS	-	-	485,804	-	Total	-	-	1,264,025	-
JPY	-	-	45,559,093	-	Sustainable World Bond Fund (in USD)⁽⁴⁾				
NOK	-	-	257,392	-	Securities lending transactions				
SEK	-	-	356,819	-	AUD	-	-	299,018	-
USD	-	-	253,582,572	-	CAD	-	-	4,771,272	-
Total	-	-	369,853,327	-	CHF	-	-	1,102,677	-
Sustainable Fixed Income Global Opportunities Fund (in EUR)					DKK	-	-	1,814,446	-
Securities lending transactions									
AUD	-	-	439,750	-					
CAD	-	-	633,501	-					

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
EUR	-	-	42,439,470	-
GBP	-	-	7,058,225	-
JPY	-	-	738,545	-
NOK	-	-	300,788	-
SEK	-	-	452,723	-
USD	-	-	23,013,996	-
Total	-	-	81,991,160	-
Swiss Small & MidCap Opportunities Fund (in CHF)⁽⁵⁾				
Securities lending transactions				
AUD	-	-	36,937	-
CAD	-	-	2,112,750	-
CHF	-	-	354,685	-
DKK	-	-	2,298,574	-
EUR	-	-	10,411,227	-
GBP	-	-	9,399,669	-
JPY	-	-	15,308,391	-
NOK	-	-	496	-
SEK	-	-	636,938	-
USD	-	-	36,768,294	-
Total	-	-	77,327,961	-
Systematic Global Equity High Income Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,207,617	-
BMD	-	-	3,692	-
CAD	-	-	3,616,276	-
CHF	-	-	1,722,579	-
DKK	-	-	3,476,518	-
EUR	-	-	37,428,750	-
GBP	-	-	23,293,502	-
ILS	-	-	559,833	-
JPY	-	-	27,902,499	-
NOK	-	-	298,354	-
SEK	-	-	1,016,045	-
USD	-	-	272,100,347	-
Total	-	-	372,626,012	-
Systematic Global Sustainable Income & Growth Fund (in USD)⁽²⁾				
Securities lending transactions				
EUR	-	-	1,832	-
GBP	-	-	21,978	-
JPY	-	-	13,887	-
USD	-	-	71,457	-
Total	-	-	109,154	-
Systematic Sustainable Global SmallCap Fund (in USD)⁽⁴⁾				
Securities lending transactions				
AUD	-	-	210,214	-
BMD	-	-	422	-
CAD	-	-	2,315,367	-
CHF	-	-	136,861	-
DKK	-	-	910,156	-
EUR	-	-	9,811,935	-
GBP	-	-	2,302,083	-
ILS	-	-	63,995	-
JPY	-	-	8,586,943	-
NOK	-	-	34,358	-
SEK	-	-	200,914	-
USD	-	-	33,524,259	-
Total	-	-	58,097,507	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
United Kingdom Fund (in GBP)				
Securities lending transactions				
BMD	-	-	138	-
CAD	-	-	101,660	-
DKK	-	-	14,850	-
EUR	-	-	166,141	-
GBP	-	-	82,956	-
ILS	-	-	20,995	-
JPY	-	-	1,240,103	-
NOK	-	-	11,117	-
SEK	-	-	3,722	-
USD	-	-	5,864,496	-
Total	-	-	7,506,178	-
US Basic Value Fund (in USD)				
Securities lending transactions				
BMD	-	-	1,794	-
CAD	-	-	1,918,565	-
CHF	-	-	108,299	-
DKK	-	-	930,425	-
EUR	-	-	5,773,873	-
GBP	-	-	1,048,002	-
ILS	-	-	272,004	-
JPY	-	-	8,983,572	-
NOK	-	-	144,173	-
SEK	-	-	194,440	-
USD	-	-	71,591,574	-
Total	-	-	90,966,721	-
US Dollar Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	136,087	-
CAD	-	-	72,214	-
CHF	-	-	211,944	-
DKK	-	-	77,784	-
EUR	-	-	3,336,962	-
GBP	-	-	361,155	-
JPY	-	-	1,962,777	-
NOK	-	-	85	-
SEK	-	-	5,491	-
USD	-	-	2,659,152	-
Total Securities lending transactions	-	-	8,823,651	-
OTC FDIs				
CAD	16,260	-	-	-
CZK	2,380	-	-	-
EUR	18,938	(4,631)	-	-
GBP	-	(2,917)	-	-
JPY	39,468	-	-	-
MXN	7,147	-	-	-
PLN	6,186	-	-	-
USD	489,671	(320,000)	615,101	21,209
ZAR	2,559	-	-	-
Total OTC FDIs	582,609	(327,548)	615,101	21,209
Total	582,609	(327,548)	9,438,752	21,209
US Dollar High Yield Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	1,006,201	-
CAD	-	-	511,521	-
CHF	-	-	514,333	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
DKK	-	-	1,524,550	-
EUR	-	-	61,043,971	-
GBP	-	-	9,426,897	-
JPY	-	-	3,901,076	-
NOK	-	-	222,635	-
SEK	-	-	478,162	-
USD	-	-	34,415,525	-
Total Securities lending transactions	-	-	113,044,871	-
OTC FDIs				
USD	1,677,000	(1,322,390)	-	-
Total OTC FDIs	1,677,000	(1,322,390)	-	-
Total	1,677,000	(1,322,390)	113,044,871	-
US Dollar Short Duration Bond Fund (in USD)				
Securities lending transactions				
AUD	-	-	54,358	-
CAD	-	-	157,624	-
CHF	-	-	2,530,348	-
DKK	-	-	613,942	-
EUR	-	-	68,258,461	-
GBP	-	-	11,618,746	-
JPY	-	-	7,809,450	-
NOK	-	-	3,974	-
SEK	-	-	2,737,885	-
USD	-	-	47,624,745	-
Total	-	-	141,409,533	-
US Flexible Equity Fund (in USD)				
Securities lending transactions				
BMD	-	-	3,528	-
CAD	-	-	2,256,911	-
DKK	-	-	1,407,595	-
EUR	-	-	3,214,645	-
GBP	-	-	2,629,982	-
ILS	-	-	534,885	-
JPY	-	-	9,525,444	-
NOK	-	-	283,482	-
SEK	-	-	352,792	-
USD	-	-	127,742,031	-
Total	-	-	147,951,295	-
US Growth Fund (in USD)				
Securities lending transactions				
BMD	-	-	896	-
CAD	-	-	580,699	-
EUR	-	-	876,081	-
GBP	-	-	1,089,470	-
ILS	-	-	135,894	-
JPY	-	-	4,082,839	-
NOK	-	-	71,935	-
USD	-	-	33,563,743	-
Total	-	-	40,401,557	-
US Mid-Cap Value Fund (in USD)				
Securities lending transactions				
BMD	-	-	499	-
CAD	-	-	399,603	-
CHF	-	-	7,564	-
DKK	-	-	550,512	-
EUR	-	-	1,664,482	-
GBP	-	-	861,977	-

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
ILS	-	-	75,638	-
JPY	-	-	4,215,807	-
NOK	-	-	40,170	-
SEK	-	-	139,224	-
USD	-	-	24,190,417	-
Total	-	-	32,145,893	-
US Sustainable Equity Fund (in USD)				
Securities lending transactions				
CAD	-	-	42,644	-
EUR	-	-	82,367	-
GBP	-	-	44,149	-
USD	-	-	69,006	-
Total	-	-	238,166	-
World Energy Fund (in USD)				
Securities lending transactions				
AUD	-	-	4,016,545	-
CAD	-	-	18,062	-
CHF	-	-	749,920	-
DKK	-	-	1,493,661	-
EUR	-	-	48,956,124	-
GBP	-	-	9,535,712	-
JPY	-	-	26,036,491	-
NOK	-	-	5,982	-
SEK	-	-	718,645	-
USD	-	-	76,400,763	-
Total	-	-	167,931,905	-
World Financials Fund (in USD)				
Securities lending transactions				
BMD	-	-	1,880	-
CAD	-	-	1,733,056	-
DKK	-	-	807,323	-
EUR	-	-	3,130,366	-
GBP	-	-	1,825,577	-
ILS	-	-	284,979	-
JPY	-	-	7,203,473	-
NOK	-	-	151,049	-
SEK	-	-	202,628	-
USD	-	-	71,474,130	-
Total	-	-	86,814,461	-
World Gold Fund (in USD)				
Securities lending transactions				
AUD	-	-	27,970,601	-
CAD	-	-	3,495,208	-
CHF	-	-	1,250,421	-
DKK	-	-	5,073,869	-
EUR	-	-	146,689,235	-
GBP	-	-	47,853,690	-
JPY	-	-	10,204,418	-
NOK	-	-	41,743	-
SEK	-	-	1,554,273	-
USD	-	-	158,186,212	-
Total	-	-	402,319,670	-
World Healthscience Fund (in USD)				
Securities lending transactions				
AUD	-	-	4,690,760	-
BMD	-	-	9,635	-
CAD	-	-	9,431,951	-
CHF	-	-	149,357	-
DKK	-	-	309,282	-

Appendix IV – Supplementary Information (Unaudited) continued

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
EUR	-	-	84,499,490	-
GBP	-	-	28,784,970	-
ILS	-	-	1,460,876	-
JPY	-	-	31,050,150	-
NOK	-	-	780,207	-
SEK	-	-	305,150	-
USD	-	-	350,713,615	-
Total	-	-	512,185,443	-

World Mining Fund (in USD)				
Securities lending transactions				
AUD	-	-	885,383	-
BMD	-	-	1,496	-
CAD	-	-	5,572,567	-
CHF	-	-	386,937	-
DKK	-	-	2,687,821	-
EUR	-	-	147,617,435	-
GBP	-	-	43,514,284	-
ILS	-	-	226,801	-
JPY	-	-	59,001,904	-
NOK	-	-	121,903	-
SEK	-	-	3,266,976	-
USD	-	-	283,814,619	-
Total	-	-	547,098,126	-

World Real Estate Securities Fund (in USD)				
Securities lending transactions				
AUD	-	-	227,571	-
CAD	-	-	897,909	-
CHF	-	-	39,316	-
DKK	-	-	184,896	-
EUR	-	-	3,456,945	-
GBP	-	-	1,502,738	-
JPY	-	-	1,942,166	-
NOK	-	-	364	-
SEK	-	-	44,589	-
USD	-	-	10,782,092	-
Total Securities lending transactions	-	-	19,078,586	-
OTC FDIs				
USD	40,000	-	-	-
Total OTC FDIs	40,000	-	-	-
Total	40,000	-	19,078,586	-

World Technology Fund (in USD)				
Securities lending transactions				
AUD	-	-	3,285,629	-

Analysis of collateral currency, type, quality and maturity tenor

The following table provides an analysis of the type, quality and maturity tenor of non-cash collateral received and posted by the Funds by way of title transfer collateral arrangement in respect of securities lending transactions and OTC FDIs (including TRS and CFDs), as at 31 August 2023.

Collateral type and quality	Maturity Tenor						Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days	Open transactions	
Asian Dragon Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	7,632,301	7,632,301

Currency	Cash collateral received	Cash collateral posted	Non-cash collateral received	Non-cash collateral posted
BMD	-	-	12,867	-
CAD	-	-	11,128,817	-
CHF	-	-	185,298	-
DKK	-	-	5,335,157	-
EUR	-	-	122,252,808	-
GBP	-	-	34,871,722	-
ILS	-	-	1,950,843	-
JPY	-	-	31,934,214	-
NOK	-	-	1,038,723	-
SEK	-	-	2,082,047	-
USD	-	-	521,665,048	-
Total	-	-	735,743,173	-

(2) Fund launched during the year, see Note 1, for further details

(3) Fund suspended, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details

(5) Fund closed to subscriptions, see Note 1, for further details.

(7) Fund name changed post year end, see Note 19, for further details.

Reuse of collateral received

As at 31 August 2023, all cash collateral received by the Funds was re-invested in money market funds managed by the Management Company or its affiliates, as disclosed in the Fund's Portfolio of Investments. The Funds are the legal owner of inbound collateral and can sell the assets and withhold the cash in the case of default. All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Non-cash collateral received by way of title transfer collateral arrangement in relation to securities lending transactions and OTC FDIs, cannot be sold, re-invested or pledged.

The following table summarises the returns earned by the Funds during the year ended 31 August 2023 from the reinvestment in money market funds of cash collateral received in respect of OTC derivative transactions. These returns represent the accumulative total return of the representative money market fund for the year ended 31 August 2023. These returns do not take into account any interest payable to the counterparty under the relevant collateral arrangements.

Money Market Fund	Total Return %
Institutional Cash Series plc	
- BlackRock ICS US Dollar Liquid Environmentally Aware Fund	4.34%
- BlackRock ICS Euro Liquid Environmentally Aware Fund	2.30%

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Total	-	-	-	-	-	7,632,301	7,632,301
Asian Growth Leaders Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	8,182,361	8,182,361
Total	-	-	-	-	-	8,182,361	8,182,361
Asian High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	414	5,873,974	15,321,943	171,670,360	-	192,866,691
Equities							
Recognised equity index	-	-	-	-	-	1,697,907	1,697,907
Total	-	414	5,873,974	15,321,943	171,670,360	1,697,907	194,564,598
Asian Multi-Asset Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	308	144,961	374,459	4,170,426	576	4,690,730
Equities							
Recognised equity index	-	-	-	-	-	1,221,125	1,221,125
Total	-	308	144,961	374,459	4,170,426	1,221,701	5,911,855
Asian Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	6,567	44,567	-	51,134
Equities							
Recognised equity index	-	-	-	-	-	94,453	94,453
Total	-	-	-	6,567	44,567	94,453	145,587
Asian Tiger Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	2,669	18,856,712	34,328,412	399,954,541	-	453,142,334
Equities							
Recognised equity index	-	-	-	-	-	37,521,126	37,521,126
Total	-	2,669	18,856,712	34,328,412	399,954,541	37,521,126	490,663,460
China Bond Fund (in CNH)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	37,259,029	71,854,307	789,965,396	-	899,078,732
Equities							
Recognised equity index	-	-	-	-	-	39,623,625	39,623,625
Total	-	-	37,259,029	71,854,307	789,965,396	39,623,625	938,702,357
China Flexible Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	25,479	-	25,479
Equities							
Recognised equity index	-	-	-	-	-	447,773	447,773
Total	-	-	-	-	25,479	447,773	473,252
China Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	733,875	1,191,412	-	1,925,287
Equities							
Recognised equity index	-	-	-	-	-	42,662,698	42,662,698
Total	-	-	-	733,875	1,191,412	42,662,698	44,587,985

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
China Innovation Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	429,888	429,888
Total	-	-	-	-	-	429,888	429,888
Circular Economy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	592,362	8,145	175,289	18,943,155	1,343,269	21,062,220
Equities							
Recognised equity index	-	-	-	-	-	136,014,137	136,014,137
Total	-	592,362	8,145	175,289	18,943,155	137,357,406	157,076,357
Climate Action Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	605	2,410	72,016	-	75,031
Equities							
Recognised equity index	-	-	-	-	-	1,231	1,231
Total	-	-	605	2,410	72,016	1,231	76,262
Climate Action Multi-Asset Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	795	19,988	272,820	-	293,603
Equities							
Recognised equity index	-	-	-	-	-	1,814,313	1,814,313
Total	-	-	795	19,988	272,820	1,814,313	2,107,916
Continental European Flexible Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	92,197	208,397	5,460,883	32,610,155	209,071	38,580,703
Equities							
Recognised equity index	-	-	-	-	-	125,009,991	125,009,991
Total	-	92,197	208,397	5,460,883	32,610,155	125,219,062	163,590,694
Developed Markets Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	816,343	816,343
Total	-	-	-	-	-	816,343	816,343
Dynamic High Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	32,331	1,117,130	5,149,594	73,533,261	69,477	79,901,793
Equities							
Recognised equity index	-	-	-	-	-	97,079,590	97,079,590
Total	-	32,331	1,117,130	5,149,594	73,533,261	97,149,067	176,981,383
Emerging Europe Fund (in EUR)⁽³⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	23,014	-	167,764	805,240	52,187	1,048,205
Equities							
Recognised equity index	-	-	-	-	-	7,026,682	7,026,682
Total	-	23,014	-	167,764	805,240	7,078,869	8,074,887

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Emerging Markets Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	839	6,896,470	12,018,612	124,350,462	-	143,266,383
Equities							
Recognised equity index	-	-	-	-	-	11,817,153	11,817,153
Total	-	839	6,896,470	12,018,612	124,350,462	11,817,153	155,083,536
Emerging Markets Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,032	3,949,417	7,739,986	112,195,719	-	123,886,154
Equities							
Recognised equity index	-	-	-	-	-	4,516,355	4,516,355
Total	-	1,032	3,949,417	7,739,986	112,195,719	4,516,355	128,402,509
Emerging Markets Equity Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	225,381	495,778	-	721,159
Equities							
Recognised equity index	-	-	-	-	-	4,873,570	4,873,570
Total	-	-	-	225,381	495,778	4,873,570	5,594,729
Emerging Markets Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	389,263	-	139,070	11,991,821	882,712	13,402,866
Equities							
Recognised equity index	-	-	-	-	-	82,129,756	82,129,756
Total	-	389,263	-	139,070	11,991,821	83,012,468	95,532,622
Emerging Markets Impact Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	382	5,547	300,444	9,563,505	-	9,869,878
Equities							
Recognised equity index	-	-	-	-	-	484,773	484,773
Total	-	382	5,547	300,444	9,563,505	484,773	10,354,651
Emerging Markets Local Currency Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,441	9,578,573	15,866,426	120,743,115	-	146,189,555
Equities							
Recognised equity index	-	-	-	-	-	17,681,120	17,681,120
Total	-	1,441	9,578,573	15,866,426	120,743,115	17,681,120	163,870,675
Emerging Markets Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	22,006	149,347	-	171,353
Equities							
Recognised equity index	-	-	-	-	-	872,763	872,763
Total	-	-	-	22,006	149,347	872,763	1,044,116
ESG Flex Choice Cautious Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	4,632	18,441	551,044	-	574,117
Equities							
Recognised equity index	-	-	-	-	-	9,419	9,419

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Total	-	-	4,632	18,441	551,044	9,419	583,536
ESG Flex Choice Growth Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	4,187	16,671	498,141	-	518,999
Equities							
Recognised equity index	-	-	-	-	-	8,514	8,514
Total	-	-	4,187	16,671	498,141	8,514	527,513
ESG Global Conservative Income Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	378	716,232	1,519,683	15,223,659	-	17,459,952
Equities							
Recognised equity index	-	-	-	-	-	958,591	958,591
Total	-	378	716,232	1,519,683	15,223,659	958,591	18,418,543
ESG Global Multi-Asset Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	27,703	188,018	-	215,721
Equities							
Recognised equity index	-	-	-	-	-	927,740	927,740
Total	-	-	-	27,703	188,018	927,740	1,143,461
ESG Multi-Asset Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	20,142	7,084,879	3,527,777	86,648,729	43,917	97,325,444
Equities							
Recognised equity index	-	-	-	-	-	330,577,848	330,577,848
Total	-	20,142	7,084,879	3,527,777	86,648,729	330,621,765	427,903,292
ESG Systematic Multi Allocation Credit Fund (in USD)⁽⁴⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	80	210	72,509	1,519,705	-	1,592,504
Total	-	80	210	72,509	1,519,705	-	1,592,504
Euro Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,140	18,352,108	12,362,515	186,807,423	-	217,523,186
Equities							
Recognised equity index	-	-	-	-	-	116,926,791	116,926,791
Total	-	1,140	18,352,108	12,362,515	186,807,423	116,926,791	334,449,977
Euro Corporate Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	952	5,904,080	9,937,257	90,703,208	-	106,545,497
Equities							
Recognised equity index	-	-	-	-	-	31,803,109	31,803,109
Total	-	952	5,904,080	9,937,257	90,703,208	31,803,109	138,348,606
Euro Short Duration Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	458	28,593,716	13,830,878	459,148,081	-	501,573,133
Equities							
Recognised equity index	-	-	-	-	-	541,592,995	541,592,995
Total	-	458	28,593,716	13,830,878	459,148,081	541,592,995	1,043,166,128

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Euro-Markets Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	769,218	51,358	611,828	28,332,256	1,744,316	31,508,976
Equities							
Recognised equity index	-	-	-	-	-	53,651,010	53,651,010
Total	-	769,218	51,358	611,828	28,332,256	55,395,326	85,159,986
European Equity Income Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	16,861	-	433,038	3,368,605	38,234	3,856,738
Equities							
Recognised equity index	-	-	-	-	-	52,589,236	52,589,236
Total	-	16,861	-	433,038	3,368,605	52,627,470	56,445,974
European Focus Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	201,990	532,486	-	734,476
Equities							
Recognised equity index	-	-	-	-	-	15,911,552	15,911,552
Total	-	-	-	201,990	532,486	15,911,552	16,646,028
European Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	52,372	4,176,917	10,074,332	-	14,303,621
Equities							
Recognised equity index	-	-	-	-	-	66,299,351	66,299,351
Total	-	-	52,372	4,176,917	10,074,332	66,299,351	80,602,972
European High Yield Bond Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	248	1,899,460	3,558,236	33,247,051	-	38,704,995
Equities							
Recognised equity index	-	-	-	-	-	1,682,907	1,682,907
Total	-	248	1,899,460	3,558,236	33,247,051	1,682,907	40,387,902
European Special Situations Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	8,620	3,795,772	4,693,751	-	8,498,143
Equities							
Recognised equity index	-	-	-	-	-	78,443,297	78,443,297
Total	-	-	8,620	3,795,772	4,693,751	78,443,297	86,941,440
European Sustainable Equity Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	6,054	5,192	-	11,246
Equities							
Recognised equity index	-	-	-	-	-	346,858	346,858
Total	-	-	-	6,054	5,192	346,858	358,104
European Value Fund (in EUR)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	22,149	291,472	-	313,621
Equities							
Recognised equity index	-	-	-	-	-	8,788,165	8,788,165
Total	-	-	-	22,149	291,472	8,788,165	9,101,786

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
FinTech Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	1,646	24,540	2,223,053	-	2,249,239
Equities							
Recognised equity index	-	-	-	-	-	21,294,066	21,294,066
Total	-	-	1,646	24,540	2,223,053	21,294,066	23,543,305
Fixed Income Global Opportunities Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,097	5,618,336	14,706,914	371,464,547	-	391,790,894
Equities							
Recognised equity index	-	-	-	-	-	1,002,508,263	1,002,508,263
Total	-	1,097	5,618,336	14,706,914	371,464,547	1,002,508,263	1,394,299,157
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	893,649	-	893,649
Total	-	-	-	-	893,649	-	893,649
Future Consumer Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	1,003,813	1,003,813
Total	-	-	-	-	-	1,003,813	1,003,813
Future Of Transport Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	161,655	1,804,420	29,689,526	3	31,655,604
Equities							
Recognised equity index	-	-	-	-	-	60,211,329	60,211,329
Total	-	-	161,655	1,804,420	29,689,526	60,211,332	91,866,933
Global Allocation Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	3,201	701,782	29,293,160	30,486,784	913,293,179	51,715	973,829,821
Equities							
Recognised equity index	-	-	-	-	-	1,553,669,650	1,553,669,650
Total	3,201	701,782	29,293,160	30,486,784	913,293,179	1,553,721,365	2,527,499,471
Collateral posted - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	5,031,725	28,980,623	-	34,012,348
Equities							
Recognised equity index	-	-	-	-	-	489,362,788	489,362,788
Total	-	-	-	5,031,725	28,980,623	489,362,788	523,375,136
Global Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	105	824,928	1,604,491	25,006,590	-	27,436,114
Equities							
Recognised equity index	-	-	-	-	-	4,098,626	4,098,626
Total	-	105	824,928	1,604,491	25,006,590	4,098,626	31,534,740
Global Dynamic Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	766	328,545	6,176,122	-	6,505,433
Equities							
Recognised equity index	-	-	-	-	-	35,264,570	35,264,570
Total	-	-	766	328,545	6,176,122	35,264,570	41,770,003

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Collateral posted - OTC FDIs							
Equities							
Recognised equity index	-	-	-	-	-	21,483,020	21,483,020
Total	-	-	-	-	-	21,483,020	21,483,020
Global Equity Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	949,253	6,442,367	2	7,391,622
Equities							
Recognised equity index	-	-	-	-	-	20,936,345	20,936,345
Total	-	-	-	949,253	6,442,367	20,936,347	28,327,967
Global Government Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	162	3,698,340	3,119,730	55,948,781	-	62,767,013
Equities							
Recognised equity index	-	-	-	-	-	51,673,066	51,673,066
Total	-	162	3,698,340	3,119,730	55,948,781	51,673,066	114,440,079
Global High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,174	3,454,296	8,771,070	99,944,852	-	112,171,392
Equities							
Recognised equity index	-	-	-	-	-	14,214,865	14,214,865
Total	-	1,174	3,454,296	8,771,070	99,944,852	14,214,865	126,386,257
Global Inflation Linked Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	826,019	126,095	3,733,047	-	4,685,161
Equities							
Recognised equity index	-	-	-	-	-	11,536,934	11,536,934
Total	-	-	826,019	126,095	3,733,047	11,536,934	16,222,095
Global Long-Horizon Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	239,004	951,616	28,552,562	-	29,743,182
Equities							
Recognised equity index	-	-	-	-	-	2,544,106	2,544,106
Total	-	-	239,004	951,616	28,552,562	2,544,106	32,287,288
Global Multi-Asset Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	779,635	2,718,988	8,782,298	121,017,073	1,764,830	135,062,824
Equities							
Recognised equity index	-	-	-	-	-	79,119,728	79,119,728
Total	-	779,635	2,718,988	8,782,298	121,017,073	80,884,558	214,182,552
Impact Bond Fund (in EUR)⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	40	89,083	19,250	1,102,962	-	1,211,335
Equities							
Recognised equity index	-	-	-	-	-	208	208
Total	-	40	89,083	19,250	1,102,962	208	1,211,543

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Japan Flexible Equity Fund (in JPY)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	257,718	36,691,627	5,525,449,888	79	5,562,399,312
Equities							
Recognised equity index	-	-	-	-	-	7,627,747,735	7,627,747,735
Total	-	-	257,718	36,691,627	5,525,449,888	7,627,747,814	13,190,147,047
Japan Small & MidCap Opportunities Fund (in JPY)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	23,830,051	-	11,048,815	3,205,954,453	54,038,188	3,294,871,507
Equities							
Recognised equity index	-	-	-	-	-	2,760,102,157	2,760,102,157
Total	-	23,830,051	-	11,048,815	3,205,954,453	2,814,140,345	6,054,973,664
Latin American Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	1,209,247	-	1,209,247
Equities							
Recognised equity index	-	-	-	-	-	59,717,006	59,717,006
Total	-	-	-	-	1,209,247	59,717,006	60,926,253
Natural Resources Fund (in USD)⁽⁷⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	32,945	305,698	4,882,987	-	5,221,630
Equities							
Recognised equity index	-	-	-	-	-	29,890,058	29,890,058
Total	-	-	32,945	305,698	4,882,987	29,890,058	35,111,688
Next Generation Health Care Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	78,763	-	78,763
Equities							
Recognised equity index	-	-	-	-	-	1,984,026	1,984,026
Total	-	-	-	-	78,763	1,984,026	2,062,789
Next Generation Technology Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,208,869	37,237	949,790	72,091,253	2,741,291	77,028,440
Equities							
Recognised equity index	-	-	-	-	-	238,009,992	238,009,992
Total	-	1,208,869	37,237	949,790	72,091,253	240,751,283	315,038,432
Nutrition Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	28,540	49,511	671,543	8,345,101	64,719	9,159,414
Equities							
Recognised equity index	-	-	-	-	-	28,925,891	28,925,891
Total	-	28,540	49,511	671,543	8,345,101	28,990,610	38,085,305
Sustainable Asian Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	867,826	1,225,581	12,262,390	-	14,355,797
Equities							
Recognised equity index	-	-	-	-	-	664,855	664,855
Total	-	-	867,826	1,225,581	12,262,390	664,855	15,020,652

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Sustainable Emerging Markets Blended Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	63	383,610	709,483	6,597,442	-	7,690,598
Equities							
Recognised equity index	-	-	-	-	-	198,699	198,699
Total	-	63	383,610	709,483	6,597,442	198,699	7,889,297
Sustainable Emerging Markets Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	222	1,063,550	2,012,418	17,448,564	-	20,524,754
Equities							
Recognised equity index	-	-	-	-	-	2,821,755	2,821,755
Total	-	222	1,063,550	2,012,418	17,448,564	2,821,755	23,346,509
Sustainable Emerging Markets Corporate Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	212	82,707	451,470	8,345,334	-	8,879,723
Equities							
Recognised equity index	-	-	-	-	-	168,752	168,752
Total	-	212	82,707	451,470	8,345,334	168,752	9,048,475
Sustainable Emerging Markets Local Currency Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,057	2,033,623	4,266,492	40,698,878	-	47,000,050
Equities							
Recognised equity index	-	-	-	-	-	2,275,996	2,275,996
Total	-	1,057	2,033,623	4,266,492	40,698,878	2,275,996	49,276,046
Sustainable Energy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	3,102	-	5,658,236	49,363,608	7,041	55,031,987
Equities							
Recognised equity index	-	-	-	-	-	314,821,340	314,821,340
Total	-	3,102	-	5,658,236	49,363,608	314,828,381	369,853,327
Sustainable Fixed Income Global Opportunities Fund (in EUR)⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	226	3,081	574,066	12,144,965	-	12,722,338
Equities							
Recognised equity index	-	-	-	-	-	2,873,671	2,873,671
Total	-	226	3,081	574,066	12,144,965	2,873,671	15,596,009
Collateral received - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	-	1,184,764	1,184,764
Total	-	-	-	-	-	1,184,764	1,184,764
Sustainable Global Bond Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	112	93,752	359,032	4,935,055	-	5,387,951
Equities							
Recognised equity index	-	-	-	-	-	180,702	180,702
Total	-	112	93,752	359,032	4,935,055	180,702	5,568,653

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Sustainable Global Infrastructure Fund (in USD)							
Collateral received - securities lending							
Equities							
Recognised equity index	-	-	-	-	-	1,264,025	1,264,025
Total	-	-	-	-	-	1,264,025	1,264,025
Sustainable World Bond Fund (in USD)⁽⁴⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	458	3,172,304	5,108,520	53,477,680	-	61,758,962
Equities							
Recognised equity index	-	-	-	-	-	20,232,198	20,232,198
Total	-	458	3,172,304	5,108,520	53,477,680	20,232,198	81,991,160
Swiss Small & MidCap Opportunities Fund (in CHF)⁽⁵⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	6,997	-	1,646,255	10,828,284	15,868	12,497,404
Equities							
Recognised equity index	-	-	-	-	-	64,830,557	64,830,557
Total	-	6,997	-	1,646,255	10,828,284	64,846,425	77,327,961
Systematic Global Equity High Income Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	228,758	22,699	3,387,611	40,188,143	518,750	44,345,961
Equities							
Recognised equity index	-	-	-	-	-	328,280,051	328,280,051
Total	-	228,758	22,699	3,387,611	40,188,143	328,798,801	372,626,012
Systematic Global Sustainable Income & Growth Fund (in USD)⁽²⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	4,923	33,415	-	38,338
Equities							
Recognised equity index	-	-	-	-	-	70,816	70,816
Total	-	-	-	4,923	33,415	70,816	109,154
Systematic Sustainable Global SmallCap Fund (in USD)⁽⁴⁾							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	39,822	15,380	347,386	14,462,956	90,303	14,955,847
Equities							
Recognised equity index	-	-	-	-	-	43,141,660	43,141,660
Total	-	39,822	15,380	347,386	14,462,956	43,231,963	58,097,507
United Kingdom Fund (in GBP)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	13,104	131,538	-	144,642
Equities							
Recognised equity index	-	-	-	-	-	7,361,536	7,361,536
Total	-	-	-	13,104	131,538	7,361,536	7,506,178
US Basic Value Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	15,783	62,841	6,151,032	-	6,229,656

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	84,737,065	84,737,065
Total	-	-	15,783	62,841	6,151,032	84,737,065	90,966,721
US Dollar Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	305,213	309,979	3,250,924	-	3,866,116
Equities							
Recognised equity index	-	-	-	-	-	4,957,535	4,957,535
Total	-	-	305,213	309,979	3,250,924	4,957,535	8,823,651
Collateral posted- OTC FDIs							
Fixed Income							
Investment grade	-	-	-	-	21,209	-	21,209
Collateral received - OTC FDIs							
Fixed Income							
Investment grade	-	-	-	259,985	355,116	-	615,101
Total	-	-	-	259,985	376,325	-	636,310
US Dollar High Yield Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	1,751	3,201,238	7,015,390	80,445,331	-	90,663,710
Equities							
Recognised equity index	-	-	-	-	-	22,381,161	22,381,161
Total	-	1,751	3,201,238	7,015,390	80,445,331	22,381,161	113,044,871
US Dollar Short Duration Bond Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	31	332,189	443,464	9,857,428	-	10,633,112
Equities							
Recognised equity index	-	-	-	-	-	130,776,421	130,776,421
Total	-	31	332,189	443,464	9,857,428	130,776,421	141,409,533
US Flexible Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	398,427	3,527,964	1	3,926,392
Equities							
Recognised equity index	-	-	-	-	-	144,024,903	144,024,903
Total	-	-	-	398,427	3,527,964	144,024,904	147,951,295
US Growth Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	238,052	1,620,833	1	1,858,886
Equities							
Recognised equity index	-	-	-	-	-	38,542,671	38,542,671
Total	-	-	-	238,052	1,620,833	38,542,672	40,401,557
US Mid-Cap Value Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	17,998	117,738	2,497,209	-	2,632,945
Equities							
Recognised equity index	-	-	-	-	-	29,512,948	29,512,948
Total	-	-	17,998	117,738	2,497,209	29,512,948	32,145,893
US Sustainable Equity Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	-	-	126,516	-	126,516

Appendix IV – Supplementary Information (Unaudited) continued

Collateral type and quality	Maturity Tenor					Open transactions	Total
	1 to 7 days	8 to 30 days	31 to 90 days	91 to 365 days	More than 365 days		
Equities							
Recognised equity index	-	-	-	-	-	111,650	111,650
Total	-	-	-	-	126,516	111,650	238,166
World Energy Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	760,877	-	-	24,126,250	1,725,401	26,612,528
Equities							
Recognised equity index	-	-	-	-	-	141,319,377	141,319,377
Total	-	760,877	-	-	24,126,250	143,044,778	167,931,905
World Financials Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	-	6,675	175,658	3,766,239	-	3,948,572
Equities							
Recognised equity index	-	-	-	-	-	82,865,889	82,865,889
Total	-	-	6,675	175,658	3,766,239	82,865,889	86,814,461
World Gold Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	5,298,630	808,257	3,218,158	240,095,655	12,015,427	261,436,127
Equities							
Recognised equity index	-	-	-	-	-	140,883,543	140,883,543
Total	-	5,298,630	808,257	3,218,158	240,095,655	152,898,970	402,319,670
World Healthscience Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	888,597	89,363	3,851,125	67,406,036	2,015,032	74,250,153
Equities							
Recognised equity index	-	-	-	-	-	437,935,290	437,935,290
Total	-	888,597	89,363	3,851,125	67,406,036	439,950,322	512,185,443
World Mining Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	167,723	1,002,860	6,181,461	147,041,323	380,337	154,773,704
Equities							
Recognised equity index	-	-	-	-	-	392,324,422	392,324,422
Total	-	167,723	1,002,860	6,181,461	147,041,323	392,704,759	547,098,126
World Real Estate Securities Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	43,110	10,808	43,034	5,082,289	97,758	5,276,999
Equities							
Recognised equity index	-	-	-	-	-	13,801,587	13,801,587
Total	-	43,110	10,808	43,034	5,082,289	13,899,345	19,078,586
World Technology Fund (in USD)							
Collateral received - securities lending							
Fixed Income							
Investment grade	-	622,415	-	3,646,421	65,313,338	1,411,427	70,993,601
Equities							
Recognised equity index	-	-	-	-	-	664,749,572	664,749,572
Total	-	622,415	-	3,646,421	65,313,338	666,160,999	735,743,173

(2) Fund launched during the year, see Note 1, for further details.

(3) Fund suspended, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details

(5) Fund closed to subscriptions, see Note 1, for further details.

(7) Fund name changed post year end, see Note 19, for further details.

Appendix IV – Supplementary Information (Unaudited) continued

Investment grade securities are those issued by an entity with a minimum investment grade credit rating from at least one globally recognised credit rating agency; Standard & Poor's, Moody's or Fitch.

A recognised equity index contains at least 20 equities where no single equity represents more than 20% of the total index and no five equities combined represent more than 60% of the total index.

The maturity tenor analysis for fixed income securities received or posted as collateral is based on the respective contractual maturity date, while for equity securities and ETFs received or posted as collateral are presented as open transactions as they are not subject to a contractual maturity date.

All cash received or posted as collateral has an open maturity tenor as it is not subject to a contractual maturity date.

Safekeeping of collateral received

As at 31 August 2023, all non-cash collateral received by the Funds in respect of securities lending transactions and OTC FDIs (including TRS and CFDs) is held by the Fund's Depository (or through its delegates), with the exception of the amounts disclosed in the following table which are held through a securities settlement system.

(2) Fund launched during the year, see Note 1, for further details.

(3) Fund suspended, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details

(5) Fund closed to subscriptions, see Note 1, for further details.

(7) Fund name changed post year end, see Note 19, for further details.

Depository	Non-cash collateral received	
	Securities lending	
Asian High Yield Bond Fund (in USD)		
Euroclear Bank SA/NV		143,607,422
Asian Multi-Asset Income Fund (in USD)		
Euroclear Bank SA/NV		3,478,953
Asian Tiger Bond Fund (in USD)		
Euroclear Bank SA/NV		365,061,122
China Bond Fund (in CNH)		
Euroclear Bank SA/NV		683,031,303
Dynamic High Income Fund (in USD)		
Euroclear Bank SA/NV		50,171,109
Emerging Markets Bond Fund (in USD)		
Euroclear Bank SA/NV		133,134,211
Emerging Markets Corporate Bond Fund (in USD)		
Euroclear Bank SA/NV		92,668,525
Emerging Markets Impact Bond Fund (in USD)		
Euroclear Bank SA/NV		4,050,922
Emerging Markets Local Currency Bond Fund (in USD)		
Euroclear Bank SA/NV		131,144,617
ESG Global Conservative Income Fund (in EUR)		
Euroclear Bank SA/NV		15,707,306
ESG Multi-Asset Fund (in EUR)		
Euroclear Bank SA/NV		55,890,790
ESG Systematic Multi Allocation Credit Fund (in USD)⁽⁴⁾		
Euroclear Bank SA/NV		848,206
Euro Bond Fund (in EUR)		
Euroclear Bank SA/NV		161,837,151
Euro Corporate Bond Fund (in EUR)		
Euroclear Bank SA/NV		81,968,988
Euro Short Duration Bond Fund (in EUR)		
Euroclear Bank SA/NV		248,297,901

Depository	Non-cash collateral received	
	Securities lending	
European High Yield Bond Fund (in EUR)		
Euroclear Bank SA/NV		27,576,133
Fixed Income Global Opportunities Fund (in USD)		
Euroclear Bank SA/NV		155,344,455
Global Allocation Fund (in USD)		
Euroclear Bank SA/NV		433,653,294
Global Corporate Bond Fund (in USD)		
Euroclear Bank SA/NV		17,680,725
Global Government Bond Fund (in USD)		
Euroclear Bank SA/NV		39,904,431
Global High Yield Bond Fund (in USD)		
Euroclear Bank SA/NV		71,744,870
Global Inflation Linked Bond Fund (in USD)		
Euroclear Bank SA/NV		3,131,696
Global Multi-Asset Income Fund (in USD)		
Euroclear Bank SA/NV		69,152,623
Impact Bond Fund (in EUR)⁽²⁾		
Euroclear Bank SA/NV		729,636
Sustainable Asian Bond Fund (in USD)		
Euroclear Bank SA/NV		10,291,474
Sustainable Emerging Markets Blended Bond Fund (in USD)		
Euroclear Bank SA/NV		5,566,451
Sustainable Emerging Markets Bond Fund (in USD)		
Euroclear Bank SA/NV		17,289,984
Sustainable Emerging Markets Corporate Bond Fund (in USD)		
Euroclear Bank SA/NV		5,929,836
Sustainable Emerging Markets Local Currency Bond Fund (in USD)		
Euroclear Bank SA/NV		36,096,461
Sustainable Fixed Income Global Opportunities Fund (in EUR)		
Euroclear Bank SA/NV		7,268,255
Sustainable Global Bond Income Fund (in USD)		
Euroclear Bank SA/NV		3,026,249
Sustainable World Bond Fund (in USD)⁽⁴⁾		
Euroclear Bank SA/NV		46,904,763
US Dollar Bond Fund (in USD)		
Euroclear Bank SA/NV		3,446,017
US Dollar High Yield Bond Fund (in USD)		
Euroclear Bank SA/NV		64,760,495
US Dollar Short Duration Bond Fund (in USD)		
Euroclear Bank SA/NV		4,333,398

(2) Fund launched during the year, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details

Appendix IV – Supplementary Information (Unaudited) continued

Concentration of collateral received

The following table lists the ten largest issuers by value of non-cash collateral received by the Funds by way of title transfer collateral arrangement across securities lending transactions and OTC FDIs (including TRS and CFDs) as at 31 August 2023.

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Dragon Fund(in USD)		
Horizon Therapeutics	496,581	0.06
Kenvue	345,680	0.04
Intuitive Surgical	310,282	0.04
Microsoft	264,683	0.03
Hitachi	232,068	0.03
Activision Blizzard	222,859	0.03
Mitsubishi Heavy	219,991	0.03
Hilton Worldwide	210,108	0.03
Krispy Kreme	206,471	0.03
CenterPoint Energy	196,615	0.03
Other issuers	4,926,963	0.63
Total	7,632,301	0.98
Asian Growth Leaders Fund(in USD)		
Industria de Diseno Textil	763,392	0.13
NatWest	763,384	0.13
Banco Bilbao Vizcaya Argentaria	725,749	0.12
Iberdrola	689,556	0.12
STMicroelectronics	626,554	0.11
Eni SpA	594,451	0.10
Banco Santander	478,979	0.08
Enel SpA	450,580	0.08
UniCredit SpA	390,142	0.07
Japan Post Bank	344,229	0.06
Other issuers	2,355,345	0.40
Total	8,182,361	1.40
Asian High Yield Bond Fund(in USD)		
French Republic Government	41,067,916	2.71
Republic of Austria Government	30,162,315	1.99
United States Treasury	28,520,572	1.88
United Kingdom Gilt	21,853,628	1.44
Kingdom of Belgium Government	20,282,875	1.34
Finland Government	13,090,133	0.86
Kreditanstalt fuer Wiederaufbau	11,520,518	0.76
Netherlands Government	6,291,254	0.42
Republic of Germany	11,156,809	0.74
Canadian Government	3,621,762	0.24
Other issuers	6,996,816	0.46
Total	194,564,598	12.84
Asian Multi-Asset Income Fund(in USD)		
French Republic Government	1,023,649	1.47
United States Treasury	804,036	1.16
Republic of Austria Government	594,211	0.85
United Kingdom Gilt	523,034	0.75
Kingdom of Belgium Government	426,783	0.61
Kreditanstalt fuer Wiederaufbau	301,792	0.43
Netherlands Government	246,982	0.35
Finland Government	233,192	0.34
Republic of Germany	322,524	0.46
Australia Government	73,410	0.11
Other issuers	1,362,242	1.96
Total	5,911,855	8.49

Non-cash collateral issuer	Value	% of the Fund's NAV
Asian Sustainable Equity Fund(in USD)		
United Kingdom Gilt	25,567	0.30
United States Treasury	25,567	0.30
Tokyo Electron	13,457	0.16
Cisco Systems	13,457	0.16
Mondelez	12,373	0.15
Comcast	12,015	0.14
Archer-Daniels-Midland	11,053	0.13
Philip Morris	9,846	0.12
Coca-Cola	9,082	0.11
Ajinomoto	5,066	0.06
Other issuers	8,104	0.10
Total	145,587	1.73
Asian Tiger Bond Fund(in USD)		
French Republic Government	82,146,079	2.94
United States Treasury	68,245,179	2.44
Republic of Austria Government	65,016,878	2.33
Finland Government	43,211,488	1.55
Republic of Germany	38,925,279	1.39
United Kingdom Gilt	37,455,362	1.34
Kingdom of Belgium Government	35,898,781	1.28
Netherlands Government	27,023,777	0.97
Kreditanstalt fuer Wiederaufbau	22,485,718	0.80
Canadian Government	17,204,373	0.62
Other issuers	53,050,546	1.9
Total	490,663,460	17.56
China Bond Fund(in CNH)		
French Republic Government	202,223,370	0.77
Republic of Austria Government	145,286,278	0.55
United States Treasury	128,784,580	0.49
Kingdom of Belgium Government	94,482,214	0.36
Finland Government	89,974,228	0.34
Republic of Germany	57,469,650	0.22
United Kingdom Gilt	40,640,998	0.15
Netherlands Government	37,242,072	0.14
Canadian Government	32,238,949	0.12
Kreditanstalt fuer Wiederaufbau	25,114,093	0.10
Other issuers	85,245,925	0.32
Total	938,702,357	3.56
China Flexible Equity Fund(in USD)		
Novo Nordisk	43,528	0.20
Stellantis	43,117	0.20
Berkshire Hathaway	43,103	0.20
Intel	43,103	0.20
Alphabet	43,102	0.20
Medtronic	43,102	0.20
Apple	43,102	0.20
Micron Technology	43,102	0.20
Tesla	43,055	0.20
United States Treasury	25,479	0.12
Other issuers	59,459	0.27
Total	473,252	2.19

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
China Fund(in USD)		
KDDI	1,389,016	0.14
SoftBank	1,386,791	0.14
Fast Retailing	1,383,093	0.14
United Kingdom Gilt	1,363,167	0.13
Microsoft	1,172,824	0.11
Alphabet	1,160,596	0.11
Fujitsu	1,003,760	0.10
Dentsu	951,779	0.09
Sekisui House	914,420	0.09
Nitto Denko	894,927	0.09
Other issuers	32,967,612	3.23
Total	44,587,985	4.37

China Innovation Fund(in USD)		
Microsoft	42,988	0.21
Hitachi	37,691	0.18
Mitsubishi Heavy	35,730	0.17
Alphabet	31,889	0.15
PPL	18,088	0.09
Owens Corning	17,092	0.08
New Relic	16,363	0.08
TDK	16,325	0.08
Advanced Micro Devices	15,974	0.08
Shinko Electric	14,085	0.07
Other issuers	183,663	0.88
Total	429,888	2.07

Circular Economy Fund(in USD)		
Microsoft	10,486,567	0.63
Cisco Systems	7,991,874	0.48
Apple	7,824,952	0.47
Berkshire Hathaway	7,437,851	0.45
Flowers Foods	6,837,559	0.41
Knight-Swift Transportation	6,818,269	0.41
Meta Platforms	6,226,799	0.37
Amazon.com	5,806,573	0.35
Motorola Solutions	4,377,735	0.26
Ecolab	4,377,710	0.26
Other issuers	88,890,468	5.34
Total	157,076,357	9.43

Climate Action Equity Fund(in USD)		
United Kingdom Gilt	13,783	0.30
United States Treasury	13,783	0.30
Netherlands Government	13,783	0.30
Republic of Germany	12,783	0.28
Spain Government	6,148	0.13
Kreditanstalt fuer Wiederaufbau	3,867	0.08
Asian Development Bank	3,185	0.07
Canadian Government	2,589	0.06
Inter-American Development Bank	2,089	0.05
French Republic Government	1,330	0.03
Other issuers	2,922	0.06
Total	76,262	1.66

Non-cash collateral issuer	Value	% of the Fund's NAV
Climate Action Multi-Asset Fund(in EUR)		
Industria de Diseno Textil	120,814	0.27
NatWest	120,813	0.27
Banco Bilbao Vizcaya Argentaria	114,857	0.25
Iberdrola	109,129	0.24
United Kingdom Gilt	105,947	0.23
STMicroelectronics	99,158	0.22
Eni SpA	94,078	0.21
United States Treasury	83,604	0.18
Banco Santander	75,803	0.17
Enel SpA	71,309	0.16
Other issuers	1,112,404	2.44
Total	2,107,916	4.64

Continental European Flexible Fund(in EUR)		
United Kingdom Gilt	14,048,895	0.26
United States Treasury	6,394,553	0.12
Toshiba	5,330,813	0.10
NVIDIA	5,330,733	0.10
Netherlands Government	4,745,406	0.09
Republic of Germany	4,400,865	0.08
Microsoft	4,390,541	0.08
Itochu Techno-Solutions	3,481,735	0.07
Disco	2,748,811	0.05
Amazon.com	2,541,599	0.05
Other issuers	110,176,743	2.08
Total	163,590,694	3.08

Developed Markets Sustainable Equity Fund(in USD)		
Microsoft	81,633	0.47
Hitachi	71,574	0.41
Mitsubishi Heavy	67,849	0.39
Alphabet	60,557	0.35
PPL	34,348	0.20
Owens Corning	32,458	0.19
New Relic	31,072	0.18
TDK	31,000	0.18
Advanced Micro Devices	30,334	0.18
Shinko Electric	26,746	0.15
Other issuers	348,772	2.02
Total	816,343	4.72

Dynamic High Income Fund(in USD)		
United States Treasury	16,541,293	0.58
French Republic Government	11,194,466	0.40
United Kingdom Gilt	9,833,286	0.35
Republic of Germany	9,754,179	0.34
Netherlands Government	6,818,962	0.24
Republic of Austria Government	6,344,165	0.22
Kingdom of Belgium Government	6,096,076	0.22
Apple	5,274,256	0.19
Berkshire Hathaway	4,695,146	0.17
Microsoft	4,607,104	0.16
Other issuers	95,822,450	3.47
Total	176,981,383	6.26

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Europe Fund(in EUR)⁽³⁾		
United Kingdom Gilt	413,227	0.16
Industria de Diseno Textil	266,538	0.10
NatWest	266,536	0.10
Banco Bilbao Vizcaya Argentaria	253,395	0.10
Iberdrola	240,758	0.09
STMicroelectronics	218,761	0.08
Alphabet	210,356	0.08
Eni SpA	207,552	0.08
Toshiba	199,328	0.07
NVIDIA	199,325	0.07
Other issuers	5,599,111	2.1
Total	8,074,887	3.03
Emerging Markets Bond Fund(in USD)		
French Republic Government	25,403,292	2.58
United States Treasury	20,906,300	2.13
Republic of Austria Government	20,563,017	2.09
Finland Government	18,841,833	1.92
Republic of Germany	13,690,405	1.39
Kingdom of Belgium Government	10,370,733	1.06
Canadian Government	9,913,771	1.01
Netherlands Government	8,649,551	0.88
United Kingdom Gilt	7,196,997	0.73
Kreditanstalt fuer Wiederaufbau	5,719,702	0.58
Other issuers	13,827,935	1.42
Total	155,083,536	15.79
Emerging Markets Corporate Bond Fund(in USD)		
French Republic Government	20,801,630	2.67
United States Treasury	18,063,315	2.32
Republic of Austria Government	14,268,991	1.83
Republic of Germany	11,889,221	1.53
Netherlands Government	11,638,260	1.49
Finland Government	10,894,804	1.4
Kingdom of Belgium Government	10,670,142	1.37
United Kingdom Gilt	9,033,839	1.16
Canadian Government	4,600,929	0.59
Spain Government	4,428,198	0.57
Other issuers	12,113,180	1.55
Total	128,402,509	16.48
Emerging Markets Equity Income Fund(in USD)		
United Kingdom Gilt	515,475	0.25
Toshiba	211,274	0.10
NVIDIA	211,271	0.10
United States Treasury	205,679	0.10
Industria de Diseno Textil	185,124	0.09
NatWest	185,122	0.09
Banco Bilbao Vizcaya Argentaria	175,995	0.09
Iberdrola	167,218	0.08
STMicroelectronics	151,940	0.07
Eni SpA	144,155	0.07
Other issuers	3,441,476	1.68
Total	5,594,729	2.72

Non-cash collateral issuer	Value	% of the Fund's NAV
Emerging Markets Fund(in USD)		
Microsoft	6,892,206	0.28
Apple	6,219,704	0.25
Cisco Systems	6,040,924	0.24
Berkshire Hathaway	5,907,625	0.24
Flowers Foods	5,364,914	0.21
Knight-Swift Transportation	5,349,778	0.21
Meta Platforms	3,559,679	0.14
Motorola Solutions	3,434,877	0.14
Ecolab	3,434,857	0.14
Stryker	3,380,381	0.14
Other issuers	45,947,677	1.84
Total	95,532,622	3.83
Emerging Markets Impact Bond Fund(in USD)		
United States Treasury	1,916,117	2.08
United Kingdom Gilt	1,899,948	2.06
Republic of Germany	1,784,550	1.93
Netherlands Government	1,784,037	1.93
Spain Government	1,014,863	1.10
Kreditanstalt fuer Wiederaufbau	804,817	0.87
Kingdom of Belgium Government	185,246	0.20
Sweden Government	158,073	0.17
International Bank for Reconstruction & Development	123,969	0.13
Republic of Austria Government Bond	93,326	0.10
Other issuers	589,705	0.64
Total	10,354,651	11.21
Emerging Markets Local Currency Bond Fund(in USD)		
French Republic Government	40,969,936	2.52
United States Treasury	26,959,567	1.66
Republic of Austria Government	18,812,772	1.16
Finland Government	15,682,968	0.96
Republic of Germany	12,053,612	0.74
United Kingdom Gilt	7,837,305	0.48
Kingdom of Belgium Government	7,570,235	0.47
Netherlands Government	6,172,633	0.38
Kreditanstalt fuer Wiederaufbau	4,630,384	0.28
Australia Government Bond	2,493,732	0.15
Other issuers	20,687,531	1.27
Total	163,870,675	10.07
Emerging Markets Sustainable Equity Fund(in USD)		
United States Treasury	85,677	0.11
United Kingdom Gilt	85,676	0.11
Microsoft	55,624	0.07
Hitachi	48,770	0.06
Mitsubishi Heavy	46,232	0.06
Cisco Systems	45,093	0.06
Tokyo Electron	45,093	0.06
Mondelez	41,464	0.05
Alphabet	41,263	0.05
Comcast	40,261	0.05
Other issuers	508,963	0.66
Total	1,044,116	1.34

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
ESG Flex Choice Cautious Fund(in USD)		
United Kingdom Gilt	105,467	1.07
United States Treasury	105,467	1.07
Netherlands Government	105,467	1.07
Republic of Germany	97,809	0.99
Spain Government	47,039	0.48
Kreditanstalt fuer Wiederaufbau	29,587	0.30
Asian Development Bank	24,372	0.25
Canadian Government	19,813	0.20
Inter-American Development Bank	15,987	0.16
French Republic Government	10,175	0.10
Other issuers	22,353	0.23
Total	583,536	5.92

ESG Flex Choice Growth Fund(in USD)		
United Kingdom Gilt	95,341	0.77
United States Treasury	95,341	0.77
Netherlands Government	95,341	0.77
Republic of Germany	88,419	0.71
Spain Government	42,523	0.34
Kreditanstalt fuer Wiederaufbau	26,746	0.22
Asian Development Bank	22,033	0.18
Canadian Government	17,911	0.14
Inter-American Development Bank	14,452	0.12
French Republic Government	9,198	0.07
Other issuers	20,208	0.16
Total	527,513	4.25

ESG Global Conservative Income Fund(in EUR)		
French Republic Government	4,039,504	1.10
United States Treasury	3,242,879	0.88
Netherlands Government	1,550,387	0.42
Republic of Austria Government	1,536,965	0.42
Republic of Germany	1,515,242	0.41
Kingdom of Belgium Government	1,361,539	0.37
United Kingdom Gilt	1,173,637	0.32
Finland Government	1,043,345	0.28
Kreditanstalt fuer Wiederaufbau	992,137	0.27
Australia Government	494,006	0.13
Other issuers	1,468,902	0.4
Total	18,418,543	5.00

ESG Global Multi-Asset Income Fund(in USD)		
United States Treasury	107,861	0.06
United Kingdom Gilt	107,860	0.06
Cisco Systems	56,769	0.03
Tokyo Electron	56,769	0.03
Mondelez	52,200	0.03
Comcast	50,686	0.03
Archer-Daniels-Midland	46,627	0.03
Philip Morris	41,538	0.02
Coca-Cola	38,313	0.02
Microsoft	33,818	0.02
Other issuers	551,020	0.33
Total	1,143,461	0.66

Non-cash collateral issuer	Value	% of the Fund's NAV
ESG Multi-Asset Fund(in EUR)		
United States Treasury	26,263,283	0.43
French Republic Government	18,920,215	0.31
Microsoft	17,519,443	0.29
Republic of Germany	12,014,085	0.2
Kingdom of Belgium Government	11,586,197	0.19
New Relic	9,790,257	0.16
NVIDIA	9,441,041	0.16
United Kingdom Gilt	9,670,721	0.16
Netherlands Government	7,265,324	0.12
Alphabet	6,411,806	0.11
Other issuers	299,020,920	4.93
Total	427,903,292	7.06

ESG Systematic Multi Allocation Credit Fund(in USD)⁽⁴⁾		
United States Treasury	297,086	0.32
United Kingdom Gilt	293,675	0.32
Republic of Germany	236,786	0.26
Netherlands Government	199,551	0.22
Kreditanstalt fuer Wiederaufbau	162,488	0.18
Kingdom of Belgium Government	124,625	0.14
French Republic Government	97,324	0.11
Republic of Austria Government	89,944	0.10
Spain Government	38,411	0.04
Asian Development Bank	20,483	0.02
Other issuers	32,131	0.03
Total	1,592,504	1.74

Euro Bond Fund(in EUR)		
French Republic Government	52,692,664	2.70
Republic of Germany	35,487,985	1.82
United States Treasury	31,769,212	1.63
Kingdom of Belgium Government	25,860,905	1.33
Republic of Austria Government	19,935,463	1.02
United Kingdom Gilt	18,634,012	0.96
Netherlands Government	11,557,873	0.59
Finland Government	9,059,578	0.47
Lixil	6,669,841	0.34
Mitsubishi UFJ Financial	6,550,446	0.34
Other issuers	116,231,998	5.96
Total	334,449,977	17.16

Euro Corporate Bond Fund(in EUR)		
French Republic Government	25,491,389	0.91
United States Treasury	21,449,920	0.77
Republic of Austria Government	12,994,817	0.46
Finland Government	9,306,977	0.33
Republic of Germany	8,681,159	0.31
United Kingdom Gilt	8,803,031	0.31
Kingdom of Belgium Government	6,051,389	0.22
Netherlands Government	5,369,892	0.19
Kreditanstalt fuer Wiederaufbau	3,605,113	0.13
Apple	2,697,805	0.10
Other issuers	33,897,114	1.21
Total	138,348,606	4.94

Euro Short Duration Bond Fund(in EUR)		
French Republic Government	121,785,884	2.57
Republic of Germany	91,635,455	1.93
United Kingdom Gilt	77,359,293	1.63

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Euro Short Duration Bond Fund(in EUR)		
United States Treasury	75,730,111	1.6
Kingdom of Belgium Government	38,988,610	0.82
Toronto-Dominion Bank	34,448,285	0.73
Royal Bank of Canada	26,392,401	0.56
Marsh & McLennan	26,392,296	0.56
Shell	25,884,344	0.55
Republic of Austria Government	24,961,450	0.53
Other issuers	499,587,999	10.55
Total	1,043,166,128	22.03
Euro-Markets Fund(in EUR)		
United States Treasury	6,716,247	0.53
United Kingdom Gilt	5,782,221	0.46
French Republic Government	4,173,409	0.33
Australia Government	4,060,577	0.32
Kingdom of Belgium Government	3,673,672	0.29
Industria de Diseno Textil	2,518,503	0.20
NatWest	2,518,477	0.20
Ireland Government	2,451,510	0.19
Banco Bilbao Vizcaya Argentaria	2,394,313	0.19
Iberdrola	2,274,910	0.18
Other issuers	48,596,147	3.80
Total	85,159,986	6.69
European Equity Income Fund(in EUR)		
Novo Nordisk	2,838,127	0.18
Stellantis	2,477,759	0.16
Alphabet	2,348,288	0.15
Apple	2,319,227	0.15
Micron Technology	2,303,874	0.15
Intel	2,302,994	0.15
Berkshire Hathaway	2,302,992	0.15
Medtronic	2,302,990	0.15
Tesla	2,300,472	0.15
United States Treasury	2,083,172	0.13
Other issuers	32,866,079	2.10
Total	56,445,974	3.62
European Focus Fund(in EUR)		
Alphabet	932,618	0.27
Novo Nordisk	678,556	0.20
Stellantis	625,967	0.18
Apple	619,912	0.18
Micron Technology	608,445	0.18
Intel	607,786	0.18
Berkshire Hathaway	607,786	0.18
Medtronic	607,785	0.18
Tesla	607,121	0.18
Microsoft	508,531	0.15
Other issuers	10,241,521	3.01
Total	16,646,028	4.89

Non-cash collateral issuer	Value	% of the Fund's NAV
European Fund(in EUR)		
United Kingdom Gilt	8,715,757	0.65
NVIDIA	4,663,280	0.35
Toshiba	4,651,979	0.35
Itochu Techno-Solutions	3,038,365	0.23
Disco	2,398,774	0.18
Ibiden	1,795,057	0.13
Medley	1,784,774	0.13
United States Treasury	1,399,196	0.10
Suzuken/Aichi Japan	1,322,562	0.10
Netherlands Government	1,192,560	0.09
Other issuers	49,640,668	3.71
Total	80,602,972	6.02
European High Yield Bond Fund(in EUR)		
French Republic Government	9,656,292	3.01
United States Treasury	6,933,061	2.16
Republic of Austria Government	5,083,541	1.58
Kingdom of Belgium Government	3,214,348	1.00
United Kingdom Gilt	3,066,872	0.96
Finland Government	3,015,112	0.94
Republic of Germany	2,918,534	0.91
Netherlands Government	1,844,653	0.58
Kreditanstalt fuer Wiederaufbau	981,283	0.31
Spain Government	619,629	0.19
Other issuers	3,054,577	0.95
Total	40,387,902	12.59
European Special Situations Fund(in EUR)		
United Kingdom Gilt	7,335,154	0.59
Toshiba	4,380,448	0.35
NVIDIA	4,380,382	0.35
Itochu Techno-Solutions	2,861,019	0.23
Microsoft	2,809,256	0.23
Hitachi	2,347,548	0.19
Disco	2,258,760	0.18
Mitsubishi Heavy	2,225,381	0.18
Alphabet	1,986,201	0.16
Ibiden	1,690,282	0.14
Other issuers	54,667,009	4.41
Total	86,941,440	7.01
European Sustainable Equity Fund(in EUR)		
NatWest	27,951	0.50
Industria de Diseno Textil	27,951	0.50
Banco Bilbao Vizcaya Argentaria	26,573	0.48
Iberdrola	25,248	0.45
STMicroelectronics	22,941	0.41
Eni SpA	21,765	0.39
Banco Santander	17,537	0.31
Enel SpA	16,498	0.30
UniCredit SpA	14,285	0.26
Japan Post Bank	12,604	0.23
Other issuers	144,751	2.60
Total	358,104	6.43

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
European Value Fund(in EUR)		
Microsoft	501,469	0.07
Novo Nordisk	389,821	0.05
Meta Platforms	368,765	0.05
Alphabet	359,103	0.05
Amazon.com	339,279	0.05
Walmart	321,322	0.04
Las Vegas Sands	250,650	0.03
Stellantis	249,637	0.03
Diageo	244,916	0.03
Intel	238,787	0.03
Other issuers	5,838,037	0.81
Total	9,101,786	1.24

FinTech Fund(in USD)		
Alphabet	1,895,973	0.74
Microsoft	1,073,566	0.42
Hitachi	941,279	0.37
Mitsubishi Heavy	892,295	0.35
Novo Nordisk	835,250	0.33
Stellantis	835,074	0.33
Berkshire Hathaway	827,086	0.32
Intel	827,086	0.32
Medtronic	827,085	0.32
Micron Technology	827,085	0.32
Other issuers	13,761,526	5.39
Total	23,543,305	9.21

Fixed Income Global Opportunities Fund(in USD)		
United States Treasury	97,718,146	1.35
French Republic Government	70,393,620	0.97
Microsoft	69,722,133	0.97
Swiss Confederation Government	48,100,940	0.67
Republic of Germany	35,093,115	0.49
Republic of Austria Government	33,937,400	0.47
United Kingdom Gilt	31,894,257	0.44
Amazon.com	29,130,022	0.40
Nestle	29,129,971	0.40
Prosus	25,033,370	0.35
Other issuers	924,146,183	12.79
Total	1,394,299,157	19.30

Future Consumer Fund(in USD)		
Microsoft	100,380	0.78
Hitachi	88,011	0.68
Mitsubishi Heavy	83,431	0.64
Alphabet	74,464	0.58
PPL	42,236	0.33
Owens Corning	39,911	0.31
New Relic	38,208	0.30
TDK	38,119	0.29
Advanced Micro Devices	37,300	0.29
Shinko Electric	32,888	0.25
Other issuers	428,865	3.31
Total	1,003,813	7.76

Non-cash collateral issuer	Value	% of the Fund's NAV
Future Of Transport Fund(in USD)		
United States Treasury	8,667,046	0.47
United Kingdom Gilt	8,200,375	0.45
Netherlands Government	4,147,677	0.23
Republic of Germany	3,880,306	0.21
Microsoft	3,403,070	0.19
Cisco Systems	2,378,613	0.13
Tokyo Electron	2,378,605	0.13
Mondelez	2,187,167	0.12
Comcast	2,123,744	0.12
Archer-Daniels-Midland	1,953,679	0.11
Other issuers	52,546,651	2.87
Total	91,866,933	5.03

Global Allocation Fund(in USD)		
United States Treasury	205,304,040	1.42
French Republic Government	139,739,646	0.97
United Kingdom Gilt	133,878,459	0.93
Republic of Germany	114,385,959	0.79
Swiss Confederation Government	80,683,113	0.56
Netherlands Government	71,083,331	0.49
Republic of Austria Government	68,012,215	0.47
Microsoft	61,062,953	0.42
Apple	55,684,351	0.39
Amazon.com	55,540,583	0.38
Other issuers	1,542,124,821	10.66
Total	2,527,499,471	17.48

Global Corporate Bond Fund(in USD)		
United States Treasury	4,224,278	0.48
French Republic Government	3,851,330	0.44
Republic of Germany	3,105,036	0.35
Netherlands Government	2,803,151	0.32
Republic of Austria Government	2,727,800	0.31
United Kingdom Gilt	2,403,013	0.27
Finland Government	2,253,068	0.26
Kingdom of Belgium Government	2,052,773	0.23
Spain Government	1,596,364	0.18
Canadian Government	1,111,717	0.13
Other issuers	5,406,210	0.62
Total	31,534,740	3.59

Global Dynamic Equity Fund(in USD)		
United States Treasury	2,462,028	0.60
Microsoft	2,053,851	0.50
United Kingdom Gilt	1,094,377	0.27
Meta Platforms	917,618	0.22
Amazon.com	838,195	0.20
Walmart	773,141	0.19
Horizon Therapeutics	765,309	0.19
Diageo	682,862	0.17
ING Groep	680,477	0.17
Republic of Germany	668,190	0.16
Other issuers	30,833,955	7.54
Total	41,770,003	10.21

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV	Non-cash collateral issuer	Value	% of the Fund's NAV
Global Equity Income Fund(in USD)			Global Long-Horizon Equity Fund(in USD)		
United States Treasury	3,695,825	0.40	United States Treasury	5,559,475	0.40
United Kingdom Gilt	3,695,785	0.40	United Kingdom Gilt	5,442,371	0.39
Cisco Systems	1,945,170	0.21	Netherlands Government	5,442,371	0.39
Tokyo Electron	1,945,163	0.21	Republic of Germany	5,047,227	0.36
Mondelez	1,788,610	0.19	Spain Government	2,427,350	0.18
Comcast	1,736,744	0.19	Kreditanstalt fuer Wiederaufbau	1,526,753	0.11
Archer-Daniels-Midland	1,597,669	0.17	Asian Development Bank	1,257,687	0.09
Philip Morris	1,423,296	0.15	Canadian Government	1,022,418	0.07
Coca-Cola	1,312,770	0.14	Inter-American Development Bank	824,969	0.06
Ajinomoto	732,276	0.08	French Republic Government	525,048	0.04
Other issuers	8,454,659	0.92	Other issuers	3,211,619	0.23
Total	28,327,967	3.06	Total	32,287,288	2.32
Global Government Bond Fund(in USD)			Global Multi-Asset Income Fund(in USD)		
French Republic Government	16,333,051	1.60	United States Treasury	25,028,245	0.52
Republic of Germany	13,228,932	1.3	French Republic Government	24,208,085	0.50
Kingdom of Belgium Government	8,009,834	0.79	United Kingdom Gilt	18,916,828	0.39
United Kingdom Gilt	7,531,852	0.74	Kingdom of Belgium Government	15,429,997	0.32
United States Treasury	7,141,720	0.7	Republic of Germany	10,705,070	0.22
Netherlands Government	3,425,049	0.34	Republic of Austria Government	9,854,795	0.2
Republic of Austria Government	3,206,897	0.31	Netherlands Government	8,072,371	0.17
Mitsubishi UFJ Financial	2,780,499	0.27	Australia Government	6,060,576	0.13
Lixil	2,604,471	0.26	Kreditanstalt fuer Wiederaufbau	5,296,789	0.11
Asics	2,456,661	0.24	Microsoft	4,030,956	0.08
Other issuers	47,721,113	4.68	Other issuers	86,578,840	1.8
Total	114,440,079	11.23	Total	214,182,552	4.44
Global High Yield Bond Fund(in USD)			Impact Bond Fund (in EUR)⁽²⁾		
French Republic Government	21,982,508	1.32	Republic of Germany	227,702	0.30
United States Treasury	20,693,891	1.24	Netherlands Government	222,154	0.29
United Kingdom Gilt	12,827,539	0.77	Kreditanstalt fuer Wiederaufbau	179,329	0.24
Republic of Austria Government	11,429,535	0.69	French Republic Government	146,519	0.19
Republic of Germany	10,111,428	0.61	United Kingdom Gilt	113,617	0.15
Kingdom of Belgium Government	8,981,679	0.54	Kingdom of Belgium Government	102,965	0.13
Netherlands Government	7,971,895	0.48	Austria Treasury Bill	89,083	0.12
Finland Government	5,411,874	0.33	United States Treasury	80,429	0.11
Kreditanstalt fuer Wiederaufbau	4,763,710	0.29	Norway Government	42,984	0.06
Spain Government	3,723,581	0.22	European Investment Bank	4,976	0.01
Other issuers	18,488,617	1.12	Other issuers	1,785	0.00
Total	126,386,257	7.61	Total	1,211,543	1.60
Global Inflation Linked Bond Fund(in USD)			Japan Flexible Equity Fund(in JPY)		
French Republic Government	1,053,611	0.39	United States Treasury	1,272,849,827	3.63
Kingdom of Belgium Government	941,533	0.35	Netherlands Government	917,111,774	2.62
Mitsubishi HC Capital	924,099	0.34	Republic of Germany	916,475,443	2.62
Industria de Diseno Textil	924,099	0.34	Canadian Government	912,341,551	2.60
M&G	924,092	0.34	French Republic Government	911,814,230	2.60
Mizuho Financial	924,054	0.34	Microsoft	546,899,356	1.56
Mitsubishi UFJ Financial	924,037	0.34	Kingdom of Belgium Government	479,849,585	1.37
ORIX	924,021	0.34	Alphabet	264,118,520	0.75
Sumitomo Mitsui Financial	924,001	0.34	Meta Platforms	254,756,116	0.73
Zurich Insurance	847,588	0.31	Amazon.com	232,008,589	0.66
Other issuers	6,910,960	2.56	Other issuers	6,481,922,056	18.50
Total	16,222,095	5.99	Total	13,190,147,047	37.64

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Japan Small & MidCap Opportunities Fund(in JPY)		
United States Treasury	665,159,666	3.10
French Republic Government	571,477,037	2.66
Netherlands Government	445,679,491	2.08
Canadian Government	445,677,442	2.08
Republic of Germany	445,576,661	2.08
Kingdom of Belgium Government	348,498,050	1.62
Microsoft	222,964,096	1.04
United Kingdom Gilt	148,229,524	0.69
Australia Government	125,794,935	0.59
Meta Platforms	104,672,264	0.49
Other issuers	2,531,244,498	11.8
Total	6,054,973,664	28.23
Latin American Fund(in USD)		
Apple	3,003,888	0.32
Berkshire Hathaway	2,955,717	0.32
Alphabet	2,815,238	0.30
Novo Nordisk	2,065,870	0.22
Stellantis	2,046,359	0.22
Intel	2,045,678	0.22
Micron Technology	2,045,676	0.22
Medtronic	2,045,675	0.22
Tesla	2,043,439	0.22
Microsoft	1,995,597	0.21
Other issuers	37,863,116	4.04
Total	60,926,253	6.51
Natural Resources Fund (in USD)⁽⁷⁾		
Apple	2,079,767	0.55
Berkshire Hathaway	2,034,461	0.54
Alphabet	1,709,392	0.45
United States Treasury	1,563,892	0.42
Stellantis	1,413,779	0.38
Novo Nordisk	1,390,119	0.37
Micron Technology	1,377,101	0.37
Intel	1,376,533	0.37
Medtronic	1,376,530	0.37
Tesla	1,375,025	0.37
Other issuers	19,415,089	5.15
Total	35,111,688	9.34
Next Generation Health Care Fund(in USD)		
Alphabet	158,490	0.86
Microsoft	106,618	0.58
Hitachi	93,481	0.51
Mitsubishi Heavy	88,616	0.48
Stellantis	74,773	0.41
Novo Nordisk	73,204	0.40
Berkshire Hathaway	72,488	0.39
Intel	72,488	0.39
Medtronic	72,488	0.39
Micron Technology	72,488	0.39
Other issuers	1,177,655	6.41
Total	2,062,789	11.21
Next Generation Technology Fund(in USD)		
United States Treasury	15,147,581	0.59
French Republic Government	12,974,103	0.51

Non-cash collateral issuer	Value	% of the Fund's NAV
Next Generation Technology Fund(in USD)		
United Kingdom Gilt	12,500,275	0.49
Microsoft	12,145,443	0.47
Alphabet	11,638,889	0.45
Hitachi	8,957,986	0.35
Mitsubishi Heavy	8,491,810	0.33
Kingdom of Belgium Government	7,745,758	0.30
Republic of Germany	7,725,483	0.30
Industria de Diseno Textil	7,668,123	0.30
Other issuers	210,042,981	8.19
Total	315,038,432	12.28
Nutrition Fund(in USD)		
United Kingdom Gilt	2,573,291	0.95
United States Treasury	2,147,820	0.79
Horizon Therapeutics	1,626,384	0.60
Kenvue	1,187,365	0.44
Netherlands Government	1,127,420	0.42
Intuitive Surgical	1,065,775	0.39
Republic of Germany	1,045,563	0.39
Activision Blizzard	765,492	0.28
Hilton Worldwide	721,693	0.27
Krispy Kreme	709,200	0.26
Other issuers	25,115,302	9.3
Total	38,085,305	14.09
Sustainable Asian Bond Fund(in USD)		
French Republic Government	3,316,613	2.96
United States Treasury	2,481,170	2.21
Republic of Austria Government	2,093,429	1.87
Finland Government	1,385,722	1.23
United Kingdom Gilt	1,322,052	1.17
Republic of Germany	1,167,311	1.04
Spain Government	654,243	0.58
Netherlands Government	653,920	0.58
Kreditanstalt fuer Wiederaufbau	588,301	0.52
Kingdom of Belgium Government	486,434	0.43
Other issuers	871,457	0.78
Total	15,020,652	13.37
Sustainable Emerging Markets Blended Bond Fund(in USD)		
French Republic Government	2,015,019	4.71
United States Treasury	1,382,689	3.23
Republic of Austria Government	943,518	2.20
Kingdom of Belgium Government	688,548	1.61
Finland Government	562,513	1.31
Republic of Germany	557,449	1.31
United Kingdom Gilt	542,620	1.27
Netherlands Government	406,749	0.95
Kreditanstalt fuer Wiederaufbau	192,085	0.45
Australia Government	175,805	0.41
Other issuers	422,302	0.99
Total	7,889,297	18.44

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Emerging Markets Bond Fund(in USD)		
French Republic Government	5,466,227	2.53
United States Treasury	3,647,509	1.69
Republic of Austria Government	2,889,929	1.34
Finland Government	1,703,117	0.79
Kingdom of Belgium Government	1,590,824	0.74
United Kingdom Gilt	1,585,318	0.73
Republic of Germany	1,307,914	0.61
Kreditanstalt fuer Wiederaufbau	973,975	0.45
Netherlands Government	790,379	0.37
Australia Government Bond	334,617	0.15
Other issuers	3,056,700	1.42
Total	23,346,509	10.82

Sustainable Emerging Markets Corporate Bond Fund(in USD)		
United States Treasury	1,581,124	2.98
French Republic Government	1,191,821	2.24
United Kingdom Gilt	1,140,558	2.15
Netherlands Government	1,129,760	2.13
Republic of Germany	1,001,560	1.89
Kingdom of Belgium Government	666,084	1.25
Kreditanstalt fuer Wiederaufbau	617,474	1.16
Republic of Austria Government	487,709	0.92
Spain Government	476,483	0.90
Australia Government	220,986	0.42
Other issuers	534,916	0.99
Total	9,048,475	17.03

Sustainable Emerging Markets Local Currency Bond Fund(in USD)		
French Republic Government	10,851,471	2.14
United States Treasury	8,782,650	1.73
Republic of Austria Government	5,353,452	1.06
United Kingdom Gilt	4,146,362	0.82
Republic of Germany	4,127,805	0.81
Kingdom of Belgium Government	3,772,339	0.74
Finland Government	3,243,924	0.64
Netherlands Government	2,959,557	0.58
Kreditanstalt fuer Wiederaufbau	2,136,439	0.42
Australia Government	808,511	0.16
Other issuers	3,093,536	0.61
Total	49,276,046	9.71

Sustainable Energy Fund(in USD)		
United States Treasury	18,865,479	0.27
United Kingdom Gilt	17,980,317	0.26
Cisco Systems	12,839,028	0.19
Microsoft	11,793,647	0.17
Horizon Therapeutics	9,337,536	0.13
Tokyo Electron	7,505,091	0.11
Mondelez	6,901,057	0.10
Comcast	6,700,942	0.10
Kenvue	6,615,996	0.10
Meta Platforms	6,371,901	0.09
Other issuers	264,942,333	3.82
Total	369,853,327	5.34

Non-cash collateral issuer	Value	% of the Fund's NAV
Sustainable Fixed Income Global Opportunities Fund(in EUR)		
United States Treasury	2,165,321	0.43
French Republic Government	2,085,605	0.41
Netherlands Government	1,593,035	0.31
United Kingdom Gilt	1,583,357	0.31
Republic of Germany	1,515,365	0.3
Kingdom of Belgium Government	1,215,833	0.24
Kreditanstalt fuer Wiederaufbau	610,721	0.12
Spain Government	563,660	0.11
Republic of Austria Government	506,832	0.10
Australia Government Bond	439,750	0.09
Other issuers	3,316,530	0.66
Total	15,596,009	3.08

Sustainable Global Bond Income Fund(in USD)		
United States Treasury	997,169	0.90
French Republic Government	926,700	0.83
United Kingdom Gilt	659,853	0.59
Republic of Germany	547,358	0.49
Kingdom of Belgium Government	529,119	0.48
Netherlands Government	484,512	0.44
Republic of Austria Government	460,113	0.41
Kreditanstalt fuer Wiederaufbau	232,535	0.21
Finland Government	148,288	0.13
Spain Government Bond	144,824	0.13
Other issuers	438,182	0.4
Total	5,568,653	5.01

Sustainable Global Infrastructure Fund(in USD)		
Industria de Diseno Textil	76,237	0.65
NatWest	76,236	0.65
Banco Bilbao Vizcaya Argentaria	72,477	0.62
Iberdrola	68,863	0.59
STMicroelectronics	62,571	0.54
Eni SpA	59,365	0.51
CoreCivic	50,166	0.43
Ormat Technologies	50,166	0.43
Ironwood Pharmaceuticals	50,166	0.43
Parsons	50,165	0.43
Other issuers	647,613	5.56
Total	1,264,025	10.84

Sustainable World Bond Fund(in USD)⁽⁴⁾		
French Republic Government	12,870,482	1.39
United States Treasury	9,691,968	1.05
Republic of Germany	8,943,140	0.97
United Kingdom Gilt	6,925,300	0.75
Kingdom of Belgium Government	6,168,239	0.67
Republic of Austria Government	4,471,652	0.48
Netherlands Government	3,462,251	0.37
Kreditanstalt fuer Wiederaufbau	3,202,350	0.35
Finland Government	2,464,993	0.27
Apple	1,497,924	0.16
Other issuers	22,292,861	2.41
Total	81,991,160	8.87

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
Swiss Small & MidCap Opportunities Fund(in CHF)⁽⁵⁾		
United Kingdom Gilt	5,718,353	0.95
Alphabet	3,394,102	0.56
United States Treasury	2,628,048	0.44
NVIDIA	2,234,773	0.37
Republic of Germany	2,151,883	0.36
Novo Nordisk	1,992,784	0.33
French Republic Government	1,899,731	0.32
Apple	1,883,446	0.31
Stellantis	1,867,246	0.31
Micron Technology	1,803,298	0.30
Other issuers	51,754,297	8.62
Total	77,327,961	12.87

Systematic Global Equity High Income Fund(in USD)		
United States Treasury	20,359,191	0.41
United Kingdom Gilt	15,546,074	0.31
Microsoft	14,721,321	0.29
Horizon Therapeutics	10,439,145	0.21
Cisco Systems	8,445,920	0.17
Kenvue	7,624,175	0.15
Meta Platforms	6,945,053	0.14
Intuitive Surgical	6,843,440	0.14
Tokyo Electron	6,756,533	0.13
Amazon.com	6,739,033	0.13
Other issuers	268,206,127	5.35
Total	372,626,012	7.43

Systematic Global Sustainable Income & Growth Fund (in USD)⁽²⁾		
United Kingdom Gilt	19,169	0.09
United States Treasury	19,169	0.09
Tokyo Electron	10,089	0.05
Cisco Systems	10,089	0.05
Mondelez	9,277	0.04
Comcast	9,008	0.04
Archer-Daniels-Midland	8,287	0.04
Philip Morris	7,382	0.03
Coca-Cola	6,809	0.03
Ajinomoto	3,798	0.02
Other issuers	6,077	0.03
Total	109,154	0.51

Systematic Sustainable Global SmallCap Fund(in USD)⁽⁴⁾		
United States Treasury	3,102,511	1.22
Republic of Germany	2,304,267	0.90
French Republic Government	2,200,535	0.86
Netherlands Government	2,156,127	0.84
Alphabet	1,919,961	0.75
Canadian Government	1,871,698	0.73
Microsoft	1,849,317	0.72
United Kingdom Gilt	1,372,850	0.54
Horizon Therapeutics	1,343,798	0.53
Hitachi	1,238,601	0.49
Other issuers	38,737,842	15.17
Total	58,097,507	22.75

Non-cash collateral issuer	Value	% of the Fund's NAV
United Kingdom Fund(in GBP)		
Horizon Therapeutics	416,725	0.20
Kenvue	285,929	0.13
Microsoft	267,468	0.13
Intuitive Surgical	256,649	0.12
Hitachi	234,510	0.11
Mitsubishi Heavy	222,306	0.10
Alphabet	219,642	0.10
Activision Blizzard	184,338	0.09
Hilton Worldwide	173,791	0.08
Krispy Kreme	170,782	0.08
Other issuers	5,074,038	2.38
Total	7,506,178	3.52

US Basic Value Fund(in USD)		
Horizon Therapeutics	5,209,509	0.59
Kenvue	3,704,334	0.42
Intuitive Surgical	3,325,000	0.37
Activision Blizzard	2,388,177	0.27
Microsoft	2,290,997	0.26
Hilton Worldwide	2,283,012	0.26
Krispy Kreme	2,212,558	0.25
Alphabet	2,209,066	0.25
CenterPoint Energy	2,106,945	0.24
ResMed	1,932,863	0.22
Other issuers	63,304,260	7.11
Total	90,966,721	10.24

US Dollar Bond Fund(in USD)		
French Republic Government	987,924	0.18
United States Treasury	672,117	0.12
Kingdom of Belgium Government	502,378	0.09
Republic of Austria Government	495,887	0.09
Finland Government	308,453	0.06
Netherlands Government	251,107	0.05
Republic of Germany	243,775	0.04
Sumitomo Mitsui Financial	238,190	0.04
Mitsubishi HC Capital	164,502	0.03
Industria de Diseno Textil	164,501	0.03
Other issuers	4,794,817	0.87
Total	8,823,651	1.60

US Dollar High Yield Bond Fund(in USD)		
United States Treasury	16,871,671	0.89
French Republic Government	15,819,905	0.84
Republic of Germany	9,783,212	0.52
United Kingdom Gilt	9,147,162	0.49
Republic of Austria Government	8,441,321	0.45
Netherlands Government	7,922,521	0.42
Kingdom of Belgium Government	5,791,025	0.31
Finland Government	5,306,588	0.28
Kreditanstalt fuer Wiederaufbau	5,000,918	0.27
Spain Government	2,798,757	0.15
Other issuers	26,161,791	1.38
Total	113,044,871	6.00

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
US Dollar Short Duration Bond Fund(in USD)		
NVIDIA	6,157,033	0.38
Microsoft	6,156,999	0.38
Danone	6,119,319	0.38
Prosus	6,119,314	0.38
Societe Generale	6,119,284	0.38
Airbus SE	5,974,387	0.37
New Relic	5,517,321	0.34
Snam SpA	5,130,028	0.32
United States Treasury	5,058,602	0.31
Uber Technologies	4,987,490	0.31
Other issuers	84,069,756	5.20
Total	141,409,533	8.75
US Flexible Equity Fund(in USD)		
Horizon Therapeutics	10,008,333	0.53
Kenvue	7,284,417	0.39
Intuitive Surgical	6,538,473	0.35
Activision Blizzard	4,696,250	0.25
Hilton Worldwide	4,427,545	0.24
Krispy Kreme	4,350,902	0.23
CenterPoint Energy	4,143,218	0.22
ResMed	3,800,894	0.20
Phillips 66	3,643,401	0.19
W R Berkley	2,884,770	0.15
Other issuers	96,173,092	5.11
Total	147,951,295	7.86
US Growth Fund(in USD)		
Horizon Therapeutics	2,577,223	0.66
Kenvue	1,850,695	0.47
Intuitive Surgical	1,661,179	0.42
Activision Blizzard	1,193,140	0.30
Hilton Worldwide	1,124,872	0.29
Krispy Kreme	1,105,400	0.28
CenterPoint Energy	1,052,635	0.27
ResMed	965,664	0.25
United Kingdom Gilt	928,648	0.24
United States Treasury	926,834	0.24
Other issuers	27,015,267	6.89
Total	40,401,557	10.31
US Mid-Cap Value Fund(in USD)		
Horizon Therapeutics	1,487,885	0.61
Alphabet	1,169,294	0.48
Kenvue	1,030,087	0.42
Intuitive Surgical	924,603	0.38
Microsoft	854,719	0.35
Hitachi	749,399	0.31
United States Treasury	726,228	0.30
Mitsubishi Heavy	710,400	0.29
Activision Blizzard	664,095	0.27
Hilton Worldwide	626,098	0.26
Other issuers	23,203,085	9.53
Total	32,145,893	13.20

Non-cash collateral issuer	Value	% of the Fund's NAV
US Sustainable Equity Fund(in USD)		
United Kingdom Gilt	44,149	0.92
Republic of Germany	44,149	0.92
French Republic Government	38,218	0.79
Royal Bank of Canada	24,785	0.51
Alphabet	24,343	0.51
Amazon.com	24,343	0.51
Canadian Pacific Kansas City	17,859	0.37
NVIDIA	11,439	0.24
Splunk	8,881	0.18
Total	238,166	4.95
World Energy Fund(in USD)		
Microsoft	10,690,069	0.36
United States Treasury	8,432,308	0.28
Iberdrola	5,288,951	0.18
ING Groep	4,257,375	0.14
French Republic Government	4,016,553	0.13
Australia Government	4,016,545	0.13
Chevron	3,862,450	0.13
Kingdom of Belgium Government	3,633,831	0.12
Hitachi	3,492,875	0.12
Alphabet	3,371,612	0.11
Other issuers	116,869,336	3.91
Total	167,931,905	5.61
World Financials Fund(in USD)		
Horizon Therapeutics	5,395,407	0.30
Kenvue	3,881,032	0.22
Intuitive Surgical	3,483,604	0.19
Activision Blizzard	2,502,094	0.14
Hilton Worldwide	2,358,932	0.13
Krispy Kreme	2,318,098	0.13
CenterPoint Energy	2,207,447	0.12
Alphabet	2,207,117	0.12
ResMed	2,025,061	0.11
Phillips 66	1,941,151	0.11
Other issuers	58,494,518	3.26
Total	86,814,461	4.83
World Gold Fund(in USD)		
United States Treasury	53,048,170	1.33
United Kingdom Gilt	41,798,927	1.05
French Republic Government	29,746,247	0.75
Australia Government	27,970,600	0.70
Kingdom of Belgium Government	25,305,444	0.64
Netherlands Government	18,404,825	0.46
Republic of Germany	17,068,541	0.43
Ireland Government	16,886,811	0.42
Microsoft	9,779,947	0.25
Spain Government	8,208,729	0.21
Other issuers	154,101,429	3.87
Total	402,319,670	10.11
World Healthscience Fund(in USD)		
Horizon Therapeutics	27,045,171	0.20
United States Treasury	20,587,818	0.15
Kenvue	19,895,174	0.15

Appendix IV – Supplementary Information (Unaudited) continued

Non-cash collateral issuer	Value	% of the Fund's NAV
World Healthscience Fund(in USD)		
United Kingdom Gilt	19,196,396	0.14
Intuitive Surgical	17,857,856	0.13
Activision Blizzard	12,826,383	0.09
Hilton Worldwide	12,096,803	0.09
Krispy Kreme	11,883,169	0.09
CenterPoint Energy	11,315,943	0.08
ResMed	10,396,862	0.08
Other issuers	349,083,868	2.56
Total	512,185,443	3.76
World Mining Fund(in USD)		
United States Treasury	43,438,628	0.80
United Kingdom Gilt	28,111,060	0.52
Microsoft	24,976,616	0.46
Netherlands Government	23,127,428	0.43
Republic of Germany	21,469,340	0.40
ING Groep	17,565,355	0.32
Chevron	15,935,945	0.29
Iberdrola	15,501,706	0.29
Pure Storage	12,033,680	0.22
Spain Government	10,185,135	0.19
Other issuers	334,753,233	6.19
Total	547,098,126	10.11
World Real Estate Securities Fund(in USD)		
United Kingdom Gilt	1,316,756	0.67
Alphabet	1,270,592	0.64
Republic of Germany	1,108,547	0.56
French Republic Government	1,013,354	0.51
Microsoft	880,370	0.44
United States Treasury	630,658	0.32
Amazon.com	615,502	0.31
Royal Bank of Canada	494,205	0.25
Pure Storage	421,707	0.21
Humana	378,542	0.19
Other issuers	10,948,353	5.53
Total	19,078,586	9.63
World Technology Fund(in USD)		
Horizon Therapeutics	35,936,172	0.37

Non-cash collateral issuer	Value	% of the Fund's NAV
World Technology Fund(in USD)		
United States Treasury	28,831,681	0.29
Kenvue	26,567,869	0.27
Intuitive Surgical	23,847,248	0.24
Activision Blizzard	17,128,256	0.17
Hilton Worldwide	16,196,033	0.17
United Kingdom Gilt	16,944,918	0.17
Krispy Kreme	15,868,696	0.16
CenterPoint Energy	15,111,227	0.15
ResMed	13,862,694	0.14
Other issuers	525,448,379	5.36
Total	735,743,173	7.49

(2) Fund launched during the year, see Note 1, for further details.

(3) Fund suspended, see Note 1, for further details.

(4) Fund name changed during the year, see Note 1, for further details

(5) Fund closed to subscriptions, see Note 1, for further details.

(7) Fund name changed post year end, see Note 19, for further details.

No securities collateral received from a single issuer, in relation to efficient portfolio management and OTC derivative transactions, has exceeded 20% of any of the respective Funds' NAV at the year end date.

None of the Funds have been fully collateralised in securities issued or guaranteed by an EU member state at the year end date.

Appendix V – Total Expense Ratio (Unaudited)

Total Expense Ratio (“TER”) is calculated as the total of all expenses (excluding interest on cash and cash equivalents, negative yield expense on financial assets, depositary transaction fees and expense reimbursements), divided by the average net assets of the Company, expressed as a percentage. All data is annualised.

The Management Fee may be used in part to pay remuneration for distribution activities concerning the Company. Reimbursement may be made to institutional investors which from a commercial perspective hold shares of the Company for third parties.

The TERs for the year from 1 September 2022 to 31 August 2023 are as follows:

Fund Name	Share Class	TER
Asian Dragon Fund	A Class distributing (A) UK reporting fund share	1.846%
	A Class non-distributing share	1.845%
	A Class non-distributing share AUD hedged	1.846%
	A Class non-distributing share CHF hedged	1.845%
	A Class non-distributing share EUR hedged	1.845%
	A Class non-distributing share PLN hedged	1.844%
	A Class non-distributing share SGD hedged	1.845%
	C Class non-distributing share	3.096%
	D Class distributing (A) UK reporting fund share	1.095%
	D Class non-distributing share	1.094%
	D Class non-distributing share AUD hedged	1.090%
	D Class non-distributing share CHF hedged	1.096%
	D Class non-distributing share EUR hedged	1.095%
	E Class non-distributing share	2.345%
	I Class distributing (A) share	0.834%
	I Class distributing (A) UK reporting fund share	0.829%
	I Class non-distributing share	0.836%
	I Class non-distributing share AUD hedged	0.830%
	X Class distributing (A) UK reporting fund share	0.103%
	X Class non-distributing share	0.085%
Asian Growth Leaders Fund	A Class non-distributing share AUD hedged	1.835%
	A Class non-distributing share CHF hedged	1.835%
	A Class non-distributing share EUR hedged	1.835%
	A Class non-distributing share SGD hedged	1.835%
	A Class non-distributing UK reporting fund share	1.835%
	D Class distributing (M) share	1.085%
	D Class non-distributing share CHF hedged	1.085%
	D Class non-distributing share EUR hedged	1.084%
	D Class non-distributing share SGD hedged	1.085%
	D Class non-distributing UK reporting fund share	1.085%
	E Class non-distributing share	2.335%
	I Class distributing (A) UK reporting fund share	0.825%
	I Class distributing (Q) share	0.824%
	I Class non-distributing share	0.824%
	S Class non-distributing share	0.935%
	S Class non-distributing share CHF hedged	0.935%
	S Class non-distributing share EUR hedged	0.935%
	S Class non-distributing share GBP hedged	0.935%
	S Class non-distributing share SGD hedged	0.935%
	X Class non-distributing share	0.074%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER	
Asian High Yield Bond Fund	A Class distributing (Q) share	1.173%	
	A Class distributing (R) (M) (G) share AUD hedged	1.211%	
	A Class distributing (R) (M) (G) share EUR hedged	1.211%	
	A Class distributing (R) (M) (G) share GBP hedged	1.211%	
	A Class distributing (R) (M) (G) share HKD hedged	1.211%	
	A Class distributing (R) (M) (G) share SGD hedged	1.211%	
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.211%	
	A Class distributing (S) (M) (G) share	1.211%	
	A Class non-distributing share	1.211%	
	A Class non-distributing share AUD hedged	1.210%	
	A Class non-distributing share EUR hedged	1.211%	
	A Class non-distributing share GBP hedged	1.211%	
	A Class non-distributing share HKD hedged	1.210%	
	A Class non-distributing share SGD hedged	1.210%	
	D Class distributing (M) UK reporting fund share EUR hedged	0.710%	
	D Class distributing (M) UK reporting fund share GBP hedged	0.710%	
	D Class distributing (S) (M) (G) share	0.710%	
	D Class non-distributing share	0.710%	
	D Class non-distributing UK reporting fund share EUR hedged	0.711%	
	D Class non-distributing UK reporting fund share GBP hedged	0.713%	
	E Class distributing (Q) share EUR hedged	1.711%	
	E Class non-distributing share	1.710%	
	E Class non-distributing share EUR hedged	1.710%	
	I Class distributing (S) (M) (G) share	0.550%	
	I Class non-distributing share	0.550%	
	I Class non-distributing UK reporting fund share EUR hedged	0.550%	
	X Class non-distributing share	0.050%	
Asian Multi-Asset Income Fund	A Class distributing (S) (M) (G) share	1.670%	
	A Class distributing (S) (M) (G) share AUD hedged	1.670%	
	A Class distributing (S) (M) (G) share CAD hedged	1.670%	
	A Class distributing (S) (M) (G) share CNH hedged	1.670%	
	A Class distributing (S) (M) (G) share EUR hedged	1.670%	
	A Class distributing (S) (M) (G) share GBP hedged	1.670%	
	A Class distributing (S) (M) (G) share HKD hedged	1.670%	
	A Class distributing (S) (M) (G) share JPY hedged	1.670%	
	A Class distributing (S) (M) (G) share SGD hedged	1.670%	
	A Class non-distributing share	1.670%	
	I Class non-distributing share	0.780%	
	X Class non-distributing share	0.030%	
	Asian Sustainable Equity Fund	A Class non-distributing share	1.860%
		D Class non-distributing UK reporting fund share	1.050%
E Class non-distributing share		2.360%	
I Class non-distributing UK reporting fund share		0.790%	
X Class non-distributing UK reporting fund share		0.100%	
ZI Class non-distributing share		0.630%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Asian Tiger Bond Fund	A Class distributing (D) share	1.213%
	A Class distributing (M) share	1.213%
	A Class distributing (M) share AUD hedged	1.213%
	A Class distributing (M) share EUR hedged	1.213%
	A Class distributing (M) share HKD hedged	1.213%
	A Class distributing (M) share NZD hedged	1.209%
	A Class distributing (M) share SGD hedged	1.213%
	A Class distributing (R) (M) (G) share AUD hedged	1.213%
	A Class distributing (R) (M) (G) share CAD hedged	1.209%
	A Class distributing (R) (M) (G) share CNH hedged	1.213%
	A Class distributing (R) (M) (G) share NZD hedged	1.209%
	A Class distributing (R) (M) (G) share ZAR hedged	1.209%
	A Class distributing (S) (M) (G) share	1.213%
	A Class distributing (S) (M) (G) share CNH hedged	1.212%
	A Class distributing (S) (M) (G) share EUR hedged	1.213%
	A Class distributing (S) (M) (G) share GBP hedged	1.213%
	A Class distributing (S) (M) (G) share HKD hedged	1.213%
	A Class distributing (S) (M) (G) share SGD hedged	1.213%
	A Class non-distributing share	1.212%
	A Class non-distributing share EUR hedged	1.212%
	A Class non-distributing share HKD hedged	1.211%
	A Class non-distributing share SGD hedged	1.212%
	C Class distributing (D) share	2.463%
	C Class non-distributing share	2.463%
	D Class distributing (A) UK reporting fund share GBP hedged	0.715%
	D Class distributing (M) share	0.713%
	D Class distributing (M) share HKD hedged	0.713%
	D Class distributing (M) share SGD hedged	0.688%
	D Class distributing (S) (M) (G) share	0.712%
	D Class non-distributing share	0.712%
	D Class non-distributing share EUR hedged	0.712%
	D Class non-distributing share SGD hedged	0.712%
	E Class non-distributing share	1.712%
	E Class non-distributing share EUR hedged	1.712%
	I Class distributing (A) UK reporting fund share GBP hedged	0.553%
	I Class distributing (M) share	0.552%
	I Class distributing (Q) share EUR hedged	0.552%
	I Class non-distributing share	0.552%
	I Class non-distributing share EUR hedged	0.552%
	I Class non-distributing share SGD hedged	0.552%
	I Class non-distributing UK reporting fund share CHF hedged	0.552%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.615%
	SR Class distributing (M) UK reporting fund share	0.634%
SR Class non-distributing UK reporting fund share	0.612%	
SR Class non-distributing UK reporting fund share EUR hedged	0.603%	
X Class distributing (M) share	0.012%	
X Class non-distributing share	0.052%	
X Class non-distributing share EUR hedged	0.022%	
Brown To Green Materials Fund ⁽²⁾	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing UK reporting fund share	2.320%
	I Class non-distributing UK reporting fund share	0.780%
	X Class non-distributing UK reporting fund share	0.099%
	Z Class non-distributing UK reporting fund share	0.700%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
China Bond Fund	A Class distributing (M) share	1.010%
	A Class distributing (R) (M) (G) share HKD hedged	1.016%
	A Class distributing (R) (M) (G) share USD hedged	1.005%
	A Class distributing (S) (M) (G) share	1.009%
	A Class distributing (S) (M) (G) share AUD hedged	1.006%
	A Class distributing (S) (M) (G) share EUR hedged	1.007%
	A Class distributing (S) (M) (G) share HKD hedged	1.004%
	A Class distributing (S) (M) (G) share SGD hedged	1.006%
	A Class distributing (S) (M) (G) share USD hedged	1.004%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1.009%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.005%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	1.005%
	A Class non-distributing share	1.008%
	A Class non-distributing share JPY hedged	1.007%
	A Class non-distributing share SGD hedged	1.073%
	A Class non-distributing UK reporting fund share USD hedged	0.998%
	AI Class non-distributing share	1.007%
	AI Class non-distributing share EUR hedged	1.006%
	C Class non-distributing share	2.256%
	D Class distributing (A) UK reporting fund share GBP hedged	0.661%
	D Class distributing (M) share	0.659%
	D Class distributing (S) (M) (G) share	0.660%
	D Class distributing (S) (M) (G) share SGD hedged	0.660%
	D Class distributing (S) (M) (G) share USD hedged	0.659%
	D Class non-distributing share	0.657%
	D Class non-distributing share SGD hedged	0.695%
	D Class non-distributing UK reporting fund share EUR hedged	0.650%
	D Class non-distributing UK reporting fund share USD hedged	0.652%
	E Class distributing (Q) share	1.508%
	E Class distributing (Q) share EUR hedged	1.504%
	E Class distributing (R) (M) (G) share EUR hedged	1.506%
	E Class non-distributing share	1.507%
	E Class non-distributing share EUR hedged	1.504%
	I Class distributing (A) UK reporting fund share GBP hedged	0.517%
	I Class distributing (M) share	0.502%
	I Class distributing (Q) share EUR hedged	0.499%
	I Class distributing (S) (M) (G) share	0.499%
	I Class distributing (S) (M) (G) share SGD hedged	0.511%
	I Class distributing (S) (M) (G) share USD hedged	0.499%
	I Class non-distributing share	0.491%
	I Class non-distributing UK reporting fund share EUR hedged	0.502%
	I Class non-distributing UK reporting fund share USD hedged	0.508%
	S Class non-distributing share EUR hedged	0.953%
	S Class non-distributing share USD hedged	0.958%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.576%
	SR Class distributing (M) UK reporting fund share	0.548%
	SR Class distributing (S) (M) (G) UK reporting fund share	0.586%
	SR Class distributing (S) (M) (G) UK reporting fund share EUR hedged	0.568%
	SR Class distributing (S) (M) (G) UK reporting fund share HKD hedged	0.562%
	SR Class distributing (S) (M) (G) UK reporting fund share SGD hedged	0.537%
	SR Class distributing (S) (M) (G) UK reporting fund share USD hedged	0.597%
	SR Class non-distributing UK reporting fund share	0.596%
	SR Class non-distributing UK reporting fund share EUR hedged	0.580%
	SR Class non-distributing UK reporting fund share USD hedged	0.553%
	X Class distributing (M) share	0.100%
	X Class non-distributing share	0.099%
	X Class non-distributing share USD hedged	0.100%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
China Flexible Equity Fund	A Class non-distributing share	1.885%
	A Class non-distributing share EUR hedged	1.885%
	AI Class non-distributing share EUR hedged	1.872%
	D Class non-distributing share	1.135%
	D Class non-distributing share EUR hedged	1.113%
	E Class distributing (Q) share EUR hedged	2.386%
	E Class non-distributing share	2.386%
	E Class non-distributing share EUR hedged	2.386%
	I Class non-distributing share	0.845%
	I Class non-distributing share EUR hedged	0.846%
	X Class non-distributing share	0.125%
Z Class non-distributing share	0.895%	
China Fund	A Class distributing (A) UK reporting fund share GBP hedged	1.826%
	A Class distributing (T) share	1.839%
	A Class non-distributing share	1.826%
	A Class non-distributing share AUD hedged	1.826%
	A Class non-distributing share CNH hedged	1.828%
	A Class non-distributing share EUR hedged	1.826%
	A Class non-distributing share HKD	1.826%
	A Class non-distributing share SGD hedged	1.826%
	AI Class non-distributing share EUR hedged	1.816%
	C Class non-distributing share	3.076%
	D Class distributing (A) UK reporting fund share GBP hedged	1.077%
	D Class non-distributing share	1.076%
	D Class non-distributing share EUR hedged	1.077%
	D Class non-distributing share HKD	1.076%
	D Class non-distributing share SGD hedged	1.077%
	D Class non-distributing UK reporting fund share GBP hedged	1.076%
	E Class non-distributing share EUR hedged	2.326%
	I Class non-distributing share	0.815%
	I Class non-distributing share EUR hedged	0.786%
	X Class non-distributing share	0.065%
China Impact Fund	A Class non-distributing share	1.879%
	AI Class non-distributing share EUR hedged	1.903%
	D Class non-distributing share	1.130%
	D Class non-distributing share EUR hedged	1.129%
	E Class non-distributing share EUR hedged	2.380%
	I Class non-distributing share	0.868%
	I Class non-distributing share EUR hedged	0.843%
	X Class non-distributing share	0.119%
China Innovation Fund	A Class non-distributing share	1.820%
	A Class non-distributing share CNH hedged	1.820%
	D Class non-distributing UK reporting fund share	1.000%
	D Class non-distributing UK reporting fund share CNH hedged	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
China Multi-Asset Fund ⁽²⁾	A Class distributing (T) share	1.800%
	A Class distributing (T) share CNH hedged	1.800%
	A Class distributing (T) share HKD hedged	1.800%
	A Class non-distributing share	1.800%
	I Class non-distributing share	0.840%
	X Class non-distributing share	0.090%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER	
China Onshore Bond Fund ⁽²⁾	A Class distributing (R) (M) (G) share HKD hedged	1.223%	
	A Class distributing (R) (M) (G) share USD hedged	1.222%	
	A Class distributing (S) (M) (G) UK reporting fund share	1.221%	
	A Class non-distributing UK reporting fund share	1.253%	
	E Class non-distributing share	1.730%	
	E Class non-distributing share EUR hedged	1.760%	
	I Class non-distributing share EUR hedged	0.561%	
	I Class non-distributing UK reporting fund share	0.604%	
	X Class non-distributing UK reporting fund share	0.061%	
	X Class non-distributing UK reporting fund share USD hedged	0.100%	
	ZI Class distributing (R) (M) (G) share USD hedged	0.437%	
	ZI Class non-distributing share	0.477%	
	Circular Economy Fund	A Class distributing (A) UK reporting fund share	1.810%
		A Class distributing (T) share	1.796%
A Class distributing (T) share AUD hedged		1.809%	
A Class distributing (T) share CNH hedged		1.810%	
A Class distributing (T) share HKD hedged		1.810%	
A Class non-distributing share		1.810%	
A Class non-distributing share AUD hedged		1.810%	
A Class non-distributing share CAD hedged		1.810%	
A Class non-distributing share CNH hedged		1.810%	
A Class non-distributing share EUR hedged		1.810%	
A Class non-distributing share GBP hedged		1.810%	
A Class non-distributing share HKD hedged		1.810%	
A Class non-distributing share NZD hedged		1.798%	
A Class non-distributing share SGD hedged		1.810%	
AI Class non-distributing share		1.810%	
C Class non-distributing share		3.042%	
D Class non-distributing share		0.990%	
D Class non-distributing UK reporting fund share GBP hedged		0.990%	
E Class non-distributing share		2.310%	
I Class distributing (A) UK reporting fund share		0.730%	
I Class non-distributing share		0.730%	
I Class non-distributing share JPY hedged		0.730%	
SR Class distributing (A) UK reporting fund share		0.910%	
SR Class non-distributing UK reporting fund share		0.910%	
SR Class non-distributing UK reporting fund share EUR hedged	0.910%		
X Class non-distributing share	0.050%		
Z Class non-distributing share	0.688%		
Climate Action Equity Fund	A Class non-distributing share	1.820%	
	AI Class non-distributing share	1.820%	
	C Class non-distributing share	3.070%	
	D Class non-distributing share	1.000%	
	E Class non-distributing share	2.320%	
	I Class non-distributing share	0.740%	
	X Class non-distributing share	0.060%	
Climate Action Multi-Asset Fund	A Class distributing (R) (M) (G) share USD hedged	1.518%	
	A Class non-distributing share	1.578%	
	AI Class non-distributing share	1.553%	
	C Class non-distributing share	2.816%	
	D Class non-distributing share	0.999%	
	E Class non-distributing share	2.074%	
	I Class non-distributing share	0.778%	
X Class non-distributing share	0.162%		

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER	
Continental European Flexible Fund	A Class distributing (A) share	1.816%	
	A Class distributing (A) UK reporting fund share	1.816%	
	A Class distributing (A) UK reporting fund share GBP hedged	1.813%	
	A Class non-distributing share	1.816%	
	A Class non-distributing share USD hedged	1.812%	
	A Class non-distributing UK reporting fund share	1.816%	
	AI Class non-distributing share	1.816%	
	C Class non-distributing share	3.064%	
	D Class distributing (A) UK reporting fund share	1.067%	
	D Class distributing (A) UK reporting fund share GBP hedged	1.064%	
	D Class distributing (A) UK reporting fund share USD hedged	1.064%	
	D Class non-distributing share	1.067%	
	D Class non-distributing share USD hedged	1.064%	
	D Class non-distributing UK reporting fund share	1.067%	
	D Class non-distributing UK reporting fund share GBP hedged	1.064%	
	E Class non-distributing share	2.315%	
	I Class distributing (A) UK reporting fund share	0.807%	
	I Class distributing (A) UK reporting fund share USD hedged	0.807%	
	I Class non-distributing share	0.807%	
	I Class non-distributing share USD hedged	0.807%	
	I Class non-distributing UK reporting fund share	0.807%	
	I Class non-distributing UK reporting fund share GBP hedged	0.807%	
	SR Class distributing (A) UK reporting fund share	0.914%	
	SR Class distributing (A) UK reporting fund share USD hedged	0.917%	
	SR Class non-distributing UK reporting fund share	0.914%	
	SR Class non-distributing UK reporting fund share USD hedged	0.914%	
	X Class distributing (A) UK reporting fund share	0.058%	
	X Class non-distributing share	0.059%	
	Developed Markets Sustainable Equity Fund	A Class non-distributing share	1.810%
		D Class non-distributing share	0.940%
		D Class non-distributing UK reporting fund share	0.940%
		E Class non-distributing share	2.310%
I Class non-distributing share		0.680%	
I Class non-distributing UK reporting fund share		0.680%	
X Class non-distributing UK reporting fund share		0.050%	
ZI Class non-distributing share	0.500%		

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER	
Dynamic High Income Fund	A Class distributing (R) (M) (G) share AUD hedged	1.767%	
	A Class distributing (R) (M) (G) share CNH hedged	1.767%	
	A Class distributing (R) (M) (G) share EUR hedged	1.741%	
	A Class distributing (R) (M) (G) share NZD hedged	1.767%	
	A Class distributing (S) (M) (G) share	1.767%	
	A Class distributing (S) (M) (G) share CAD hedged	1.767%	
	A Class distributing (S) (M) (G) share EUR hedged	1.767%	
	A Class distributing (S) (M) (G) share GBP hedged	1.767%	
	A Class distributing (S) (M) (G) share HKD hedged	1.767%	
	A Class distributing (S) (M) (G) share SGD hedged	1.767%	
	A Class non-distributing share	1.766%	
	A Class non-distributing share CHF hedged	1.767%	
	A Class non-distributing share SGD hedged	1.766%	
	AI Class distributing (Q) share EUR hedged	1.766%	
	AI Class non-distributing share EUR hedged	1.766%	
	D Class distributing (Q) UK reporting fund share GBP hedged	1.016%	
	D Class distributing (S) (M) (G) share	1.017%	
	D Class non-distributing share	1.016%	
	D Class non-distributing share CHF hedged	1.044%	
	D Class non-distributing share EUR hedged	1.016%	
	E Class distributing (Q) share EUR hedged	2.267%	
	E Class non-distributing share	2.266%	
	E Class non-distributing share EUR hedged	2.266%	
	I Class distributing (S) (M) (G) share	0.807%	
	I Class non-distributing share	0.782%	
	I Class non-distributing share BRL hedged	0.806%	
	I Class non-distributing share EUR hedged	0.806%	
	X Class non-distributing share	0.057%	
	Emerging Europe Fund ⁽³⁾	A Class distributing (A) share	0.414%
		A Class distributing (A) UK reporting fund share	0.414%
		A Class non-distributing share	0.414%
		A Class non-distributing share SGD hedged	0.417%
C Class non-distributing share		0.414%	
D Class distributing (A) UK reporting fund share		0.414%	
D Class non-distributing share		0.414%	
D Class non-distributing UK reporting fund share GBP hedged		0.415%	
E Class non-distributing share		0.414%	
I Class non-distributing share		0.374%	
X Class distributing (A) UK reporting fund share		0.070%	
X Class non-distributing share		0.070%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Emerging Markets Bond Fund	A Class distributing (A) share	1.470%
	A Class distributing (D) share	1.470%
	A Class distributing (M) share	1.470%
	A Class distributing (R) (M) (G) share AUD hedged	1.470%
	A Class distributing (R) (M) (G) share NZD hedged	1.470%
	A Class distributing (R) (M) (G) share ZAR hedged	1.470%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.470%
	A Class distributing (S) (M) (G) share	1.470%
	A Class distributing (S) (M) (G) share CAD hedged	1.470%
	A Class distributing (S) (M) (G) share GBP hedged	1.470%
	A Class distributing (S) (M) (G) share HKD hedged	1.470%
	A Class non-distributing share	1.470%
	A Class non-distributing share EUR hedged	1.470%
	A Class non-distributing share GBP hedged	1.470%
	AI Class distributing (Q) share EUR hedged	1.470%
	AI Class non-distributing share EUR hedged	1.470%
	C Class distributing (D) share	2.710%
	C Class non-distributing share	2.710%
	D Class distributing (M) share	0.870%
	D Class non-distributing share	0.870%
	D Class non-distributing share EUR hedged	0.870%
	D Class non-distributing UK reporting fund share	0.870%
	E Class distributing (Q) share EUR hedged	1.970%
	E Class non-distributing share	1.970%
	E Class non-distributing share EUR hedged	1.970%
	I Class distributing (A) share	0.710%
	I Class distributing (A) UK reporting fund share EUR hedged	0.703%
	I Class distributing (A) UK reporting fund share GBP hedged	0.667%
	I Class distributing (Q) share EUR hedged	0.710%
	I Class non-distributing share	0.710%
	I Class non-distributing share EUR hedged	0.710%
	I Class non-distributing UK reporting fund share CHF hedged	0.676%
	I Class non-distributing UK reporting fund share GBP hedged	0.683%
	X Class distributing (Q) share CHF hedged	0.060%
X Class distributing (Q) share EUR hedged	0.037%	
X Class non-distributing share	0.060%	
X Class non-distributing share EUR hedged	0.060%	
Emerging Markets Corporate Bond Fund	A Class non-distributing share	1.690%
	A Class non-distributing share EUR hedged	1.690%
	AI Class non-distributing share	1.690%
	D Class distributing (M) UK reporting fund share GBP hedged	0.965%
	D Class non-distributing share	0.964%
	D Class non-distributing share EUR hedged	0.963%
	E Class distributing (Q) share EUR hedged	2.190%
	E Class non-distributing share	2.190%
	E Class non-distributing share EUR hedged	2.190%
	I Class distributing (A) share EUR hedged	0.780%
	I Class distributing (Q) share EUR hedged	0.780%
	I Class non-distributing share	0.780%
	I Class non-distributing share CHF hedged	0.761%
	I Class non-distributing share EUR hedged	0.780%
	SR Class distributing (M) share	0.790%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.790%
	SR Class non-distributing UK reporting fund share	0.790%
SR Class non-distributing UK reporting fund share EUR hedged	0.790%	
X Class non-distributing share	0.055%	
X Class non-distributing share JPY hedged	0.055%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER	
Emerging Markets Equity Income Fund	A Class distributing (Q) (G) share	1.868%	
	A Class distributing (R) (M) (G) share AUD hedged	1.869%	
	A Class distributing (R) (M) (G) share CNH hedged	1.868%	
	A Class distributing (R) (M) (G) share NZD hedged	1.884%	
	A Class distributing (S) (M) (G) share	1.868%	
	A Class distributing (S) (M) (G) share CAD hedged	1.877%	
	A Class distributing (S) (M) (G) share EUR hedged	1.870%	
	A Class distributing (S) (M) (G) share GBP hedged	1.878%	
	A Class distributing (S) (M) (G) share HKD hedged	1.869%	
	A Class distributing (S) (M) (G) share SGD hedged	1.869%	
	A Class non-distributing share	1.868%	
	A Class non-distributing share EUR hedged	1.883%	
	AI Class distributing (Q) (G) share EUR hedged	1.850%	
	AI Class non-distributing share	1.873%	
	D Class distributing (Q) (G) UK reporting fund share	1.118%	
	D Class non-distributing share	1.118%	
	D Class non-distributing share EUR hedged	1.104%	
	D Class non-distributing UK reporting fund share	1.118%	
	E Class distributing (Q) (G) share EUR hedged	2.369%	
	E Class non-distributing share EUR hedged	2.369%	
	I Class non-distributing share	0.858%	
	I Class non-distributing share CHF hedged	0.874%	
	X Class distributing (S) (M) (G) share	0.066%	
	X Class non-distributing share	0.104%	
	Emerging Markets Fund	A Class distributing (A) share	1.885%
		A Class non-distributing share	1.881%
A Class non-distributing share EUR hedged		1.893%	
AI Class non-distributing share		1.876%	
C Class non-distributing share		3.130%	
D Class non-distributing share		1.134%	
D Class non-distributing share EUR hedged		1.139%	
E Class non-distributing share		2.381%	
I Class distributing (A) share		0.871%	
I Class distributing (Q) UK reporting fund share		0.871%	
I Class non-distributing share		0.872%	
SI Class non-distributing share		0.774%	
X Class non-distributing share		0.119%	
Emerging Markets Impact Bond Fund		A Class non-distributing share	1.048%
	D Class non-distributing UK reporting fund share	0.625%	
	D Class non-distributing UK reporting fund share EUR hedged	0.621%	
	E Class non-distributing share EUR hedged	1.510%	
	I Class non-distributing UK reporting fund share	0.461%	
	I Class non-distributing UK reporting fund share EUR hedged	0.461%	
	X Class distributing (S) (M) (G) share	0.062%	
	X Class non-distributing share EUR hedged	0.032%	
	X Class non-distributing UK reporting fund share	0.061%	
	Z Class non-distributing UK reporting fund share	0.489%	
	ZI Class non-distributing share	0.236%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Emerging Markets Local Currency Bond Fund	A Class distributing (A) share	1.273%
	A Class distributing (D) share	1.271%
	A Class distributing (M) share	1.271%
	A Class distributing (M) share AUD hedged	1.271%
	A Class distributing (R) (M) (G) share AUD hedged	1.271%
	A Class distributing (R) (M) (G) share NZD hedged	1.271%
	A Class distributing (S) (M) (G) share	1.271%
	A Class distributing (S) (M) (G) share CAD hedged	1.271%
	A Class distributing (S) (M) (G) share GBP hedged	1.271%
	A Class distributing (S) (M) (G) share HKD hedged	1.272%
	A Class distributing (S) (M) (G) share SGD hedged	1.271%
	A Class non-distributing share	1.269%
	A Class non-distributing share CHF hedged	1.271%
	A Class non-distributing share EUR hedged	1.269%
	A Class non-distributing share PLN hedged	1.269%
	A Class non-distributing share SEK hedged	1.270%
	A Class non-distributing share SGD hedged	1.268%
	AI Class distributing (Q) share	1.270%
	AI Class non-distributing share	1.274%
	C Class distributing (D) share	2.520%
	C Class non-distributing share	2.520%
	D Class distributing (A) share	0.774%
	D Class distributing (M) share	0.771%
	D Class distributing (M) share AUD hedged	0.729%
	D Class distributing (M) UK reporting fund share GBP hedged	0.771%
	D Class distributing (Q) UK reporting fund share	0.771%
	D Class non-distributing share	0.770%
	D Class non-distributing share CHF hedged	0.771%
	D Class non-distributing share EUR hedged	0.770%
	D Class non-distributing share PLN hedged	0.770%
	D Class non-distributing share SGD hedged	0.763%
	D Class non-distributing UK reporting fund share GBP hedged	0.770%
	E Class distributing (Q) share EUR hedged	1.770%
	E Class non-distributing share	1.770%
	E Class non-distributing share EUR hedged	1.770%
	I Class distributing (Q) share	0.610%
	I Class non-distributing share	0.610%
	I Class non-distributing share EUR hedged	0.610%
	S Class distributing (M) share	0.656%
	S Class non-distributing share	0.662%
	S Class non-distributing share EUR hedged	0.672%
	SR Class distributing (M) UK reporting fund share	0.743%
	SR Class distributing (M) UK reporting fund share GBP hedged	0.715%
	SR Class non-distributing UK reporting fund share	0.720%
	SR Class non-distributing UK reporting fund share EUR hedged	0.724%
	X Class distributing (Q) share GBP hedged	0.081%
X Class non-distributing share	0.110%	
X Class non-distributing share GBP hedged	0.112%	
Emerging Markets Sustainable Equity Fund	A Class non-distributing share	1.851%
	D Class non-distributing share	1.044%
	D Class non-distributing UK reporting fund share	1.044%
	E Class non-distributing share	2.354%
	I Class non-distributing UK reporting fund share	0.790%
	X Class non-distributing share	0.090%
	X Class non-distributing share NZD hedged	0.100%
	X Class non-distributing UK reporting fund share	0.090%
ZI Class non-distributing share	0.630%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
ESG Flex Choice Cautious Fund	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
X Class non-distributing share	0.070%	
ESG Flex Choice Growth Fund	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.976%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.965%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.976%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
X Class non-distributing share	0.070%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
ESG Flex Choice Moderate Fund	A Class distributing (S) (M) (G) share	0.990%
	A Class distributing (S) (M) (G) share AUD hedged	0.990%
	A Class distributing (S) (M) (G) share CAD hedged	0.990%
	A Class distributing (S) (M) (G) share CNH hedged	0.990%
	A Class distributing (S) (M) (G) share GBP hedged	0.990%
	A Class distributing (S) (M) (G) share HKD hedged	0.990%
	A Class distributing (T) share	0.990%
	A Class distributing (T) share AUD hedged	0.990%
	A Class distributing (T) share CAD hedged	0.990%
	A Class distributing (T) share CNH hedged	0.990%
	A Class distributing (T) share GBP hedged	0.990%
	A Class distributing (T) share HKD hedged	0.990%
	A Class non-distributing share	0.990%
	A Class non-distributing share AUD hedged	0.990%
	A Class non-distributing share CAD hedged	0.990%
	A Class non-distributing share CNH hedged	0.990%
	A Class non-distributing share GBP hedged	0.990%
	A Class non-distributing share HKD hedged	0.990%
	D Class non-distributing share	0.550%
	I Class non-distributing share	0.470%
X Class non-distributing share	0.070%	
ESG Global Conservative Income Fund	A Class distributing (A) (G) share	1.289%
	A Class distributing (Y) (Q) (G) share	1.287%
	A Class non-distributing share	1.271%
	AI Class distributing (Q) (G) share	1.287%
	AI Class non-distributing share	1.286%
	D Class distributing (A) (G) share	0.810%
	D Class non-distributing share	0.785%
	E Class distributing (Q) (G) share	1.787%
	E Class distributing (S) (M) (G) share	1.787%
	E Class distributing (Y) (Q) (G) share	1.787%
	E Class non-distributing share	1.787%
	I Class non-distributing share	0.546%
	X Class non-distributing share	0.075%
	ESG Global Multi-Asset Income Fund	A Class distributing (M) (G) share
A Class distributing (S) (M) (G) share		1.769%
A Class distributing (S) (M) (G) share EUR hedged		1.770%
A Class distributing (S) (M) (G) share HKD hedged		1.770%
A Class distributing (S) (M) (G) share SGD hedged		1.770%
A Class non-distributing share		1.770%
D Class non-distributing share		0.810%
E Class distributing (Q) (G) share EUR hedged		2.238%
E Class non-distributing share EUR hedged		2.270%
X Class distributing (Q) (G) share GBP hedged		0.060%
X Class non-distributing share		0.060%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
ESG Multi-Asset Fund	A Class distributing (A) share	1.516%
	A Class distributing (R) (M) (G) share SGD hedged	1.505%
	A Class distributing (R) (M) (G) share USD hedged	1.506%
	A Class distributing (T) share CNH hedged	1.456%
	A Class distributing (T) share SGD hedged	1.505%
	A Class distributing (T) share USD hedged	1.506%
	A Class non-distributing share	1.516%
	A Class non-distributing share AUD hedged	1.506%
	A Class non-distributing share SGD hedged	1.505%
	A Class non-distributing share USD hedged	1.505%
	A Class non-distributing share ZAR hedged	1.505%
	AI Class non-distributing share	1.516%
	C Class non-distributing share	2.766%
	C Class non-distributing share USD hedged	2.755%
	D Class non-distributing share	0.966%
	D Class non-distributing share USD hedged	0.955%
	E Class non-distributing share	2.016%
	E Class non-distributing share USD hedged	2.005%
	I Class non-distributing share	0.756%
I Class non-distributing share BRL hedged	0.755%	
I Class non-distributing share USD hedged	0.757%	
ESG Systematic Multi Allocation Credit Fund ⁽⁴⁾	A Class non-distributing share	0.710%
	AI Class non-distributing share EUR hedged	0.710%
	D Class non-distributing share EUR hedged	0.399%
	E Class non-distributing share EUR hedged	1.210%
	I Class non-distributing share	0.250%
	I Class non-distributing share AUD hedged	0.239%
	I Class non-distributing share EUR hedged	0.250%
	X Class non-distributing share	0.045%
	X Class non-distributing share AUD hedged	0.050%
	X Class non-distributing share EUR hedged	0.050%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Euro Bond Fund	A Class distributing (A) share	0.972%
	A Class distributing (A) UK reporting fund share	0.972%
	A Class distributing (D) share	0.971%
	A Class distributing (M) share	0.972%
	A Class non-distributing share	0.972%
	A Class non-distributing share JPY hedged	0.969%
	A Class non-distributing share PLN hedged	0.970%
	A Class non-distributing share USD hedged	0.972%
	AI Class non-distributing share	0.972%
	C Class non-distributing share	2.222%
	D Class distributing (A) share	0.622%
	D Class distributing (A) UK reporting fund share	0.622%
	D Class distributing (A) UK reporting fund share GBP hedged	0.622%
	D Class distributing (M) share	0.622%
	D Class non-distributing share	0.622%
	D Class non-distributing share CHF hedged	0.622%
	D Class non-distributing share USD hedged	0.621%
	E Class distributing (Q) share	1.472%
	E Class non-distributing share	1.472%
	I Class distributing (A) UK reporting fund share	0.462%
	I Class distributing (A) UK reporting fund share GBP hedged	0.462%
	I Class distributing (A) UK reporting fund share USD hedged	0.462%
	I Class non-distributing share	0.462%
	I Class non-distributing share CHF hedged	0.462%
	I Class non-distributing share JPY hedged	0.462%
	I Class non-distributing share USD hedged	0.462%
	S Class distributing (A) share	0.522%
	S Class distributing (M) share	0.544%
	S Class non-distributing share	0.533%
	SR Class non-distributing UK reporting fund share	0.523%
	SR Class non-distributing UK reporting fund share USD hedged	0.522%
	X Class non-distributing share	0.062%
	Euro Corporate Bond Fund	A Class distributing (D) share
A Class distributing (M) share		1.024%
A Class non-distributing share		1.024%
A Class non-distributing share CHF hedged		1.024%
A Class non-distributing share GBP hedged		1.024%
A Class non-distributing share SEK hedged		1.024%
A Class non-distributing share USD hedged		1.023%
AI Class non-distributing share		1.024%
C Class non-distributing share		2.274%
D Class distributing (M) share		0.624%
D Class non-distributing share		0.624%
D Class non-distributing share CHF hedged		0.624%
D Class non-distributing share GBP hedged		0.624%
D Class non-distributing share USD hedged		0.624%
E Class distributing (Q) share		1.524%
E Class non-distributing share		1.524%
I Class distributing (Q) share		0.464%
I Class non-distributing share		0.464%
I Class non-distributing share CHF hedged		0.426%
I Class non-distributing share GBP hedged		0.463%
I Class non-distributing share JPY hedged		0.464%
X Class distributing (Q) share		0.064%
X Class non-distributing share		0.064%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Euro Reserve Fund	A Class non-distributing share	0.554%
	C Class non-distributing share	0.561%
	D Class non-distributing share	0.367%
	E Class non-distributing share	0.804%
	X Class non-distributing share	0.080%
Euro Short Duration Bond Fund	A Class distributing (A) UK reporting fund share	0.894%
	A Class distributing (A) UK reporting fund share GBP hedged	0.894%
	A Class distributing (A) UK reporting fund share USD hedged	0.894%
	A Class distributing (D) share	0.893%
	A Class distributing (M) share	0.893%
	A Class non-distributing share	0.893%
	A Class non-distributing share CHF hedged	0.893%
	A Class non-distributing share USD hedged	0.893%
	AI Class non-distributing share	0.893%
	C Class non-distributing share	2.143%
	D Class distributing (A) UK reporting fund share	0.544%
	D Class distributing (A) UK reporting fund share GBP hedged	0.544%
	D Class distributing (A) UK reporting fund share USD hedged	0.544%
	D Class distributing (M) UK reporting fund share	0.543%
	D Class distributing (M) UK reporting fund share GBP hedged	0.544%
	D Class non-distributing share	0.543%
	D Class non-distributing share CHF hedged	0.543%
	D Class non-distributing share USD hedged	0.543%
	E Class non-distributing share	1.393%
	I Class distributing (Q) share	0.458%
	I Class non-distributing share	0.458%
	I Class non-distributing share CHF hedged	0.459%
	I Class non-distributing share USD hedged	0.458%
	S Class distributing (A) share	0.461%
	S Class distributing (M) share	0.475%
	S Class non-distributing share	0.441%
	S Class non-distributing share USD hedged	0.431%
	SI Class non-distributing share	0.328%
	SI Class non-distributing share USD hedged	0.328%
X Class non-distributing share	0.058%	
Euro-Markets Fund	A Class distributing (A) share	1.819%
	A Class distributing (A) UK reporting fund share	1.818%
	A Class non-distributing share	1.819%
	A Class non-distributing share CHF hedged	1.819%
	A Class non-distributing share GBP hedged	1.819%
	A Class non-distributing share HKD hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	A Class non-distributing share USD hedged	1.819%
	AI Class non-distributing share	1.817%
	C Class non-distributing share	3.068%
	D Class distributing (A) share	1.071%
	D Class distributing (A) UK reporting fund share	1.070%
	D Class non-distributing share	1.070%
	D Class non-distributing share USD hedged	1.070%
	D Class non-distributing UK reporting fund share	1.070%
	D Class non-distributing UK reporting fund share CHF hedged	1.070%
	E Class non-distributing share	2.319%
	I Class distributing (A) share	0.810%
	I Class non-distributing share	0.808%
	S Class distributing (A) share	0.921%
S Class non-distributing share	0.920%	
X Class non-distributing share	0.055%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
European Equity Income Fund	A Class distributing (A) (G) share	1.824%
	A Class distributing (Q) (G) share	1.822%
	A Class distributing (Q) (G) share USD hedged	1.822%
	A Class distributing (R) (M) (G) share AUD hedged	1.823%
	A Class distributing (R) (M) (G) share CAD hedged	1.823%
	A Class distributing (R) (M) (G) share CNH hedged	1.824%
	A Class distributing (R) (M) (G) share NZD hedged	1.822%
	A Class distributing (R) (M) (G) share USD hedged	1.822%
	A Class distributing (S) (M) (G) share	1.822%
	A Class distributing (S) (M) (G) share GBP hedged	1.822%
	A Class distributing (S) (M) (G) share HKD hedged	1.823%
	A Class distributing (S) (M) (G) share SGD hedged	1.823%
	A Class distributing (S) (M) (G) share USD hedged	1.822%
	A Class non-distributing share	1.822%
	A Class non-distributing share USD hedged	1.822%
	A Class non-distributing UK reporting fund share	1.822%
	AI Class distributing (Q) (G) share	1.821%
	AI Class non-distributing share	1.822%
	D Class distributing (A) (G) share	1.074%
	D Class distributing (A) (G) UK reporting fund share	1.074%
	D Class distributing (M) (G) share	1.065%
	D Class distributing (Q) (G) UK reporting fund share	1.074%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.072%
	D Class distributing (S) (M) (G) share SGD hedged	1.073%
	D Class distributing (S) (M) (G) share USD hedged	1.075%
	D Class non-distributing share	1.073%
	D Class non-distributing UK reporting fund share	1.073%
	D Class non-distributing UK reporting fund share USD hedged	1.074%
	E Class distributing (Q) (G) share	2.322%
	E Class non-distributing share	2.322%
	I Class distributing (A) (G) share	0.815%
	I Class non-distributing share	0.812%
	I Class non-distributing UK reporting fund share	0.812%
SR Class distributing (A) (G) UK reporting fund share	0.922%	
SR Class non-distributing UK reporting fund share	0.923%	
X Class distributing (Q) (G) UK reporting fund share	0.063%	
X Class non-distributing share	0.064%	
European Focus Fund	A Class non-distributing share	1.836%
	A Class non-distributing share SGD hedged	1.833%
	A Class non-distributing share USD hedged	1.835%
	AI Class non-distributing share	1.833%
	C Class non-distributing share	3.084%
	D Class non-distributing share	1.070%
	D Class non-distributing UK reporting fund share	1.070%
	E Class non-distributing share	2.335%
	I Class non-distributing share	0.810%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
European Fund	A Class distributing (A) share	1.813%
	A Class distributing (A) UK reporting fund share	1.813%
	A Class non-distributing share	1.812%
	A Class non-distributing share AUD hedged	1.812%
	A Class non-distributing share CAD hedged	1.812%
	A Class non-distributing share CNH hedged	1.813%
	A Class non-distributing share GBP hedged	1.812%
	A Class non-distributing share HKD hedged	1.812%
	A Class non-distributing share NZD hedged	1.812%
	A Class non-distributing share SGD hedged	1.812%
	A Class non-distributing share USD hedged	1.812%
	C Class non-distributing share	3.061%
	D Class distributing (A) UK reporting fund share	1.064%
	D Class non-distributing share	1.063%
	D Class non-distributing share USD hedged	1.063%
	D Class non-distributing UK reporting fund share	1.063%
	E Class non-distributing share	2.312%
	I Class non-distributing share	0.804%
	I Class non-distributing share USD hedged	0.804%
	S Class non-distributing share	0.913%
X Class non-distributing share	0.055%	
European High Yield Bond Fund	A Class non-distributing share	1.216%
	A Class non-distributing share CHF hedged	1.217%
	A Class non-distributing share SEK hedged	1.216%
	D Class distributing (A) share	0.769%
	D Class distributing (A) UK reporting fund share GBP hedged	0.769%
	D Class non-distributing share	0.767%
	E Class distributing (Q) share	1.717%
	E Class non-distributing share	1.716%
	X Class non-distributing share	0.057%
	Z Class non-distributing share	0.467%
	Z Class non-distributing share USD hedged	0.467%
	European Special Situations Fund	A Class distributing (A) share
A Class non-distributing share		1.829%
A Class non-distributing share AUD hedged		1.828%
A Class non-distributing share CAD hedged		1.828%
A Class non-distributing share CNH hedged		1.826%
A Class non-distributing share GBP hedged		1.829%
A Class non-distributing share HKD hedged		1.827%
A Class non-distributing share USD hedged		1.829%
C Class non-distributing share		3.077%
D Class non-distributing share		1.080%
D Class non-distributing share USD hedged		1.079%
E Class non-distributing share		2.328%
I Class distributing (A) share		0.790%
I Class non-distributing share		0.820%
X Class non-distributing share		0.071%
European Sustainable Equity Fund	A Class non-distributing share	1.810%
	AI Class non-distributing share	1.810%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.550%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
European Value Fund	A Class distributing (A) share	1.816%
	A Class distributing (A) UK reporting fund share	1.816%
	A Class non-distributing share	1.815%
	A Class non-distributing share AUD hedged	1.815%
	A Class non-distributing share CNH hedged	1.817%
	A Class non-distributing share HKD hedged	1.814%
	A Class non-distributing share USD hedged	1.815%
	C Class non-distributing share	3.064%
	D Class distributing (A) UK reporting fund share	1.067%
	D Class non-distributing share	1.066%
	D Class non-distributing share USD hedged	1.066%
	E Class non-distributing share	2.314%
	I Class non-distributing share	0.806%
	S Class distributing (A) share	0.917%
	X Class non-distributing share	0.057%
FinTech Fund	A Class distributing (A) UK reporting fund share	1.815%
	A Class non-distributing share	1.815%
	A Class non-distributing share EUR hedged	1.815%
	A Class non-distributing share SGD hedged	1.815%
	AI Class non-distributing share	1.815%
	C Class non-distributing UK reporting fund share	3.065%
	D Class non-distributing share	0.996%
	D Class non-distributing share EUR hedged	0.996%
	D Class non-distributing UK reporting fund share	0.996%
	D Class non-distributing UK reporting fund share GBP hedged	0.996%
	E Class non-distributing share	2.315%
	E Class non-distributing share EUR hedged	2.315%
	I Class distributing (A) UK reporting fund share	0.713%
	I Class non-distributing share	0.735%
	I Class non-distributing share EUR hedged	0.736%
X Class non-distributing share	0.057%	
Z Class non-distributing UK reporting fund share	0.696%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Fixed Income Global Opportunities Fund	A Class distributing (A) share	1.217%
	A Class distributing (A) share EUR hedged	1.218%
	A Class distributing (D) share	1.216%
	A Class distributing (M) (G) share	1.232%
	A Class distributing (M) share	1.216%
	A Class distributing (Q) share	1.216%
	A Class distributing (Q) share EUR hedged	1.216%
	A Class distributing (Q) share SGD hedged	1.216%
	A Class distributing (R) (M) (G) share AUD hedged	1.216%
	A Class distributing (R) (M) (G) share CNH hedged	1.217%
	A Class distributing (S) (M) (G) share	1.216%
	A Class distributing (S) (M) (G) share HKD hedged	1.216%
	A Class non-distributing share	1.216%
	A Class non-distributing share CHF hedged	1.216%
	A Class non-distributing share EUR hedged	1.216%
	A Class non-distributing share JPY hedged	1.216%
	A Class non-distributing share PLN hedged	1.216%
	A Class non-distributing share SEK hedged	1.217%
	A Class non-distributing share SGD hedged	1.216%
	A Class non-distributing UK reporting fund share GBP hedged	1.216%
	AI Class non-distributing share	1.216%
	AI Class non-distributing share EUR hedged	1.216%
	C Class distributing (D) share	2.467%
	C Class distributing (Q) share	2.466%
	C Class non-distributing share	2.466%
	D Class distributing (A) share	0.718%
	D Class distributing (A) share CAD hedged	0.718%
	D Class distributing (A) share EUR hedged	0.718%
	D Class distributing (A) UK reporting fund share GBP hedged	0.718%
	D Class distributing (Q) share	0.716%
	D Class distributing (Q) share CHF hedged	0.716%
	D Class distributing (Q) share EUR hedged	0.716%
	D Class non-distributing share	0.716%
	D Class non-distributing share CHF hedged	0.716%
	D Class non-distributing share EUR hedged	0.716%
	D Class non-distributing share GBP hedged	0.716%
	D Class non-distributing share PLN hedged	0.716%
	D Class non-distributing share SGD hedged	0.715%
	E Class non-distributing share	1.716%
	E Class non-distributing share EUR hedged	1.716%
	I Class distributing (M) share CAD hedged	0.556%
	I Class distributing (Q) share	0.557%
	I Class distributing (Q) share EUR hedged	0.556%
	I Class distributing (Q) share GBP hedged	0.557%
	I Class distributing (Q) share JPY hedged	0.556%
	I Class non-distributing share	0.556%
	I Class non-distributing share AUD hedged	0.556%
	I Class non-distributing share CAD hedged	0.554%
	I Class non-distributing share CHF hedged	0.556%
	I Class non-distributing share EUR hedged	0.556%
I Class non-distributing share GBP hedged	0.556%	
I Class non-distributing share JPY hedged	0.556%	
J Class distributing (M) share	0.056%	
S Class distributing (A) share EUR hedged	0.618%	
S Class distributing (Q) share	0.616%	
S Class non-distributing share	0.616%	
S Class non-distributing share CHF hedged	0.616%	
S Class non-distributing share EUR hedged	0.616%	
X Class distributing (M) share	0.056%	
X Class distributing (M) share AUD hedged	0.056%	
X Class distributing (M) share EUR hedged	0.056%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
	X Class distributing (Q) share EUR hedged	0.056%
	X Class distributing (Q) share GBP hedged	0.056%
	X Class non-distributing share	0.056%
	X Class non-distributing share AUD hedged	0.056%
	X Class non-distributing share CAD hedged	0.056%
	X Class non-distributing share CHF hedged	0.014%
	X Class non-distributing share EUR hedged	0.014%
	X Class non-distributing share GBP hedged	0.057%
	X Class non-distributing share SEK hedged	0.026%
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Future Consumer Fund		
	A Class non-distributing share	1.820%
	AI Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%
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Future Of Transport Fund		
	A Class distributing (A) share	1.813%
	A Class distributing (A) UK reporting fund share	1.813%
	A Class distributing (T) share	1.815%
	A Class non-distributing share	1.813%
	A Class non-distributing share CNH hedged	1.813%
	A Class non-distributing share EUR hedged	1.813%
	A Class non-distributing share SGD hedged	1.813%
	AI Class non-distributing share	1.813%
	C Class non-distributing share	3.043%
	D Class non-distributing share EUR hedged	0.994%
	D Class non-distributing UK reporting fund share	0.994%
	D Class non-distributing UK reporting fund share GBP hedged	0.994%
	E Class non-distributing share	2.312%
	E Class non-distributing share EUR hedged	2.313%
	I Class distributing (A) UK reporting fund share	0.735%
	I Class non-distributing share	0.734%
	I Class non-distributing share EUR hedged	0.735%
	X Class non-distributing share	0.055%
	Z Class non-distributing UK reporting fund share	0.695%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Allocation Fund	A Class distributing (A) share	1.771%
	A Class distributing (A) share EUR hedged	1.771%
	A Class distributing (T) share	1.779%
	A Class distributing (T) share AUD hedged	1.772%
	A Class distributing (T) share CNH hedged	1.763%
	A Class distributing (T) share EUR hedged	1.732%
	A Class distributing (T) share HKD hedged	1.762%
	A Class distributing (T) share SGD hedged	1.771%
	A Class distributing (T) share ZAR hedged	1.751%
	A Class distributing (Y) (Q) (G) share	1.740%
	A Class distributing (Y) (Q) (G) share AUD hedged	1.775%
	A Class distributing (Y) (Q) (G) share SGD hedged	1.770%
	A Class non-distributing share	1.770%
	A Class non-distributing share AUD hedged	1.770%
	A Class non-distributing share CHF hedged	1.770%
	A Class non-distributing share CNH hedged	1.770%
	A Class non-distributing share EUR hedged	1.768%
	A Class non-distributing share GBP hedged	1.770%
	A Class non-distributing share HKD hedged	1.769%
	A Class non-distributing share PLN hedged	1.769%
	A Class non-distributing share SGD hedged	1.770%
	AI Class non-distributing share	1.770%
	AI Class non-distributing share EUR hedged	1.770%
	C Class non-distributing share	3.020%
	C Class non-distributing share EUR hedged	3.020%
	D Class distributing (A) share	1.021%
	D Class distributing (A) share EUR hedged	1.021%
	D Class non-distributing share	1.020%
	D Class non-distributing share AUD hedged	1.020%
	D Class non-distributing share CHF hedged	1.020%
	D Class non-distributing share EUR hedged	1.020%
	D Class non-distributing share GBP hedged	1.020%
	D Class non-distributing share PLN hedged	1.021%
	D Class non-distributing share SGD hedged	1.021%
	D Class non-distributing UK reporting fund share	1.020%
	E Class non-distributing share	2.270%
	E Class non-distributing share EUR hedged	2.270%
	E Class non-distributing share PLN hedged	2.269%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.808%
I Class non-distributing share SGD hedged	1.080%	
J Class non-distributing share	0.061%	
S Class non-distributing share	0.912%	
S Class non-distributing share EUR hedged	0.908%	
X Class distributing (A) share	0.061%	
X Class non-distributing share	0.061%	
X Class non-distributing share AUD hedged	0.060%	
X Class non-distributing share EUR hedged	0.034%	
X Class non-distributing share JPY hedged	0.060%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Corporate Bond Fund	A Class distributing (A) share EUR hedged	1.115%
	A Class distributing (M) (G) share	1.089%
	A Class distributing (M) share AUD hedged	1.114%
	A Class distributing (M) share CAD hedged	1.114%
	A Class distributing (M) share GBP hedged	1.114%
	A Class distributing (M) share NZD hedged	1.114%
	A Class distributing (Q) share	1.114%
	A Class distributing (R) (M) (G) share AUD hedged	1.114%
	A Class distributing (R) (M) (G) share CNH hedged	1.114%
	A Class distributing (R) (M) (G) share NZD hedged	1.114%
	A Class distributing (S) (M) (G) share	1.114%
	A Class distributing (S) (M) (G) share HKD hedged	1.114%
	A Class distributing (S) (M) (G) share SGD hedged	1.114%
	A Class non-distributing share	1.114%
	A Class non-distributing share EUR hedged	1.114%
	A Class non-distributing share SEK hedged	1.114%
	D Class distributing (Q) share GBP hedged	0.614%
	D Class non-distributing share	0.664%
	D Class non-distributing share EUR hedged	0.664%
	D Class non-distributing UK reporting fund share GBP hedged	0.664%
	E Class non-distributing share	1.614%
	E Class non-distributing share EUR hedged	1.614%
	I Class distributing (A) UK reporting fund share GBP hedged	0.504%
	I Class non-distributing share	0.504%
	I Class non-distributing share CAD hedged	0.527%
	I Class non-distributing share EUR hedged	0.504%
	X Class distributing (A) UK reporting fund share GBP hedged	0.017%
	X Class non-distributing share	0.054%
	X Class non-distributing share EUR hedged	0.054%
	X Class non-distributing share NOK hedged	0.054%
	Global Dynamic Equity Fund	A Class distributing (A) share
A Class non-distributing share		1.821%
A Class non-distributing share CNH hedged		1.820%
A Class non-distributing share EUR hedged		1.821%
C Class non-distributing share		3.070%
C Class non-distributing share EUR hedged		3.070%
D Class distributing (A) share		1.072%
D Class non-distributing share		1.072%
D Class non-distributing share EUR hedged		1.071%
E Class non-distributing share		2.321%
E Class non-distributing share EUR hedged		2.321%
I Class non-distributing share		0.811%
X Class non-distributing share		0.023%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Equity Income Fund	A Class distributing (A) (G) share	1.815%
	A Class distributing (A) (G) share EUR hedged	1.815%
	A Class distributing (Q) (G) share	1.814%
	A Class distributing (Q) (G) share EUR hedged	1.814%
	A Class distributing (Q) (G) share SGD hedged	1.814%
	A Class distributing (Q) (G) UK reporting fund share	1.814%
	A Class distributing (R) (M) (G) share AUD hedged	1.814%
	A Class distributing (R) (M) (G) share CNH hedged	1.814%
	A Class distributing (R) (M) (G) share ZAR hedged	1.814%
	A Class distributing (S) (M) (G) share	1.814%
	A Class distributing (S) (M) (G) share CNH hedged	1.814%
	A Class distributing (S) (M) (G) share HKD hedged	1.814%
	A Class distributing (S) (M) (G) share SGD hedged	1.814%
	A Class distributing (T) share	1.815%
	A Class non-distributing share	1.814%
	A Class non-distributing share CHF hedged	1.814%
	A Class non-distributing share EUR hedged	1.814%
	A Class non-distributing share PLN hedged	1.814%
	A Class non-distributing share SGD hedged	1.814%
	AI Class distributing (Q) (G) share EUR hedged	1.814%
	AI Class non-distributing share	1.814%
	AI Class non-distributing share EUR hedged	1.815%
	C Class distributing (Q) (G) share	3.063%
	C Class non-distributing share	3.063%
	D Class distributing (A) (G) share	1.066%
	D Class distributing (Q) (G) share	1.064%
	D Class distributing (Q) (G) share EUR hedged	1.065%
	D Class distributing (Q) (G) UK reporting fund share	1.064%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	1.064%
	D Class non-distributing share	1.064%
	D Class non-distributing share CHF hedged	1.065%
	D Class non-distributing share EUR hedged	1.064%
	D Class non-distributing share PLN hedged	1.064%
	D Class non-distributing share SGD hedged	1.065%
	E Class distributing (Q) (G) share	2.313%
	E Class distributing (Q) (G) share EUR hedged	2.314%
	E Class non-distributing share	2.313%
	E Class non-distributing share EUR hedged	2.314%
	I Class non-distributing share	0.805%
	I Class non-distributing UK reporting fund share	0.805%
	SR Class distributing (S) (M) (G) share	0.899%
SR Class non-distributing share	0.896%	
X Class non-distributing share	0.018%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Government Bond Fund	A Class distributing (D) share	0.976%
	A Class distributing (D) share EUR hedged	0.974%
	A Class distributing (M) share	0.976%
	A Class distributing (M) share EUR hedged	0.976%
	A Class distributing (M) share GBP hedged	0.976%
	A Class distributing (M) share HKD hedged	0.976%
	A Class non-distributing share	0.976%
	A Class non-distributing share EUR hedged	0.976%
	C Class distributing (D) share	2.227%
	C Class distributing (D) share EUR hedged	2.228%
	C Class distributing (M) share	0.019%
	C Class non-distributing share	2.226%
	C Class non-distributing share EUR hedged	2.226%
	D Class distributing (M) share	0.626%
	D Class distributing (M) share EUR hedged	0.628%
	D Class non-distributing share	0.626%
	D Class non-distributing share EUR hedged	0.626%
	E Class non-distributing share	1.476%
	E Class non-distributing share EUR hedged	1.476%
	I Class distributing (A) share EUR hedged	0.460%
	I Class non-distributing share	0.464%
	I Class non-distributing share EUR hedged	0.465%
	X Class non-distributing share EUR hedged	0.066%
	X Class non-distributing share NOK hedged	0.066%
	X Class non-distributing share SEK hedged	0.066%
	X Class non-distributing UK reporting fund share	0.066%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global High Yield Bond Fund	A Class distributing (D) UK reporting fund share	1.460%
	A Class distributing (D) UK reporting fund share EUR hedged	1.460%
	A Class distributing (M) share	1.460%
	A Class distributing (M) share EUR hedged	1.460%
	A Class distributing (Q) share	1.460%
	A Class distributing (R) (M) (G) share AUD hedged	1.460%
	A Class distributing (R) (M) (G) share ZAR hedged	1.460%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.461%
	A Class distributing (S) (M) (G) share	1.460%
	A Class distributing (S) (M) (G) share HKD hedged	1.460%
	A Class distributing (S) (M) (G) share SGD hedged	1.460%
	A Class non-distributing share	1.460%
	A Class non-distributing share EUR hedged	1.460%
	A Class non-distributing share GBP hedged	1.460%
	A Class non-distributing share PLN hedged	1.459%
	A Class non-distributing share SEK hedged	1.460%
	AI Class distributing (Q) share EUR hedged	1.460%
	AI Class non-distributing share EUR hedged	1.460%
	C Class distributing (D) share	2.710%
	C Class non-distributing share	2.709%
	C Class non-distributing share EUR hedged	2.710%
	D Class distributing (M) share	0.760%
	D Class distributing (M) share EUR hedged	0.760%
	D Class distributing (Q) share GBP hedged	0.760%
	D Class non-distributing share	0.760%
	D Class non-distributing UK reporting fund share EUR hedged	0.760%
	D Class non-distributing UK reporting fund share GBP hedged	0.760%
	E Class distributing (Q) share EUR hedged	1.960%
	E Class non-distributing share	1.960%
	E Class non-distributing share EUR hedged	1.960%
	I Class distributing (M) share	0.600%
	I Class non-distributing share	0.600%
	I Class non-distributing share CAD hedged	0.618%
I Class non-distributing share EUR hedged	0.600%	
I Class non-distributing UK reporting fund share CHF hedged	0.575%	
X Class distributing (A) share EUR hedged	0.051%	
X Class non-distributing share	0.050%	
X Class non-distributing share EUR hedged	0.050%	
Global Inflation Linked Bond Fund	A Class distributing (M) share	0.975%
	A Class non-distributing share	0.975%
	A Class non-distributing share EUR hedged	0.975%
	C Class distributing (M) share	2.226%
	C Class non-distributing share	2.226%
	D Class distributing (M) share	0.620%
	D Class non-distributing share	0.620%
	D Class non-distributing share EUR hedged	0.620%
	E Class non-distributing share EUR hedged	1.475%
	I Class non-distributing share	0.460%
	X Class non-distributing share EUR hedged	0.060%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Global Long-Horizon Equity Fund	A Class distributing (A) share	1.811%
	A Class distributing (A) UK reporting fund share	1.811%
	A Class non-distributing share	1.811%
	A Class non-distributing share SGD hedged	1.811%
	AI Class non-distributing share	1.811%
	C Class non-distributing share	3.060%
	D Class distributing (A) UK reporting fund share	1.062%
	D Class non-distributing share	1.062%
	E Class non-distributing share	2.311%
	I Class non-distributing share	0.802%
	X Class non-distributing share	0.052%
Global Multi-Asset Income Fund	A Class distributing (A) (G) share	1.797%
	A Class distributing (A) (G) share CHF hedged	1.789%
	A Class distributing (A) (G) share EUR hedged	1.788%
	A Class distributing (M) (G) share	1.794%
	A Class distributing (Q) (G) share	1.794%
	A Class distributing (Q) (G) share AUD hedged	1.786%
	A Class distributing (Q) (G) share SGD hedged	1.786%
	A Class distributing (R) (M) (G) share AUD hedged	1.785%
	A Class distributing (R) (M) (G) share CAD hedged	1.786%
	A Class distributing (R) (M) (G) share CNH hedged	1.786%
	A Class distributing (R) (M) (G) share GBP hedged	1.785%
	A Class distributing (R) (M) (G) share NZD hedged	1.785%
	A Class distributing (S) (M) (G) share	1.793%
	A Class distributing (S) (M) (G) share EUR hedged	1.785%
	A Class distributing (S) (M) (G) share HKD hedged	1.786%
	A Class distributing (S) (M) (G) share SGD hedged	1.786%
	A Class non-distributing share	1.793%
	A Class non-distributing share CHF hedged	1.785%
	A Class non-distributing share EUR hedged	1.785%
	AI Class distributing (Q) (G) share EUR hedged	1.782%
	AI Class non-distributing share EUR hedged	1.785%
	C Class distributing (S) (M) (G) share	3.043%
	C Class non-distributing share	3.043%
	D Class distributing (A) (G) share CHF hedged	0.888%
	D Class distributing (A) (G) share EUR hedged	0.888%
	D Class distributing (S) (M) (G) share	0.894%
	D Class distributing (S) (M) (G) share GBP hedged	0.886%
	D Class distributing (S) (M) (G) share SGD hedged	0.880%
	D Class non-distributing share	0.893%
	D Class non-distributing share CHF hedged	0.876%
	D Class non-distributing share EUR hedged	0.885%
	E Class distributing (Q) (G) share EUR hedged	2.285%
	E Class distributing (Y) (Q) (G) share EUR hedged	2.285%
	E Class non-distributing share	2.293%
	E Class non-distributing share EUR hedged	2.284%
	I Class distributing (Q) (G) share EUR hedged	0.683%
I Class non-distributing share	0.683%	
I Class non-distributing share EUR hedged	0.684%	
X Class distributing (Q) (G) share GBP hedged	0.054%	
X Class distributing (R) (M) (G) share AUD hedged	0.084%	
X Class non-distributing share	0.080%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Impact Bond Fund ⁽²⁾	A Class non-distributing UK reporting fund share	0.967%
	D Class non-distributing UK reporting fund share	0.594%
	E Class non-distributing share	1.494%
	I Class non-distributing UK reporting fund share	0.410%
	X Class non-distributing UK reporting fund share	0.079%
	X Class non-distributing UK reporting fund share USD hedged	0.050%
	Z Class non-distributing UK reporting fund share	0.463%
	ZI Class non-distributing UK reporting fund share	0.279%
	India Fund	A Class distributing (A) UK reporting fund share
A Class non-distributing share		1.850%
C Class non-distributing share		3.099%
D Class distributing (A) UK reporting fund share		1.101%
D Class non-distributing share		1.100%
E Class non-distributing share		2.350%
I Class non-distributing share		0.841%
X Class non-distributing share		0.093%
Japan Flexible Equity Fund	A Class distributing (A) UK reporting fund share	1.813%
	A Class non-distributing share	1.813%
	A Class non-distributing share EUR hedged	1.818%
	A Class non-distributing share USD hedged	1.817%
	C Class non-distributing share	3.068%
	D Class distributing (A) UK reporting fund share	1.068%
	D Class non-distributing share	1.066%
	D Class non-distributing share EUR hedged	1.065%
	E Class non-distributing share	2.315%
	E Class non-distributing share EUR hedged	2.315%
	I Class non-distributing share	0.808%
	X Class non-distributing share	0.055%
	X Class non-distributing share EUR hedged	0.077%
Japan Small & MidCap Opportunities Fund	A Class distributing (A) UK reporting fund share	1.816%
	A Class non-distributing share	1.816%
	A Class non-distributing share EUR hedged	1.816%
	A Class non-distributing share USD hedged	1.816%
	C Class non-distributing share	3.066%
	D Class distributing (A) UK reporting fund share	1.070%
	D Class non-distributing share	1.069%
	D Class non-distributing share EUR hedged	1.069%
	E Class non-distributing share	2.318%
	I Class non-distributing share	0.811%
	I Class non-distributing share EUR hedged	0.790%
	X Class non-distributing share	0.057%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Latin American Fund	A Class distributing (A) share	2.085%
	A Class distributing (A) UK reporting fund share	2.085%
	A Class non-distributing share	2.083%
	A Class non-distributing share AUD hedged	2.083%
	A Class non-distributing share CHF hedged	2.084%
	A Class non-distributing share HKD hedged	2.083%
	A Class non-distributing share PLN hedged	2.082%
	A Class non-distributing share SGD hedged	2.083%
	C Class non-distributing share	3.333%
	D Class distributing (A) share	1.336%
	D Class distributing (A) UK reporting fund share	1.337%
	D Class non-distributing share	1.333%
	D Class non-distributing share CHF hedged	1.334%
	D Class non-distributing share EUR hedged	1.334%
	D Class non-distributing share PLN hedged	1.334%
	D Class non-distributing share SGD hedged	1.328%
	D Class non-distributing UK reporting fund share GBP hedged	1.335%
	E Class non-distributing share	2.582%
	I Class non-distributing share	1.073%
	J Class non-distributing share	0.074%
X Class distributing (A) UK reporting fund share	0.045%	
X Class non-distributing share	0.074%	
Multi-Theme Equity Fund	A Class non-distributing share	1.497%
	A Class non-distributing share EUR hedged	1.500%
	AI Class non-distributing share	1.500%
	C Class non-distributing share	2.747%
	D Class non-distributing share EUR hedged	0.800%
	D Class non-distributing UK reporting fund share	0.797%
	E Class non-distributing share	1.997%
	X Class non-distributing share	0.058%
	X Class non-distributing share GBP hedged	0.088%
	Z Class non-distributing share	0.597%
Natural Resources Fund ⁽⁷⁾	A Class distributing (A) (G) share	1.816%
	A Class distributing (M) (G) share	1.817%
	A Class distributing (Q) (G) share	1.815%
	A Class non-distributing share	1.815%
	A Class non-distributing share EUR hedged	1.815%
	D Class non-distributing share	1.066%
	D Class non-distributing share EUR hedged	1.065%
	E Class distributing (Q) (G) share EUR hedged	2.315%
	E Class non-distributing share	2.314%
	I Class distributing (A) (G) share	0.806%
	S Class distributing (M) (G) UK reporting fund share	0.963%
	S Class distributing (M) (G) UK reporting fund share GBP hedged	0.988%
	S Class distributing (Q) (G) share	0.986%
	S Class non-distributing share	0.986%
	S Class non-distributing UK reporting fund share	0.986%
	S Class non-distributing UK reporting fund share GBP hedged	0.987%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Next Generation Health Care Fund	A Class non-distributing share	1.820%
	A Class non-distributing share HKD hedged	1.820%
	A Class non-distributing share SGD hedged	1.820%
	A1 Class non-distributing share	1.820%
	D Class non-distributing share	1.000%
	D Class non-distributing UK reporting fund share	1.000%
	E Class non-distributing share	2.320%
	I Class non-distributing share	0.740%
	I Class non-distributing UK reporting fund share	0.740%
	X Class non-distributing UK reporting fund share	0.060%
	Z Class non-distributing share	0.700%
Next Generation Technology Fund	A Class distributing (A) share	1.812%
	A Class distributing (A) UK reporting fund share	1.812%
	A Class distributing (T) share	1.809%
	A Class non-distributing share	1.812%
	A Class non-distributing share AUD hedged	1.807%
	A Class non-distributing share CNH hedged	1.811%
	A Class non-distributing share EUR hedged	1.812%
	A Class non-distributing share HKD hedged	1.812%
	A Class non-distributing share NZD hedged	1.818%
	A Class non-distributing share SGD hedged	1.812%
	A Class non-distributing UK reporting fund share CHF hedged	1.812%
	A Class non-distributing UK reporting fund share GBP hedged	1.812%
	A1 Class non-distributing share	1.812%
	C Class non-distributing share	3.042%
	D Class non-distributing share	0.993%
	D Class non-distributing share CNH hedged	0.993%
	D Class non-distributing share EUR hedged	0.994%
	D Class non-distributing share SGD hedged	0.993%
	D Class non-distributing UK reporting fund share	0.993%
	D Class non-distributing UK reporting fund share GBP hedged	0.993%
	E Class non-distributing share	2.312%
	E Class non-distributing share EUR hedged	2.312%
	I Class distributing (A) UK reporting fund share	0.734%
	I Class non-distributing share	0.734%
	I Class non-distributing share EUR hedged	0.733%
	I Class non-distributing UK reporting fund share	0.734%
	S Class non-distributing UK reporting fund share	0.913%
	S Class non-distributing UK reporting fund share CHF hedged	0.913%
	S Class non-distributing UK reporting fund share EUR hedged	0.913%
	S Class non-distributing UK reporting fund share GBP hedged	0.913%
	SR Class distributing (A) UK reporting fund share	0.913%
	SR Class non-distributing UK reporting fund share	0.914%
	SR Class non-distributing UK reporting fund share EUR hedged	0.886%
X Class non-distributing share	0.054%	
Z Class non-distributing UK reporting fund share	0.693%	
Z Class non-distributing UK reporting fund share CHF hedged	0.693%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Nutrition Fund	A Class distributing (A) share EUR hedged	1.817%
	A Class distributing (A) UK reporting fund share	1.819%
	A Class distributing (A) UK reporting fund share GBP hedged	1.817%
	A Class non-distributing share	1.816%
	A Class non-distributing share EUR hedged	1.817%
	A Class non-distributing share HKD	1.817%
	A Class non-distributing share PLN hedged	1.816%
	A Class non-distributing share SGD hedged	1.817%
	AI Class non-distributing share	1.816%
	C Class non-distributing share	3.066%
	D Class distributing (A) share EUR hedged	0.997%
	D Class distributing (A) UK reporting fund share GBP hedged	0.997%
	D Class non-distributing share	0.997%
	D Class non-distributing share EUR hedged	0.996%
	D Class non-distributing share SGD hedged	0.997%
	D Class non-distributing UK reporting fund share GBP hedged	0.997%
	E Class non-distributing share	2.316%
	I Class distributing (A) UK reporting fund share	0.710%
	I Class non-distributing share	0.737%
	I Class non-distributing share JPY hedged	0.737%
X Class non-distributing share	0.057%	
Sustainable Asian Bond Fund	A Class distributing (S) (M) (G) share	1.249%
	A Class non-distributing share	1.234%
	D Class non-distributing share	0.733%
	D Class non-distributing share EUR hedged	0.778%
	E Class non-distributing share EUR hedged	1.732%
	I Class non-distributing share	0.568%
	I Class non-distributing share SEK hedged	0.571%
	X Class non-distributing share	0.073%
	Z Class non-distributing share	0.572%
	ZI Class distributing (S) (M) (G) share	0.403%
	ZI Class non-distributing share	0.435%
Sustainable Emerging Markets Blended Bond Fund	A Class non-distributing share	1.720%
	A Class non-distributing share EUR hedged	1.720%
	AI Class non-distributing share	1.720%
	AI Class non-distributing share EUR hedged	1.720%
	D Class non-distributing share CHF hedged	0.970%
	D Class non-distributing share EUR hedged	0.970%
	D Class non-distributing UK reporting fund share	0.970%
	E Class distributing (Q) share EUR hedged	2.220%
	E Class non-distributing share EUR hedged	2.220%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.810%
	X Class non-distributing share	0.060%
	Z Class non-distributing UK reporting fund share	0.460%
	ZI Class non-distributing share	0.620%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Emerging Markets Bond Fund	A Class distributing (S) (M) (G) UK reporting fund share	1.470%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.470%
	A Class non-distributing share	1.470%
	A Class non-distributing share EUR hedged	1.470%
	AI Class non-distributing share	1.470%
	AI Class non-distributing share EUR hedged	1.470%
	D Class distributing (S) (M) (G) UK reporting fund share	0.870%
	D Class non-distributing share CHF hedged	0.870%
	D Class non-distributing share EUR hedged	0.870%
	D Class non-distributing UK reporting fund share	0.870%
	D Class non-distributing UK reporting fund share GBP hedged	0.865%
	E Class distributing (Q) share EUR hedged	1.970%
	E Class non-distributing share EUR hedged	1.970%
	I Class non-distributing share	0.710%
	I Class non-distributing share EUR hedged	0.710%
	I Class non-distributing share NOK hedged	0.690%
	X Class non-distributing share	0.060%
	X Class non-distributing share AUD hedged	0.060%
X Class non-distributing share EUR hedged	0.060%	
ZI Class non-distributing share	0.526%	
Sustainable Emerging Markets Corporate Bond Fund	A Class non-distributing share	1.690%
	A Class non-distributing share EUR hedged	1.690%
	A Class non-distributing share SEK hedged	1.690%
	AI Class non-distributing share	1.690%
	AI Class non-distributing share EUR hedged	1.690%
	D Class non-distributing share CHF hedged	0.970%
	D Class non-distributing share EUR hedged	0.970%
	D Class non-distributing UK reporting fund share	0.970%
	E Class distributing (Q) share EUR hedged	2.190%
	E Class non-distributing share EUR hedged	2.190%
	I Class non-distributing share	0.810%
	I Class non-distributing share EUR hedged	0.810%
	X Class non-distributing share	0.060%
	ZI Class non-distributing share	0.586%
Sustainable Emerging Markets Local Currency Bond Fund	A Class non-distributing share	1.285%
	A Class non-distributing share EUR hedged	1.283%
	AI Class non-distributing share	1.281%
	AI Class non-distributing share EUR hedged	1.284%
	D Class non-distributing share CHF hedged	0.810%
	D Class non-distributing share EUR hedged	0.783%
	D Class non-distributing UK reporting fund share	0.786%
	E Class distributing (Q) share EUR hedged	1.786%
	E Class non-distributing share EUR hedged	1.785%
	I Class non-distributing share	0.625%
	I Class non-distributing share EUR hedged	0.603%
	X Class non-distributing share	0.126%
	ZI Class non-distributing share	0.487%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Energy Fund	A Class distributing (A) share	1.966%
	A Class distributing (A) UK reporting fund share	1.966%
	A Class distributing (T) share	1.969%
	A Class non-distributing share	1.966%
	A Class non-distributing share AUD hedged	1.954%
	A Class non-distributing share CAD hedged	1.953%
	A Class non-distributing share CNH hedged	1.954%
	A Class non-distributing share EUR hedged	1.954%
	A Class non-distributing share GBP hedged	1.954%
	A Class non-distributing share HKD hedged	1.954%
	A Class non-distributing share NZD hedged	1.953%
	A Class non-distributing share SGD hedged	1.954%
	AI Class non-distributing share	1.966%
	C Class non-distributing share	3.215%
	D Class distributing (A) share	1.217%
	D Class distributing (A) UK reporting fund share	1.217%
	D Class non-distributing share	1.217%
	D Class non-distributing share SGD hedged	1.205%
	E Class non-distributing share	2.466%
	E Class non-distributing share EUR hedged	2.453%
	I Class distributing (A) UK reporting fund share	0.957%
	I Class distributing (Q) share	0.957%
	I Class non-distributing share	0.957%
	I Class non-distributing UK reporting fund share	0.957%
	S Class distributing (A) share	1.027%
	S Class non-distributing share	1.017%
	X Class distributing (T) share	0.058%
	X Class non-distributing share	0.058%
	X Class non-distributing share EUR hedged	0.058%
Sustainable Fixed Income Global Opportunities Fund	A Class non-distributing share	1.218%
	AI Class non-distributing share	1.215%
	D Class non-distributing share	0.716%
	D Class non-distributing share CHF hedged	0.698%
	D Class non-distributing UK reporting fund share USD hedged	0.693%
	E Class non-distributing share	1.716%
	I Class non-distributing share	0.556%
	I Class non-distributing share JPY hedged	0.556%
	I Class non-distributing share SEK hedged	0.556%
	I Class non-distributing UK reporting fund share USD hedged	0.556%
	X Class distributing (M) share	0.056%
	X Class distributing (Q) share	0.056%
	X Class non-distributing share	0.056%
	X Class non-distributing share CHF hedged	0.026%
	X Class non-distributing share GBP hedged	0.053%
	X Class non-distributing share JPY hedged	0.056%
	X Class non-distributing share SEK hedged	0.056%
X Class non-distributing share USD hedged	0.026%	
ZI Class non-distributing share	0.373%	
ZI Class non-distributing share USD hedged	0.380%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable Global Allocation Fund ⁽²⁾	A Class distributing (A) UK reporting fund share	1.600%
	A Class non-distributing share SEK hedged	1.600%
	A Class non-distributing UK reporting fund share	1.600%
	A Class non-distributing UK reporting fund share EUR hedged	1.600%
	D Class non-distributing UK reporting fund share	0.950%
	D Class non-distributing UK reporting fund share EUR hedged	0.950%
	E Class non-distributing UK reporting fund share	2.100%
	E Class non-distributing UK reporting fund share EUR hedged	2.100%
	I Class non-distributing UK reporting fund share	0.740%
	I Class non-distributing UK reporting fund share EUR hedged	0.739%
	X Class non-distributing UK reporting fund share	0.040%
	ZI Class non-distributing UK reporting fund share	0.581%
	ZI Class non-distributing UK reporting fund share EUR hedged	0.579%
Sustainable Global Bond Income Fund	A Class distributing (M) (G) share	1.246%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.227%
	A Class distributing (S) (M) (G) share	1.226%
	A Class distributing (S) (M) (G) UK reporting fund share AUD hedged	1.229%
	A Class distributing (S) (M) (G) UK reporting fund share CAD hedged	1.203%
	A Class distributing (S) (M) (G) UK reporting fund share EUR hedged	1.226%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.222%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.224%
	A Class distributing (S) (M) (G) UK reporting fund share NZD hedged	1.226%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.226%
	A Class non-distributing share	1.227%
	AI Class distributing (Q) share EUR hedged	1.225%
	AI Class non-distributing share	1.226%
	AI Class non-distributing share EUR hedged	1.224%
	D Class non-distributing share	0.725%
	D Class non-distributing share CHF hedged	0.710%
	D Class non-distributing share EUR hedged	0.778%
	D Class non-distributing UK reporting fund share GBP hedged	0.725%
	E Class distributing (Q) share EUR hedged	1.726%
	E Class non-distributing share EUR hedged	1.725%
	I Class distributing (S) (M) (G) share EUR hedged	0.566%
	I Class non-distributing share	0.565%
	I Class non-distributing share BRL hedged	0.565%
	I Class non-distributing share EUR hedged	0.558%
	X Class distributing (S) (M) (G) share EUR hedged	0.036%
	X Class non-distributing share	0.065%
Z Class non-distributing share	0.465%	
Z Class non-distributing share CHF hedged	0.465%	
Z Class non-distributing share EUR hedged	0.465%	
ZI Class non-distributing share	0.407%	
ZI Class non-distributing share EUR hedged	0.414%	
Sustainable Global Infrastructure Fund	A Class non-distributing share	1.606%
	AI Class non-distributing share	1.607%
	D Class non-distributing share	1.008%
	E Class non-distributing share	2.108%
	I Class non-distributing share	0.719%
	X Class non-distributing share	0.147%
	Z Class non-distributing share	0.689%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Sustainable World Bond Fund⁽⁴⁾	A Class distributing (D) share	1.072%
	A Class distributing (M) share	1.072%
	A Class distributing (R) (M) (G) share CNH hedged	1.072%
	A Class distributing (S) (M) (G) share SGD hedged	1.072%
	A Class non-distributing share	1.072%
	A Class non-distributing share EUR hedged	1.072%
	A Class non-distributing UK reporting fund share GBP hedged	1.072%
	C Class distributing (D) share	2.322%
	D Class distributing (M) share	0.672%
	D Class non-distributing share	0.672%
	D Class non-distributing share CHF hedged	0.672%
	D Class non-distributing share EUR hedged	0.672%
	D Class non-distributing UK reporting fund share GBP hedged	0.672%
	E Class non-distributing share	1.572%
	I Class distributing (A) share EUR hedged	0.512%
	I Class non-distributing share	0.512%
	X Class non-distributing share	0.062%
	X Class non-distributing share CHF hedged	0.019%
	X Class non-distributing share DKK hedged	0.032%
	X Class non-distributing share EUR hedged	0.061%
	X Class non-distributing share GBP hedged	0.061%
X Class non-distributing share NOK hedged	0.062%	
X Class non-distributing share NZD hedged	0.072%	
Swiss Small & MidCap Opportunities Fund⁽⁵⁾	A Class non-distributing share	1.814%
	D Class distributing (M) UK reporting fund share	1.064%
	D Class non-distributing UK reporting fund share	1.064%
	I Class non-distributing share	0.805%
Systematic China A-Share Opportunities Fund	A Class non-distributing share	1.835%
	A Class non-distributing share SGD hedged	1.835%
	AI Class non-distributing share EUR hedged	1.857%
	D Class non-distributing share	1.085%
	D Class non-distributing share EUR hedged	1.085%
	D Class non-distributing UK reporting fund share	1.085%
	E Class non-distributing share EUR hedged	2.339%
	I Class non-distributing share	0.825%
	I Class non-distributing share EUR hedged	0.825%
	S Class non-distributing share	0.940%
	SR Class non-distributing share	0.937%
	X Class non-distributing share	0.075%
Z Class non-distributing share	0.838%	
Systematic China Environmental Tech Fund⁽²⁾	A Class non-distributing share	1.900%
	D Class non-distributing share	1.080%
	D Class non-distributing share EUR hedged	1.080%
	I Class non-distributing share	0.820%
	X Class non-distributing UK reporting fund share	0.140%
	Z Class non-distributing share	0.900%
	ZI Class non-distributing share	0.650%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Systematic Global Equity High Income Fund	A Class distributing (A) (G) share	1.821%
	A Class distributing (A) (G) share CHF hedged	1.815%
	A Class distributing (Q) (G) share	1.816%
	A Class distributing (Q) (G) share EUR hedged	1.810%
	A Class distributing (Q) (G) UK reporting fund share CHF hedged	1.811%
	A Class distributing (R) (M) (G) share AUD hedged	1.810%
	A Class distributing (R) (M) (G) share CAD hedged	1.811%
	A Class distributing (R) (M) (G) share CNH hedged	1.811%
	A Class distributing (R) (M) (G) share NZD hedged	1.811%
	A Class distributing (R) (M) (G) share ZAR hedged	1.794%
	A Class distributing (S) (M) (G) share	1.816%
	A Class distributing (S) (M) (G) share EUR hedged	1.805%
	A Class distributing (S) (M) (G) share HKD hedged	1.811%
	A Class distributing (S) (M) (G) share SGD hedged	1.811%
	A Class distributing (S) (M) (G) UK reporting fund share GBP hedged	1.811%
	A Class non-distributing share	1.815%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share HKD hedged	1.805%
	A Class non-distributing share SGD hedged	1.810%
	A Class non-distributing UK reporting fund share CHF hedged	1.810%
	C Class distributing (Q) (G) share	3.065%
	C Class non-distributing share	3.065%
	D Class distributing (A) (G) share	0.921%
	D Class distributing (A) (G) share CHF hedged	0.915%
	D Class distributing (Q) (G) share	0.916%
	D Class distributing (Q) (G) UK reporting fund share CHF hedged	0.911%
	D Class distributing (Q) (G) UK reporting fund share EUR hedged	0.911%
	D Class distributing (Q) (G) UK reporting fund share GBP hedged	0.911%
	D Class distributing (S) (M) (G) share	0.918%
	D Class distributing (S) (M) (G) share SGD hedged	0.911%
	D Class non-distributing share EUR hedged	0.910%
	D Class non-distributing UK reporting fund share	0.916%
	D Class non-distributing UK reporting fund share CHF hedged	0.911%
	E Class distributing (Q) (G) share EUR hedged	2.310%
	E Class non-distributing share	2.316%
	E Class non-distributing share EUR hedged	2.310%
	I Class distributing (A) (G) share	0.658%
	I Class distributing (M) (G) share	0.656%
	I Class distributing (Q) (G) share	0.657%
	I Class distributing (Q) UK reporting fund share CHF hedged	0.657%
I Class distributing (Q) UK reporting fund share EUR hedged	0.656%	
I Class non-distributing share	0.655%	
SR Class distributing (S) (M) (G) share	0.912%	
SR Class non-distributing share	0.891%	
X Class non-distributing share	0.057%	
Systematic Global Sustainable Income & Growth Fund ⁽²⁾	A Class distributing (Q) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share CNH hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share HKD hedged	1.770%
	A Class distributing (S) (M) (G) UK reporting fund share SGD hedged	1.770%
	A Class non-distributing UK reporting fund share	1.770%
	D Class distributing (S) (M) (G) share	1.020%
	D Class non-distributing UK reporting fund share	1.020%
	D Class non-distributing UK reporting fund share EUR hedged	1.020%
	E Class non-distributing share EUR hedged	2.270%
	I Class non-distributing UK reporting fund share	0.810%
	I Class non-distributing UK reporting fund share EUR hedged	0.810%
	X Class non-distributing UK reporting fund share	0.060%
	ZI Class non-distributing UK reporting fund share	0.560%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
Systematic Sustainable Global SmallCap Fund ⁽⁴⁾	A Class non-distributing share	1.833%
	A Class non-distributing share AUD hedged	1.833%
	C Class non-distributing share	3.081%
	D Class non-distributing share	1.083%
	E Class non-distributing share	2.332%
	X Class non-distributing share GBP hedged	0.075%
United Kingdom Fund	A Class distributing (A) UK reporting fund share	1.813%
	A Class non-distributing share	1.812%
	C Class non-distributing share	3.062%
	D Class distributing (A) UK reporting fund share	1.064%
	D Class non-distributing share	1.063%
	D Class non-distributing UK reporting fund share	1.063%
	E Class non-distributing share	2.312%
	I Class distributing (A) UK reporting fund share	0.803%
	I Class non-distributing share	0.803%
X Class non-distributing share	0.053%	
US Basic Value Fund	A Class distributing (A) share	1.812%
	A Class distributing (A) UK reporting fund share	1.811%
	A Class distributing (T) share	1.816%
	A Class non-distributing share	1.812%
	A Class non-distributing share CNH hedged	1.813%
	A Class non-distributing share EUR hedged	1.811%
	A Class non-distributing share SGD hedged	1.811%
	C Class non-distributing share	3.061%
	C Class non-distributing share EUR hedged	3.061%
	D Class distributing (A) share	1.063%
	D Class distributing (A) UK reporting fund share	1.063%
	D Class non-distributing share	1.063%
	D Class non-distributing share EUR hedged	1.063%
	E Class non-distributing share	2.312%
	E Class non-distributing share EUR hedged	2.312%
	I Class non-distributing share	0.803%
X Class non-distributing share	0.054%	
US Dollar Bond Fund	A Class distributing (D) share	1.070%
	A Class distributing (M) share	1.070%
	A Class non-distributing share	1.070%
	C Class distributing (D) share	2.320%
	C Class non-distributing share	2.320%
	D Class distributing (M) share	0.670%
	D Class non-distributing share	0.669%
	D Class non-distributing UK reporting fund share GBP hedged	0.669%
	E Class non-distributing share	1.570%
	I Class distributing (Q) share	0.510%
	I Class non-distributing share	0.509%
	I Class non-distributing share EUR hedged	0.509%
	X Class distributing (Q) share	0.029%
X Class non-distributing share	0.059%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Dollar High Yield Bond Fund	A Class distributing (A) UK reporting fund share GBP hedged	1.463%
	A Class distributing (D) share	1.460%
	A Class distributing (M) share	1.460%
	A Class distributing (M) share AUD hedged	1.461%
	A Class distributing (M) share CAD hedged	1.461%
	A Class distributing (M) share EUR hedged	1.461%
	A Class distributing (M) share GBP hedged	1.461%
	A Class distributing (M) share NZD hedged	1.461%
	A Class distributing (M) share SGD hedged	1.461%
	A Class distributing (R) (M) (G) share AUD hedged	1.461%
	A Class distributing (R) (M) (G) share ZAR hedged	1.461%
	A Class distributing (R) (M) (G) UK reporting fund share CNH hedged	1.461%
	A Class distributing (S) (M) (G) share	1.461%
	A Class distributing (S) (M) (G) share HKD hedged	1.461%
	A Class distributing (S) (M) (G) share SGD hedged	1.461%
	A Class non-distributing share	1.460%
	A Class non-distributing share AUD hedged	1.460%
	A Class non-distributing share CHF hedged	1.460%
	A Class non-distributing share EUR hedged	1.460%
	A Class non-distributing share SGD hedged	1.460%
	C Class distributing (D) share	2.710%
	C Class non-distributing share	2.710%
	D Class distributing (A) UK reporting fund share GBP hedged	0.764%
	D Class distributing (M) share	0.761%
	D Class distributing (M) share SGD hedged	0.761%
	D Class non-distributing share AUD hedged	0.760%
	D Class non-distributing share CHF hedged	0.760%
	D Class non-distributing share EUR hedged	0.760%
	D Class non-distributing share SGD hedged	0.760%
	D Class non-distributing UK reporting fund share	0.760%
	E Class non-distributing share	1.960%
	E Class non-distributing share EUR hedged	1.960%
	I Class distributing (A) UK reporting fund share GBP hedged	0.601%
	I Class distributing (M) share	0.601%
	I Class non-distributing share	0.600%
	I Class non-distributing share EUR hedged	0.600%
	I Class non-distributing UK reporting fund share CHF hedged	0.567%
	I Class non-distributing UK reporting fund share GBP hedged	0.590%
	SR Class distributing (A) UK reporting fund share GBP hedged	0.643%
	SR Class distributing (M) UK reporting fund share	0.711%
	SR Class non-distributing UK reporting fund share	0.710%
	SR Class non-distributing UK reporting fund share EUR hedged	0.710%
	X Class distributing (S) (M) (G) share	0.051%
X Class non-distributing share	0.051%	
US Dollar Reserve Fund	A Class non-distributing share	0.546%
	A Class non-distributing share GBP hedged	0.546%
	C Class non-distributing share	0.546%
	D Class non-distributing share GBP hedged	0.346%
	E Class non-distributing share	0.796%
	E Class non-distributing share GBP hedged	0.796%
	X Class non-distributing share	0.051%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Dollar Short Duration Bond Fund	A Class distributing (D) share	0.887%
	A Class distributing (M) (G) share	0.866%
	A Class distributing (M) share	0.887%
	A Class distributing (M) share CNH hedged	0.884%
	A Class distributing (M) share SGD hedged	0.887%
	A Class non-distributing share	0.887%
	A Class non-distributing share EUR hedged	0.886%
	AI Class non-distributing share	0.887%
	C Class distributing (D) share	2.137%
	C Class non-distributing share	2.137%
	D Class distributing (M) share	0.537%
	D Class non-distributing share	0.537%
	D Class non-distributing share EUR hedged	0.537%
	E Class non-distributing share	1.387%
	I Class distributing (Q) share	0.405%
	I Class non-distributing share	0.452%
	I Class non-distributing share EUR hedged	0.452%
	S Class distributing (M) share	0.500%
	S Class non-distributing share	0.497%
	S Class non-distributing share EUR hedged	0.536%
X Class non-distributing share	0.052%	
US Flexible Equity Fund	A Class distributing (A) share	1.811%
	A Class distributing (A) share EUR hedged	1.811%
	A Class distributing (A) UK reporting fund share	1.810%
	A Class non-distributing share	1.810%
	A Class non-distributing share CNH hedged	1.813%
	A Class non-distributing share CZK hedged	1.814%
	A Class non-distributing share EUR hedged	1.810%
	A Class non-distributing share JPY hedged	1.811%
	AI Class non-distributing share	1.810%
	C Class non-distributing share	3.059%
	C Class non-distributing share EUR hedged	3.059%
	D Class distributing (A) share	1.062%
	D Class distributing (A) UK reporting fund share	1.061%
	D Class non-distributing share	1.061%
	D Class non-distributing share EUR hedged	1.061%
	E Class non-distributing share	2.310%
	E Class non-distributing share EUR hedged	2.310%
	I Class non-distributing share	0.802%
	I Class non-distributing share EUR hedged	0.803%
	X Class non-distributing share	0.053%
X Class non-distributing share EUR hedged	0.073%	
X Class non-distributing share GBP hedged	0.026%	
US Government Mortgage Impact Fund	A Class distributing (D) share	0.973%
	A Class distributing (M) share	0.974%
	A Class non-distributing share	0.973%
	C Class distributing (D) share	2.224%
	C Class non-distributing share	2.224%
	D Class distributing (M) share	0.623%
	D Class non-distributing share	0.623%
	E Class non-distributing share	1.474%
	I Class distributing (M) share	0.409%
	I Class non-distributing share	0.463%
	X Class distributing (M) share	0.032%
	ZI Class non-distributing share	0.312%
	ZI Class non-distributing share EUR hedged	0.310%

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
US Growth Fund	A Class distributing (A) share	1.809%
	A Class non-distributing share	1.809%
	A Class non-distributing share EUR hedged	1.808%
	A Class non-distributing UK reporting fund share	1.809%
	AI Class non-distributing share	1.809%
	C Class non-distributing share	3.057%
	D Class distributing (A) share	1.061%
	D Class non-distributing share	1.061%
	D Class non-distributing UK reporting fund share	1.061%
	E Class non-distributing share	2.309%
	I Class non-distributing share	0.801%
	X Class non-distributing share	0.023%
	US Mid-Cap Value Fund	A Class non-distributing share
A Class non-distributing share AUD hedged		1.814%
C Class non-distributing share		3.062%
D Class non-distributing share		1.064%
E Class non-distributing share		2.313%
I Class non-distributing share		0.805%
US Sustainable Equity Fund	A Class non-distributing share	1.810%
	D Class non-distributing share	0.990%
	D Class non-distributing UK reporting fund share	0.990%
	E Class non-distributing share	2.310%
	I Class non-distributing share	0.730%
	I Class non-distributing UK reporting fund share	0.730%
	X Class non-distributing UK reporting fund share	0.050%
	ZI Class non-distributing share	0.550%
World Energy Fund	A Class distributing (A) share	2.061%
	A Class distributing (A) UK reporting fund share	2.061%
	A Class distributing (T) share	2.061%
	A Class non-distributing share	2.060%
	A Class non-distributing share AUD hedged	2.060%
	A Class non-distributing share CHF hedged	2.060%
	A Class non-distributing share EUR hedged	2.060%
	A Class non-distributing share HKD hedged	2.060%
	A Class non-distributing share SGD hedged	2.060%
	AI Class non-distributing share	2.060%
	C Class non-distributing share	3.309%
	C Class non-distributing share EUR hedged	3.309%
	D Class distributing (A) share	1.312%
	D Class distributing (A) UK reporting fund share	1.312%
	D Class non-distributing share	1.311%
	D Class non-distributing share CHF hedged	1.311%
	D Class non-distributing share EUR hedged	1.311%
	E Class non-distributing share	2.560%
	E Class non-distributing share EUR hedged	2.560%
	I Class distributing (Q) UK reporting fund share	1.048%
	I Class non-distributing share	1.052%
	I Class non-distributing share EUR hedged	1.051%
	S Class non-distributing share	1.111%
	S Class non-distributing share EUR hedged	1.111%
X Class distributing (T) share	0.051%	
X Class non-distributing share	0.052%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Financials Fund	A Class distributing (A) share	1.851%
	A Class distributing (T) share	1.874%
	A Class non-distributing share HKD hedged	1.845%
	A Class non-distributing share SGD hedged	1.847%
	A Class non-distributing UK reporting fund share	1.846%
	AI Class non-distributing share	1.848%
	C Class non-distributing share	3.096%
	D Class non-distributing UK reporting fund share	1.097%
	E Class non-distributing share	2.347%
	I Class non-distributing share	0.848%
	S Class non-distributing share	0.973%
	S Class non-distributing share EUR hedged	0.955%
	X Class distributing (T) share	0.086%
	X Class non-distributing share	0.090%
World Gold Fund	A Class distributing (A) share	2.063%
	A Class distributing (A) UK reporting fund share	2.063%
	A Class distributing (T) share	2.069%
	A Class non-distributing share	2.063%
	A Class non-distributing share AUD hedged	2.063%
	A Class non-distributing share CHF hedged	2.063%
	A Class non-distributing share EUR hedged	2.063%
	A Class non-distributing share HKD hedged	2.063%
	A Class non-distributing share PLN hedged	2.063%
	A Class non-distributing share SGD hedged	2.063%
	A Class non-distributing UK reporting fund share	2.063%
	AI Class non-distributing share	2.062%
	AI Class non-distributing share EUR hedged	2.063%
	C Class non-distributing share	3.311%
	C Class non-distributing share EUR hedged	3.312%
	D Class distributing (A) share	1.314%
	D Class non-distributing share	1.314%
	D Class non-distributing share CHF hedged	1.314%
	D Class non-distributing share EUR hedged	1.314%
	D Class non-distributing share SGD hedged	1.314%
	D Class non-distributing UK reporting fund share GBP hedged	1.314%
	E Class non-distributing share	2.562%
	E Class non-distributing share EUR hedged	2.563%
	I Class non-distributing share	1.054%
	I Class non-distributing share EUR hedged	1.055%
	S Class non-distributing share	1.064%
	X Class distributing (T) share	0.026%
X Class non-distributing share	0.055%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Healthscience Fund	A Class distributing (A) share	1.814%
	A Class distributing (T) share	1.812%
	A Class non-distributing share	1.814%
	A Class non-distributing share AUD hedged	1.783%
	A Class non-distributing share CNH hedged	1.783%
	A Class non-distributing share HKD hedged	1.783%
	A Class non-distributing share JPY hedged	1.783%
	A Class non-distributing share SGD hedged	1.783%
	A Class non-distributing UK reporting fund share EUR hedged	1.783%
	AI Class non-distributing share	1.814%
	C Class non-distributing share	3.063%
	D Class distributing (A) share	1.064%
	D Class distributing (Q) UK reporting fund share	1.064%
	D Class non-distributing share	1.064%
	D Class non-distributing share EUR hedged	1.033%
	E Class non-distributing share	2.313%
	E Class non-distributing share EUR hedged	2.283%
	I Class distributing (A) UK reporting fund share	0.774%
	I Class non-distributing share	0.804%
	I Class non-distributing share EUR hedged	0.804%
	S Class non-distributing share	0.909%
	S Class non-distributing share EUR hedged	0.879%
	X Class distributing (T) share	0.054%
X Class non-distributing share	0.056%	
World Mining Fund	A Class distributing (A) share	2.065%
	A Class distributing (A) UK reporting fund share	2.065%
	A Class distributing (T) share	2.067%
	A Class non-distributing share	2.064%
	A Class non-distributing share AUD hedged	2.065%
	A Class non-distributing share CHF hedged	2.065%
	A Class non-distributing share EUR hedged	2.065%
	A Class non-distributing share HKD hedged	2.064%
	A Class non-distributing share PLN hedged	2.064%
	A Class non-distributing share SGD hedged	2.065%
	AI Class non-distributing share	2.064%
	AI Class non-distributing share EUR hedged	2.064%
	C Class non-distributing share	3.313%
	C Class non-distributing share EUR hedged	3.314%
	D Class distributing (A) UK reporting fund share	1.317%
	D Class non-distributing share	1.315%
	D Class non-distributing share CHF hedged	1.315%
	D Class non-distributing share EUR hedged	1.315%
	D Class non-distributing share PLN hedged	1.315%
	D Class non-distributing share SGD hedged	1.316%
	D Class non-distributing UK reporting fund share GBP hedged	1.315%
	E Class non-distributing share	2.564%
	E Class non-distributing share EUR hedged	2.564%
I Class distributing (A) UK reporting fund share	1.057%	
I Class non-distributing share	1.056%	
I Class non-distributing share EUR hedged	1.054%	
I Class non-distributing UK reporting fund share	1.056%	
S Class non-distributing share	1.116%	
S Class non-distributing share EUR hedged	1.116%	
X Class distributing (T) share	0.057%	
X Class non-distributing share	0.057%	
X Class non-distributing share EUR hedged	0.026%	

Appendix V – Total Expense Ratio (Unaudited) continued

Fund Name	Share Class	TER
World Real Estate Securities Fund	A Class distributing (R) (M) (G) share CNH hedged	1.830%
	A Class distributing (S) (M) (G) share	1.830%
	A Class distributing (S) (M) (G) share HKD hedged	1.833%
	A Class distributing (S) (M) (G) share SGD hedged	1.831%
	A Class distributing (T) share	1.831%
	A Class non-distributing share	1.830%
	D Class distributing (S) (M) (G) share	1.066%
	D Class non-distributing share	1.081%
	D Class non-distributing share CHF hedged	1.080%
	E Class non-distributing share	2.330%
	X Class distributing (Q) share	0.057%
	X Class distributing (T) share	0.070%
	X Class non-distributing share	0.070%
	X Class non-distributing share AUD hedged	0.070%
World Technology Fund	A Class distributing (A) share	1.809%
	A Class distributing (A) UK reporting fund share	1.809%
	A Class distributing (T) share	1.808%
	A Class non-distributing share	1.809%
	A Class non-distributing share AUD hedged	1.791%
	A Class non-distributing share CNH hedged	1.791%
	A Class non-distributing share JPY hedged	1.787%
	A Class non-distributing share SGD hedged	1.791%
	A Class non-distributing UK reporting fund share EUR hedged	1.791%
	AI Class non-distributing share	1.809%
	C Class non-distributing share	3.057%
	D Class non-distributing share	1.060%
	D Class non-distributing share EUR hedged	1.042%
	E Class non-distributing share	2.308%
	E Class non-distributing share EUR hedged	2.289%
	I Class distributing (A) UK reporting fund share	0.801%
	I Class distributing (Q) UK reporting fund share GBP hedged	0.800%
	I Class non-distributing share	0.800%
	I Class non-distributing share BRL hedged	0.800%
	I Class non-distributing share EUR hedged	0.801%
I Class non-distributing UK reporting fund share	0.800%	
X Class distributing (T) share	0.052%	
X Class non-distributing share	0.052%	

⁽²⁾ Fund launched during the year, see Note 1, for further details.

⁽³⁾ Fund suspended, see Note 1, for further details.

⁽⁴⁾ Fund name changed during the year, see Note 1, for further details

⁽⁵⁾ Fund closed to subscriptions, see Note 1, for further details.

⁽⁷⁾ Fund name changed post year end, see Note 19, for further details.

Appendix VI – Sustainability-related disclosures (Unaudited)

Glossary and key definitions

The periodic report disclosures set out below are presented for the year ended 31 August 2023, the “reference period”.

All data presented for the Fund’s investments and other quantitative measures disclosed has been calculated based on an average of the value of investments traded and held at each quarter end date within the reference period for which the relevant Funds met the criteria of an Article 8 or 9 fund. For metrics that are presented with sustainability indicators, the relevant metric calculation relates to the investments for which the underlying ESG data is available, rather than all investments held by the Fund.

All such data presented is unaudited and was not subject to an assurance provided by the Fund’s auditor or a review by a third party.

The term “Assets” shall be deemed to mean the total value of investments held by the Fund throughout the reference period.

Investments shall include cash and cash equivalents as set out by Article 53 of the regulatory technical standards under the Delegated Regulation (EU) 2022/1288. However, the Generally Accepted Accounting Principles in Luxembourg requires cash and cash equivalents to be treated separately. Therefore, there will be a difference in presentation for the purposes of the overall annual report. Cash and cash equivalents are presented on a settlement date basis.

Sustainable Investments: BlackRock defines Sustainable Investments as investments in issuers or securities that contribute to an environmental or social objective, do not significantly harm any of those objectives and where investee companies follow good governance practices. BlackRock refers to relevant sustainability frameworks to identify the alignment of the investment to environmental or social objectives.

Do no significant harm (“DNSH”): The assessment undertaken by BlackRock to determine whether an investment does no significant harm to any environmental or social objective under SFDR. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an investment does significant harm, which considers both third party data points as well as fundamental insights. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments.

Sustainability Factors: Environmental, social and employee matters, respect for human rights, anti-corruption and antibribery matters.

Disclaimer

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Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Asian Sustainable Equity Fund

Legal entity identifier:
5493001IS0X9SBX98411

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 52.75% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI AC Asia ex Japan Index (the "Index") after eliminating at least 20% of the lowest rated securities from the Index

Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI AC Asia ex Japan Index

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

The Fund will not invest in companies that are the highest carbon emitters as measured by emission intensity

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI AC Asia ex Japan Index after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating: A (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	52.75%
Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI AC Asia ex Japan Index	Carbon emissions intensity relative to the Index	-63.53%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 52.75% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund’s holdings) relative to the benchmark
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Taiwan Semiconductor Manufacturing	Information Technology	5.35%	Taiwan (Republic of China)
Alibaba Group Holding Adr Represent	Consumer Discretionary	4.89%	China
Samsung Electronics Non Voting Pre	Information Technology	4.25%	Korea (South), Republic of
BLK ICS Usd Leaf Agency Dist	Mutual Funds	3.90%	Ireland
Taiwan Semiconductor Manufacturing	Information Technology	3.65%	Taiwan (Republic of China)
Icici Bank Adr Rep Ltd	Financials	2.78%	India
Samsung Electronics Gds Represent	Information Technology	2.69%	Korea (South), Republic of
Tencent Holdings Ltd	Communication	2.58%	China
Meituan	Consumer Discretionary	2.36%	China
Mahindra And Mahindra Reg S Gdr Lt	Consumer Discretionary	2.07%	India
Infosys Adr Representing One Ltd	Information Technology	2.01%	India
Accton Technology Corp	Information Technology	1.97%	Taiwan (Republic of China)
China Mengniu Dairy Ltd	Consumer Staples	1.95%	Hong Kong
Wuxi BiologICS Cayman Inc	Health Care	1.94%	China
China Merchants Bank Ltd H	Financials	1.92%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

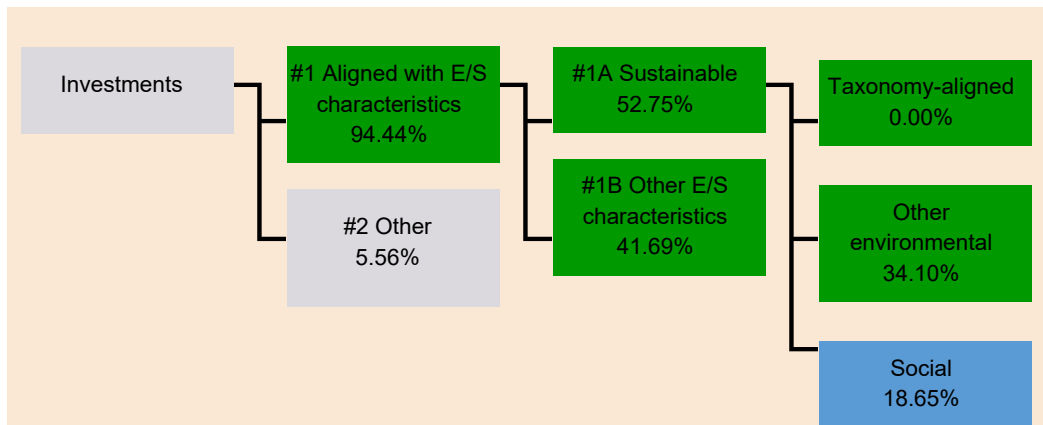
Asian Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Banks	15.53%
Information Technology	Semiconductors & Semiconductor Equipment	12.98%
Information Technology	Tech Hardware & Equipment	12.32%
Communication	Media & Entertainment	7.71%
Industrials	Capital Goods	5.78%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	5.48%
Communication	Telecom	4.73%
Financials	Financial Services	4.26%
Information Technology	Software & Services	3.75%
Materials	Materials	3.49%
Health Care	Health Care Equipment & Services	2.66%
Financials	Insurance	2.51%
Real Estate	Real Estate Management & Development	2.36%
Consumer Discretionary	Consumer Services	2.36%
Consumer Staples	Food Beverage Tobacco	2.33%
Consumer Discretionary	Autos & Components	2.18%
Health Care	Pharma, Biotech & Life Sciences	1.94%
Consumer Discretionary	Consumer Durables	1.76%
Energy	Oil & Gas Refining & Marketing	1.65%
Utilities	Utilities	1.35%
Industrials	Transportation	1.21%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation and coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

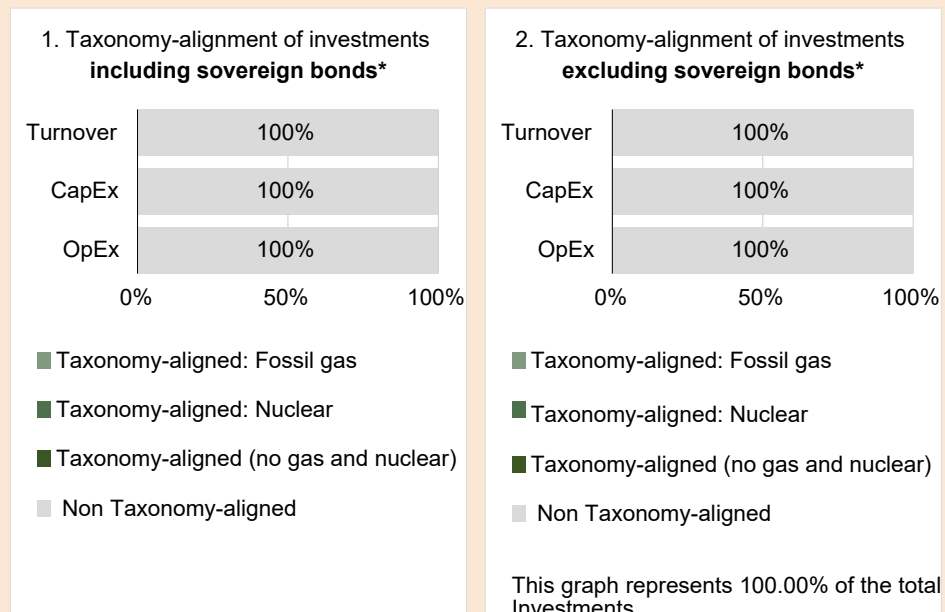
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 34.10% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 18.65% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Asian Sustainable Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Brown to Green Materials Fund

Legal entity identifier:
529900LYRM65RB7W2C49

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 50.90% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments
 Maintain that the Fund holds at least 80% in investments aligned to the transitioning materials theme
 Exclusion of issuers who have failed to comply with the 10 UN Global Compact Principles, which cover human rights, labour standards, the environment, and anti-corruption
 Ensure more than 90% of developed market issuers and more than 75% of the emerging markets issuers the Fund invests in (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Maintain that the Fund holds at least 80% in investments aligned to the transitioning materials theme	% investment in transitioning materials theme	97.00%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	50.90%
Ensure more than 90% of developed market issuers and more than 75% of the emerging markets issuers the Fund invests in (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of developed market issuers, Greater than 75% of emerging market issuers

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 50.90% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:
(i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
(ii) the issuer's business practices contributed to an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator	
	Maintain that the Fund holds at least 80% in investments aligned to the transitioning materials theme	Exclusion of issuers who have failed to comply with the 10 UN Global Compact Principles, which cover human rights, labour standards, the environment, and anti-corruption
Greenhouse gas (GHG) Emissions	P	
GHG Intensity of Investee Companies	P	
Violations of UN Global Compact principles and Organisation for Economic		P

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 6 June 2023 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Lair Liquide Societe	Materials	3.88%	France
Anonyme Pour			
Cameco Corp	Energy	3.87%	Canada
Caterpillar Inc	Industrials	3.47%	United States
Epiroc Class A	Industrials	3.28%	Sweden
Crh Plc	Materials	3.21%	Ireland
Linde Plc	Materials	3.16%	United Kingdom
Albemarle Corp	Materials	3.12%	United States
Sika Ag	Materials	2.97%	Switzerland
Holcim Ltd Ag	Materials	2.86%	Switzerland
BLK ICS Usd Leaf Agency	Mutual Funds	2.83%	Ireland
Dist			
Nucor Corp	Materials	2.80%	United States
Bhp Group Ltd	Materials	2.74%	Australia
Lg Chem Ltd	Materials	2.74%	Korea (South), Republic of
Mineral Resources Ltd	Materials	2.73%	Australia
Aurubis Ag	Materials	2.71%	Germany

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

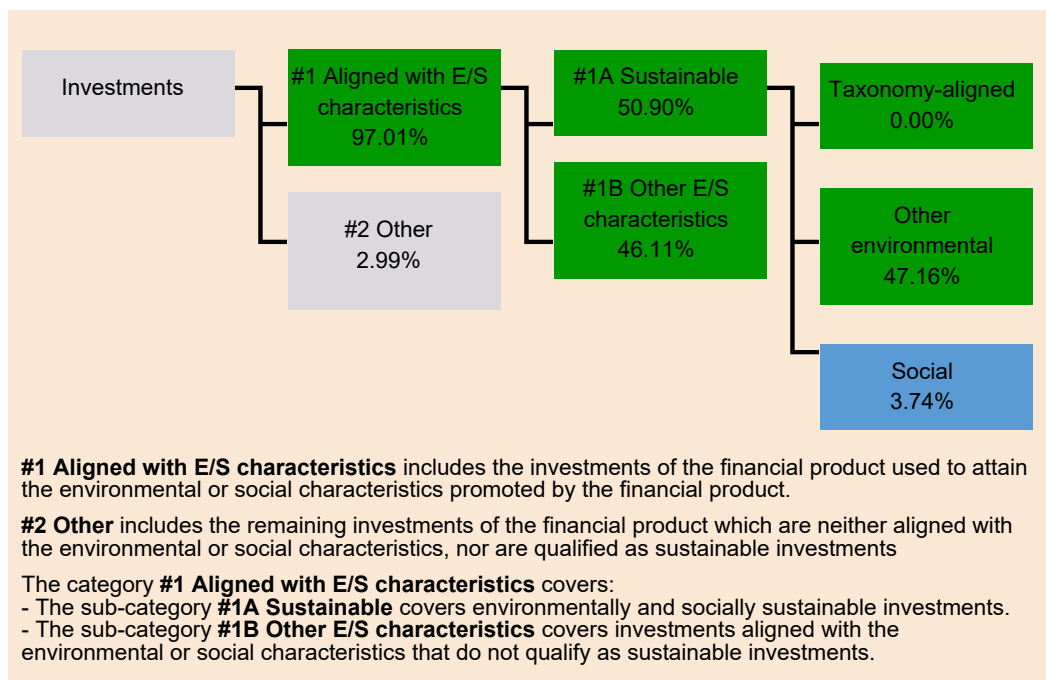
Brown to Green Materials Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Materials	Materials	76.97%
Industrials	Capital Goods	15.03%
Energy	Coal & Consumable Fuels	3.87%
Financials	Financial Services	2.83%
Information Technology	Tech Hardware & Equipment	1.13%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

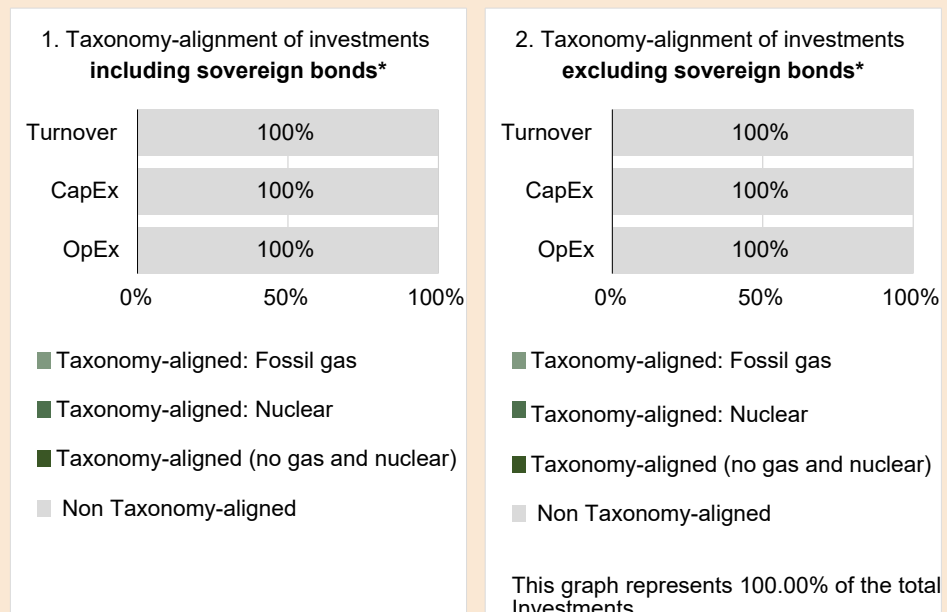
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 47.16% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 3.74% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Brown to Green Materials Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
China Flexible Equity Fund

Legal entity identifier:
549300SP5VA78OYD5C95

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Tencent Holdings Ltd	Communication	8.55%	China
BLK ICS Usd Leaf Agency Dist	Financials	6.40%	Ireland
Kweichow Moutai Ltd A	Consumer Staples	5.21%	China
Alibaba Group Holding Adr Represen	Consumer Discretionary	3.61%	China
Meituan	Consumer Discretionary	3.06%	China
Alibaba Group Holding Ltd	Consumer Discretionary	2.90%	China
Nari Technology Ltd A	Industrials	2.52%	China
Hangzhou Oxygen Plant Group Ltd A	Materials	2.51%	China
Aia Group Ltd	Financials	2.43%	Hong Kong
China Yangtze Power Ltd A	Utilities	2.39%	China
Bank Of Ningbo Ltd A	Financials	2.39%	China
China Merchants Bank Ltd H	Financials	2.38%	China
Shenzhen Mindray Bio-Medical Elect	Health Care	2.30%	China
Anhui Honglu Steel Construction	Materials	2.28%	China
Beijing Tongrentang Ltd A	Health Care	2.22%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

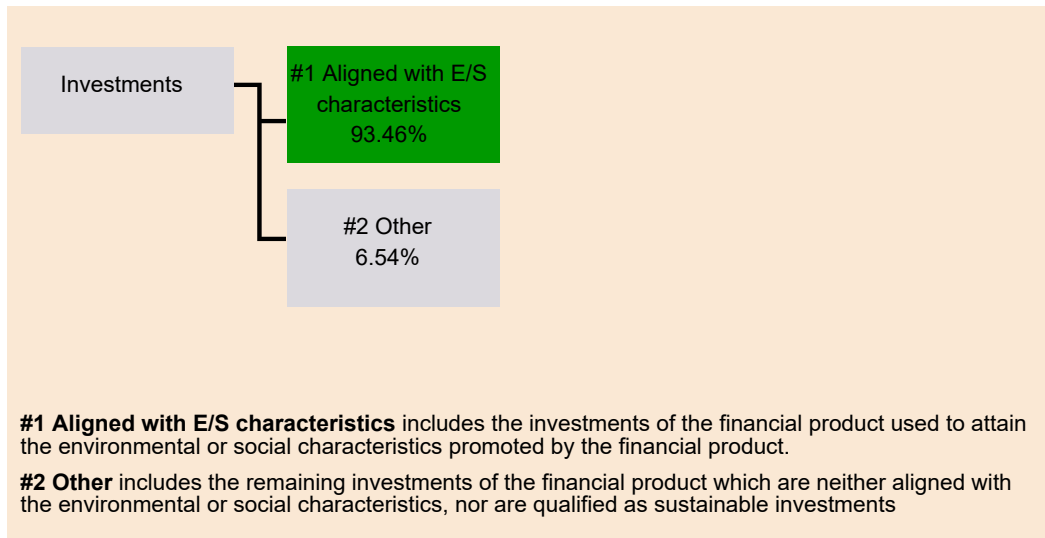
China Flexible Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Communication	Media & Entertainment	13.15%
Industrials	Capital Goods	12.25%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	8.87%
Consumer Staples	Food Beverage Tobacco	8.62%
Materials	Materials	7.83%
Financials	Financial Services	7.29%
Financials	Banks	6.16%
Consumer Discretionary	Consumer Services	5.43%
Financials	Insurance	4.62%
Information Technology	Semiconductors & Semiconductor Equipment	3.63%
Utilities	Utilities	3.51%
Health Care	Pharma, Biotech & Life Sciences	3.51%
Consumer Discretionary	Consumer Durables	3.35%
Real Estate	Real Estate Management & Development	2.82%
Health Care	Health Care Equipment & Services	2.30%
Information Technology	Tech Hardware & Equipment	2.26%
Consumer Discretionary	Autos & Components	1.88%
Energy	Oil & Gas Drilling	1.36%
Energy	Integrated Oil & Gas	1.01%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

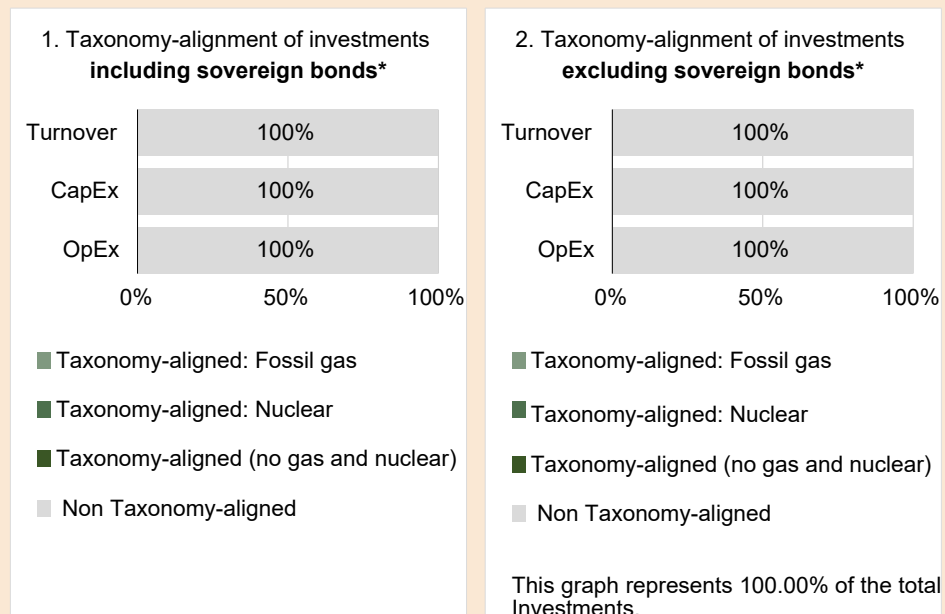
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Flexible Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
China Fund

Legal entity identifier:
549300835EE70C7CKG16

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Tencent Holdings Ltd	Communication	8.68%	China
Alibaba Group Holding Ltd	Consumer Discretionary	7.64%	China
Meituan	Consumer Discretionary	4.06%	China
BLK ICS Usd Leaf Agency Dist	Financials	3.92%	Ireland
Netease Inc	Communication	3.32%	China
Trip Com Group Adr Ltd	Consumer Discretionary	2.82%	China
Ping An Insurance (Group) Co Of Ch	Financials	2.82%	China
China Merchants Bank Ltd H	Financials	2.53%	China
Yum China Holdings Inc	Consumer Discretionary	2.50%	China
China Construction Bank Corp H	Financials	2.32%	China
Pdd Holdings Ads Inc	Consumer Discretionary	2.22%	China
Contemporary Amperex Technology Lt	Industrials	2.17%	China
China Mengniu Dairy Ltd	Consumer Staples	2.12%	Hong Kong
China Resources Beer Holdings Ltd	Consumer Staples	2.09%	Hong Kong
Byd Ltd H	Consumer Discretionary	1.90%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

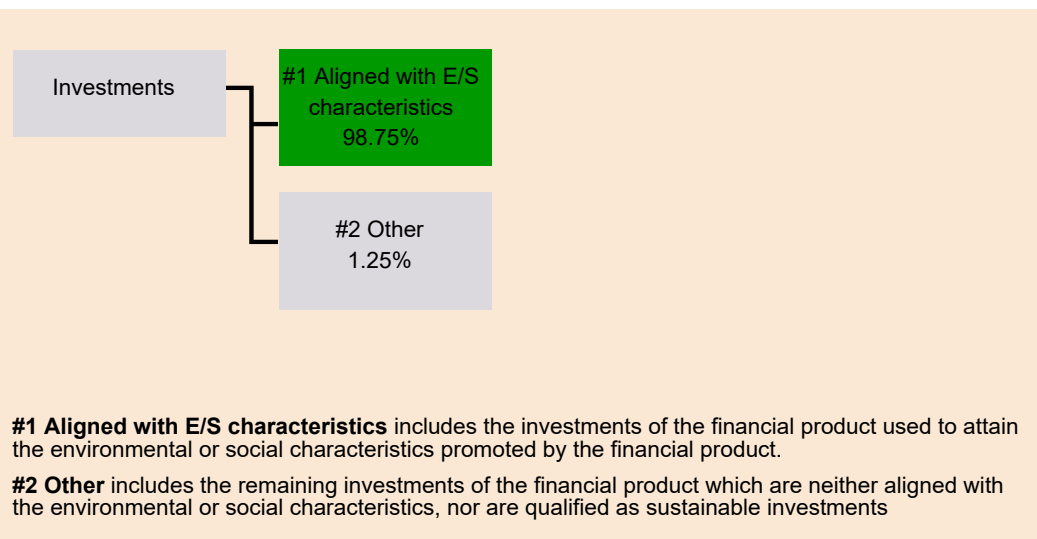
China Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Communication	Media & Entertainment	15.81%
Consumer Discretionary	Consumer Discretionary	12.61%
	Distribution & Retail	
Consumer Discretionary	Consumer Services	12.51%
Consumer Staples	Food Beverage Tobacco	7.86%
Industrials	Capital Goods	7.65%
Financials	Banks	6.81%
Financials	Financial Services	5.44%
Materials	Materials	4.98%
Financials	Insurance	4.55%
Information Technology	Tech Hardware & Equipment	2.95%
Utilities	Utilities	2.75%
Energy	Integrated Oil & Gas	2.71%
Information Technology	Semiconductors & Semiconductor Equipment	2.38%
Consumer Discretionary	Consumer Durables	2.24%
Consumer Discretionary	Autos & Components	1.90%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.71%
Health Care	Health Care Equipment & Services	1.42%
Real Estate	Real Estate Management & Development	1.41%
Health Care	Pharma, Biotech & Life Sciences	1.31%
Information Technology	Software & Services	1.30%
Industrials	Transportation	1.20%
Energy	Oil & Gas Drilling	1.16%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

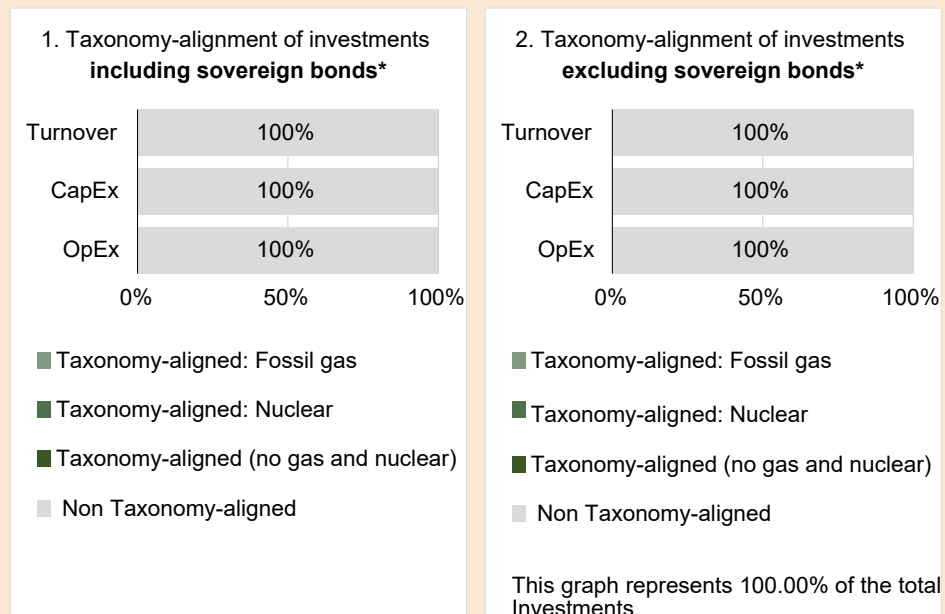
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

China Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Impact Fund

Legal entity identifier:
5493007HPC5SZWZ17R10

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: 48.26%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: 43.01%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI China All Share 10/40 (the "Index")

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Fund's investment universe after eliminating at least 20% of the lowest rated securities from that investment universe. The investment universe used to assess this is an aggregation of the MSCI China 10/40 and MSCI China A Share Indices. This was chosen as it most fairly represents the Fund's investible universe breadth across both the onshore and offshore China equity markets.

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the production of adult entertainment materials; the production of conventional weapons; companies with any reserves in oil, oil shale, oil sands, coal, thermal coal or tar sands; and companies with thermal coal-based power generation

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Fund's investment universe after eliminating at least 20% of the lowest rated securities from that investment universe. The investment universe used to assess this is an aggregation of the MSCI China 10/40 and MSCI China A Share Indices. This was chosen as it most fairly represents the Fund's investible universe breadth across both the onshore and offshore China equity markets.	ESG Rating of the Fund	Fund ESG Rating: BBB (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI China All Share 10/40 (the "Index")	Carbon emissions intensity relative to the benchmark	-54.20%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	91.27%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
China Water Affairs Group Ltd	Utilities	5.63%	Hong Kong
BLK ICS USD Leaf Agency Dist	Mutual Funds	5.44%	Ireland
Contemporary Amperex Technology Lt	Industrials	4.21%	China
Sungrow Power Supply Ltd A	Industrials	4.18%	China
Hygeia Healthcare Holdings Ltd	Health Care	4.11%	China
Anhui Honglu Steel Construction (G	Materials	3.68%	China
Ke Holdings Adr Representing Inc	Real Estate	3.65%	China
Nari Technology Ltd A	Industrials	3.62%	China
Kanzhun American Depository Shares	Communication	3.59%	China
Shenzhen Mindray Bio-Medical Elect	Health Care	3.50%	China
Ganfeng Lithium Group Ltd A	Materials	3.38%	China
Zhejiang Weixing New Building Mate	Industrials	3.32%	China
Aier Eye Hospital Group Ltd A	Health Care	3.23%	China
Hongfa Technology Ltd A	Industrials	2.83%	China
Glodon Ltd A	Information Technology	2.62%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

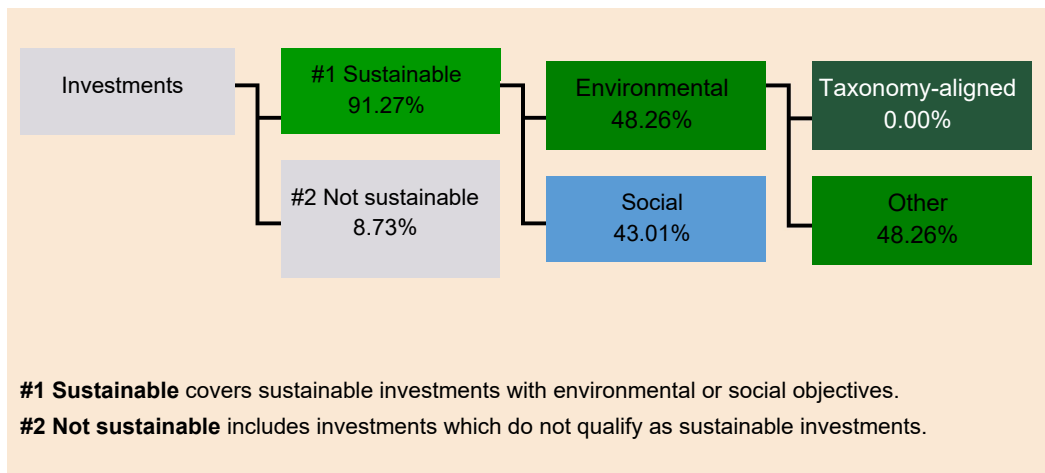
China Impact Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Industrials	Capital Goods	27.60%
Materials	Materials	12.25%
Health Care	Health Care Equipment & Services	10.84%
Utilities	Utilities	10.35%
Financials	Financial Services	6.10%
Information Technology	Software & Services	5.73%
Health Care	Pharma, Biotech & Life Sciences	5.29%
Consumer Discretionary	Autos & Components	5.17%
Information Technology	Semiconductors & Semiconductor Equipment	4.23%
Real Estate	Real Estate Management & Development	3.65%
Communication	Media & Entertainment	3.59%
Consumer Staples	Food Beverage Tobacco	1.60%
Consumer Discretionary	Consumer Durables	1.51%
Financials	Banks	1.49%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

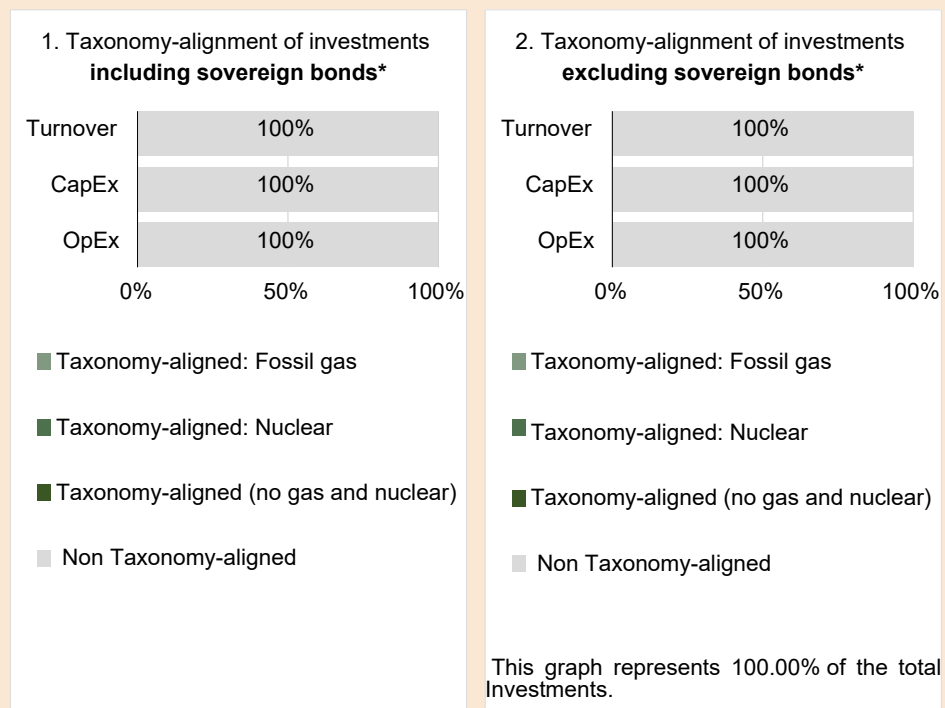
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 48.26% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 43.01% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

China Impact Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Innovation Fund

Legal entity identifier:
549300LRPLM6J4CVQV44

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI China All Shares Index (the "Index")

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Ensure more than 90% of developed market issuers and more than 75% of the emerging markets issuers the Fund invests in (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI China All Shares Index	Carbon emissions intensity relative to the Index	-80.79%
Ensure more than 90% of developed market issuers and more than 75% of the emerging markets issuers the Fund invests in (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of developed market issuers, Greater than 75% of emerging market issuers
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund’s holdings) relative to the benchmark
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact (which cover human rights, labour standards, the environment and anticorruption)	
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Tencent Holdings Ltd	Communication	3.61%	China
Glodon Ltd A	Information Technology	3.00%	China
Trip.Com Group Ltd	Consumer Discretionary	2.75%	China
Pdd Holdings Ads Inc	Consumer Discretionary	2.40%	China
Accton Technology Corp	Information Technology	2.39%	Taiwan (Republic of China)
Beijing Kingsoft Office Software I	Information Technology	2.21%	China
Jsc Kaspi Kz Global Sponsored Reg	Financials	2.20%	Kazakhstan
Contemporary Amperex Technology Lt	Industrials	2.20%	China
Taiwan Semiconductor Manufacturing	Information Technology	2.11%	Taiwan (Republic of China)
Alibaba Group Holding Ltd	Consumer Discretionary	2.06%	China
Alchip Technologies Ltd	Information Technology	2.01%	Taiwan (Republic of China)
Sony Group Adr Representing Corp	Consumer Discretionary	2.01%	Japan
Nari Technology Ltd A	Industrials	1.87%	China
Netease Inc	Communication	1.80%	China
Byd Ltd H	Consumer Discretionary	1.72%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

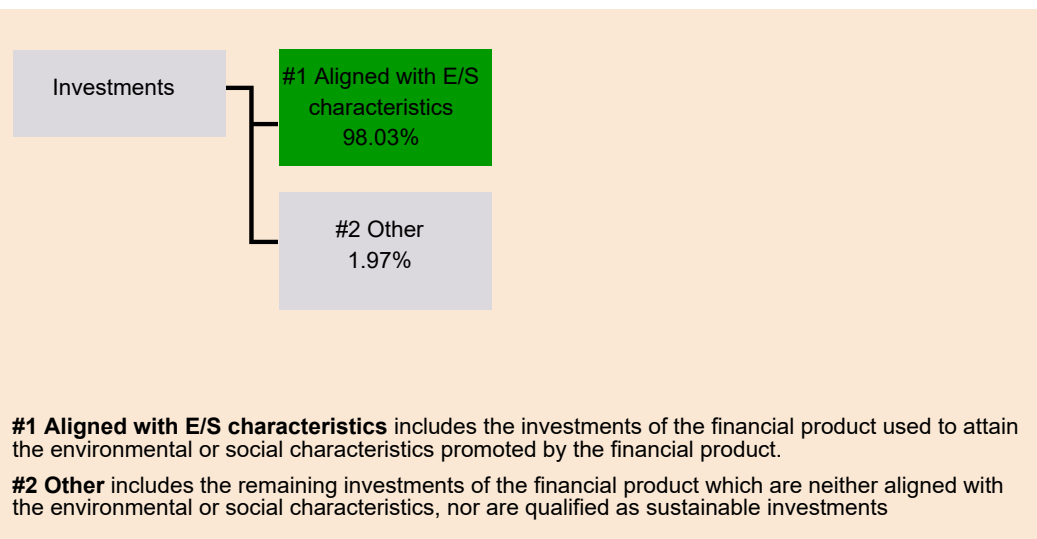
China Innovation Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Tech Hardware & Equipment	18.21%
Information Technology	Semiconductors & Semiconductor Equipment	17.90%
Information Technology	Software & Services	15.16%
Industrials	Capital Goods	11.79%
Communication	Media & Entertainment	9.28%
Consumer Discretionary	Consumer Discretionary	5.64%
Consumer Discretionary	Distribution & Retail	5.64%
Financials	Financial Services	5.03%
Consumer Discretionary	Consumer Services	4.80%
Consumer Discretionary	Consumer Durables	3.90%
Consumer Discretionary	Autos & Components	3.52%
Real Estate	Real Estate Management & Development	1.38%
Materials	Materials	1.36%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

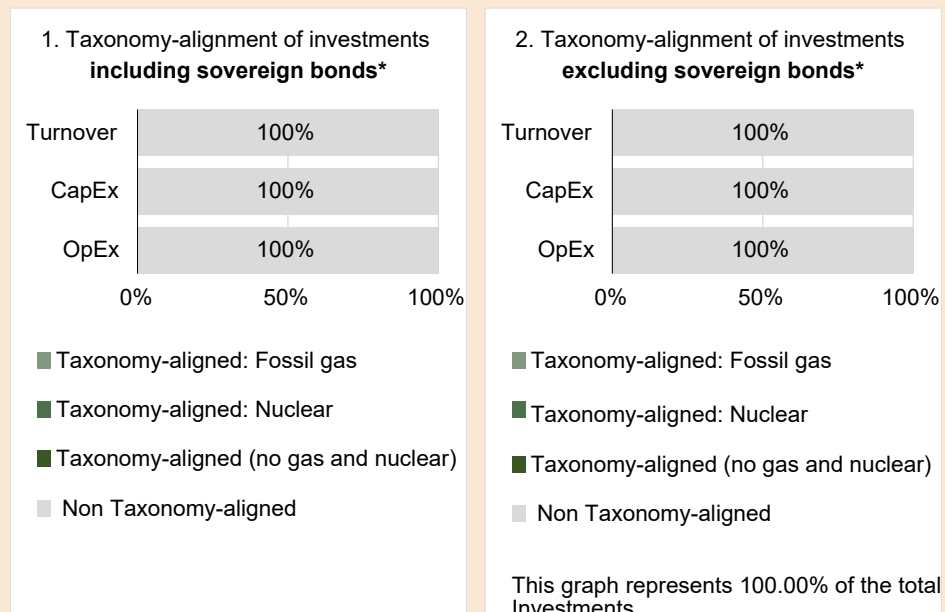
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Innovation Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Multi-Asset Fund

Legal entity identifier:
529900OA8MFVQWXPV58

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

Environmental and social characteristics promoted by the Fund

Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Holdings of underlying collective investment schemes and investments strategies which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation	% holdings of underlying collective investment schemes and investment strategies in total assets	76.63%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 13 July 2023 to 31 August 2023.

Largest investments	Sector	% Assets	Country
BLK ICS Us Treas Premier Acc	Mutual Funds	18.13%	Ireland
BGF China Onshore Bnd Fd X2 Us H	Mutual Funds	17.82%	Luxembourg
Lyxor MSCI China Esg Ldrs Extra Dr	ETFs	8.93%	Luxembourg
BGF Systematic China Environ X2Us	Mutual Funds	7.72%	Luxembourg
BGF China Impact Fund X2 Usd	Mutual Funds	7.66%	Luxembourg
Tencent Holdings Ltd	Communication	3.66%	China
Alibaba Group Holding Ltd	Consumer Discretionary	2.02%	China
Shenzhen Mindray Bio-Medical Elect	Health Care	1.12%	China
Geely Automobile Holdings Ltd	Consumer Discretionary	0.99%	Hong Kong
Inner Mongolia Yili Industrial Gro	Consumer Staples	0.98%	China
Zte Corp A	Information Technology	0.96%	China
Ping An Insurance (Group) Co Of Ch	Financials	0.89%	China
Gree Electric Appliances Inc Of Zh	Consumer Discretionary	0.88%	China
China Vanke Ltd H	Real Estate	0.87%	China
Sichuan Kelun Pharmaceutical Ltd A	Healthcare	0.84%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

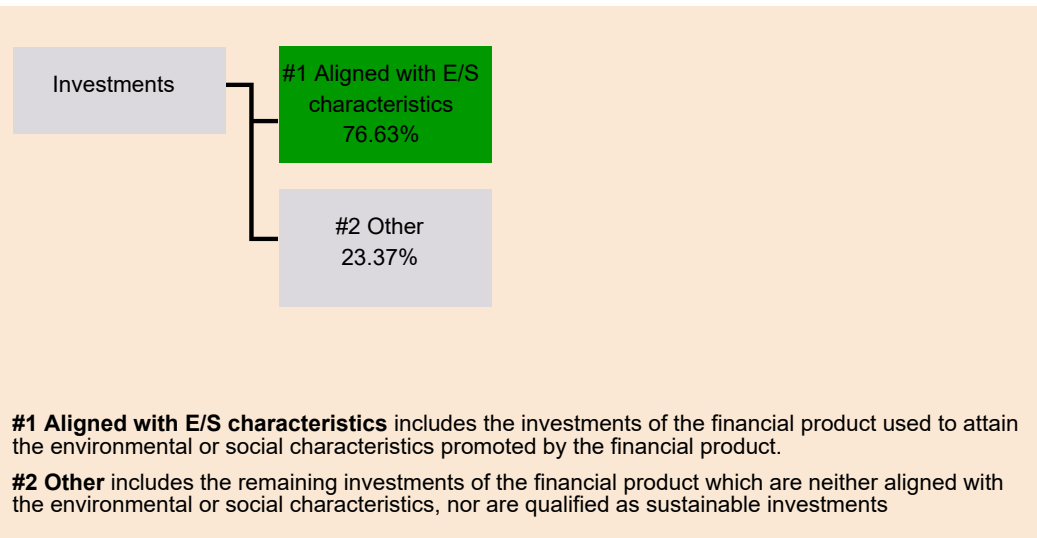
China Multi-Asset Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	11.69%
Communication	Media & Entertainment	6.00%
Financials	Banks	5.73%
Consumer Discretionary	Autos & Components	5.61%
Government Related Securities	Government Related Securities	5.58%
Consumer Discretionary	Consumer Discretionary	4.31%
	Distribution & Retail	
Financials	Financial Services	3.31%
Health Care	Health Care Equipment & Services	2.40%
Utilities	Utilities	2.40%
Information Technology	Tech Hardware & Equip	2.27%
Health Care	Pharma, Biotech & Life Sciences	2.16%
Consumer Staples	Food Beverage Tobacco	2.02%
Consumer Discretionary	Consumer Durables	2.00%
Financials	Insurance	1.81%
Real Estate	Real Estate Management & Development	1.38%
Information Technology	Semiconductors & Semiconductor Equipment	1.32%
Materials	Materials	1.09%
Energy	Oil & Gas Equipment & Services	0.58%
Energy	Integrated Oil & Gas	0.33%
Energy	Oil & Gas Storage & Transportation	0.03%
Energy	Oil & Gas Exploration & Production	0.00%
Energy	Oil & Gas Drilling	0.00%
Energy	Coal & Consumable Fuels	0.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas refining and marketing.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

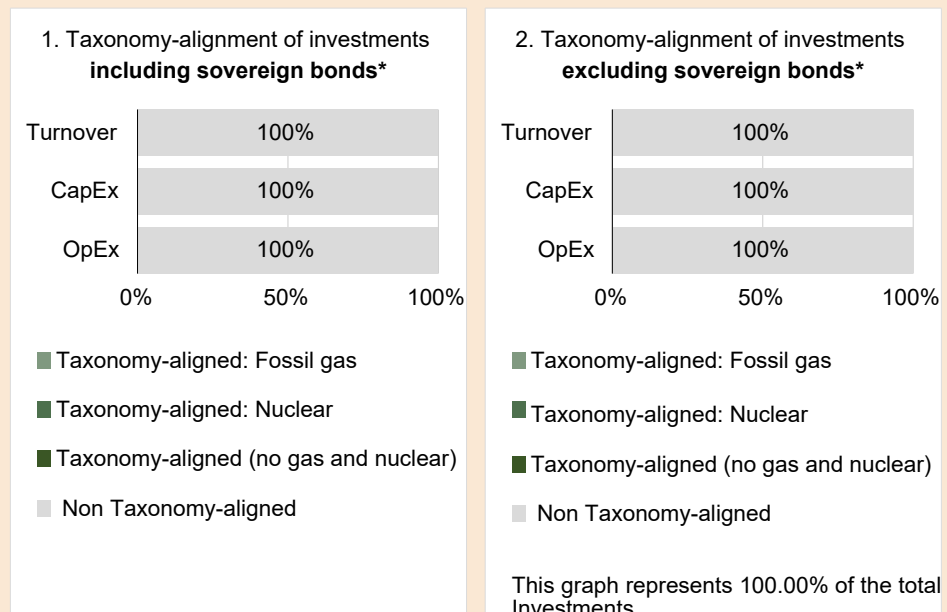
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Multi-Asset Fund (continued)



How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
China Onshore Bond Fund

Legal entity identifier:
549300Q3DMBDT56WEZ03

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: __%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: __%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 24.86% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Investment in use-of-proceeds bonds

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	18.96%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	24.86%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 24.86% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator		
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles
Exposure to companies active in the fossil fuel sector		P	P
Exposure to controversial weapons (anti- personnel mines, cluster munitions, chemical weapons and biological weapons)	F		

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 6 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
China Development Bank 2024-12-14	Government Related	6.73%	China
Bank Of China Ltd Regs 2032-01-24	Government Related	2.37%	China
China Construction Bank Corp Regs 2032-06-17	Government Related	2.01%	China
Chongqing Rail Transit Group Co Lt Mtn 2024-09-20	Consumer Cyclical	1.63%	China
Chengdu Rail Transit Group Co Ltd Mtn 2079-12-31	Consumer Cyclical	1.63%	China
Zhengzhou Urban Construction Inves 2024-03-30	Government Related	1.62%	China
Tianjin Rail Transit Group Co REITs Ltd Mtn 2023-09-16		1.62%	China
China Three Gorges Corp Mtn 2023-12-03	Government Related	1.62%	China
Hubei Communications Investment Gr Mtn 2024-03-22	Electric	1.61%	China
Qingdao Metro Group Co Ltd Industrial Other Mtn 2026-06-17		1.61%	China
Zhuhai Huafa Group Co Ltd Mtn 2024-01-16	Government Related	1.60%	China
Sichuan Expressway Construction & Mtn 2024-02-26	Consumer Cyclical	1.60%	China
Guangzhou Communication Investment Mtn 2024-07-12	Transportation	1.60%	China
China Railway Group Ltd Mtn Industrial Other 2024-05-28		1.60%	China
Bank Of Communications Co Banking Ltd Regs 2032-02-25		1.59%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

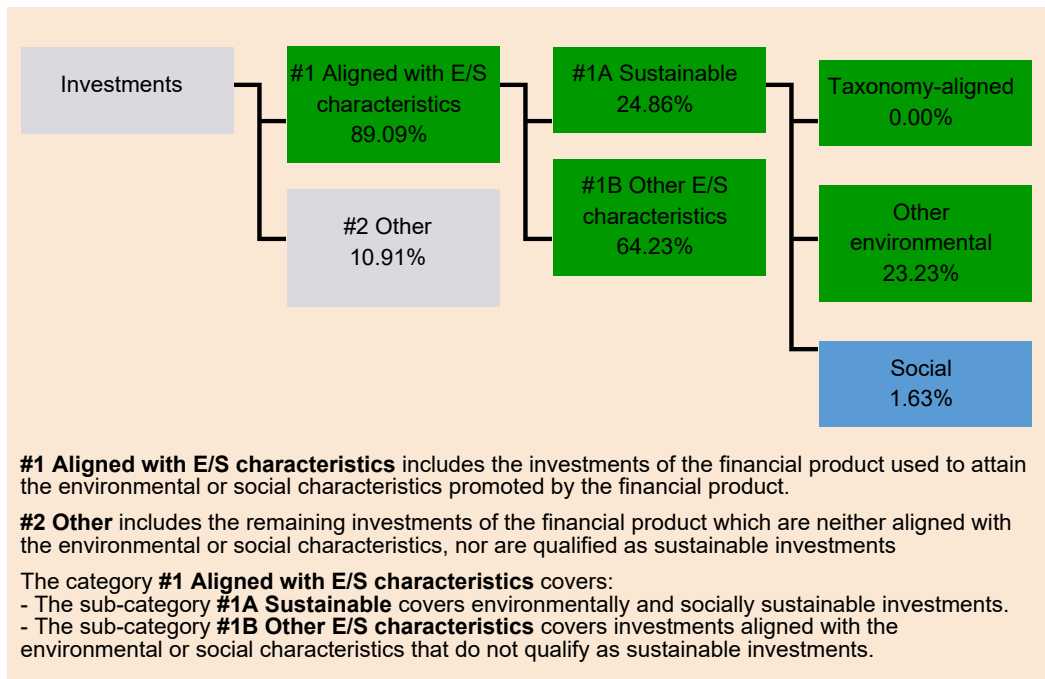
China Onshore Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Agency	20.25%
Banking	Other	13.37%
Government Related	Local Authority	9.43%
Industrial Other	Other	7.10%
Transportation	Transportation Services	5.56%
Consumer Cyclical	Home Construction	5.30%
Treasuries	Treasuries	4.88%
Financial Other	Other	3.34%
Electric	Other	2.42%
Brokerage/Asset Managers/Exchanges	Other	2.17%
Finance Companies	Other	2.06%
REITs	Other REIT	1.82%
Basic Industry	Metals and Mining	1.61%
Consumer Cyclical	Consumer Cyclical Services	1.60%
Technology	Other	1.58%
Natural Gas	Other	1.08%
Energy	Midstream	0.27%
Energy	Independent	0.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, oil field services, refining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

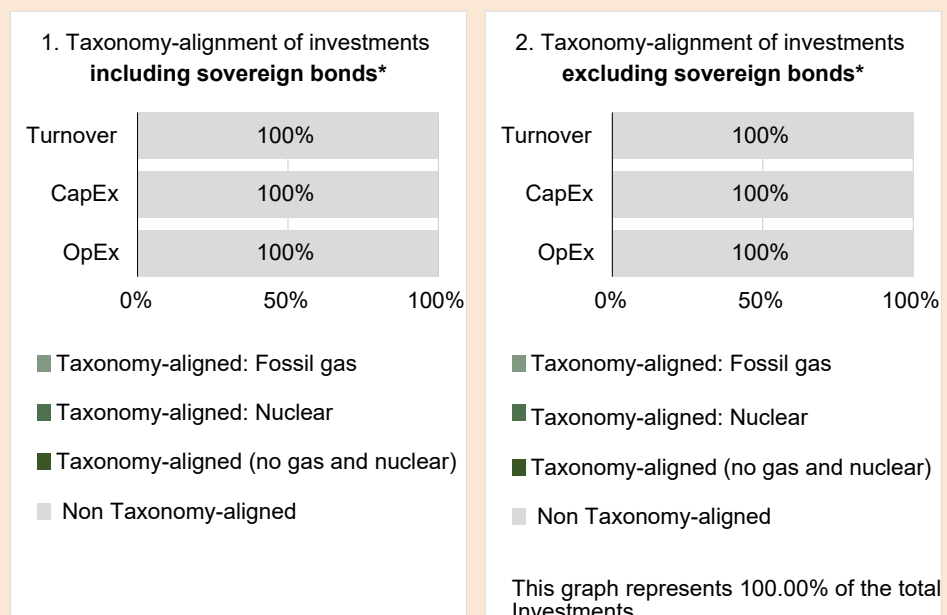
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 23.23% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 1.63% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

China Onshore Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

Product name:
Circular Economy Fund

Legal entity identifier:
549300DE2JONQNR76N75

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: 85.55%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: 8.61%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments
 Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index
 Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	94.16%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
BLK ICS USD Leaf Agency Dist	Mutual Funds	3.99%	Ireland
Republic Services Inc	Industrials	3.80%	United States
Microsoft Corp	Information Technology	3.65%	United States
Coca Cola Europacific Partners Plc	Consumer Staples	3.54%	United Kingdom
Waste Management Inc	Industrials	3.13%	United States
Veolia Environ. Sa	Utilities	3.00%	France
Tjx Inc	Consumer Discretionary	2.99%	United States
Nestle Sa	Consumer Staples	2.84%	Switzerland
Xylem Inc	Industrials	2.80%	United States
Agilent Technologies Inc	Health Care	2.77%	United States
Sig Group N Ag	Materials	2.77%	Switzerland
Ecolab Inc	Materials	2.73%	United States
Lkq Corp	Consumer Discretionary	2.72%	United States
Schneider Electric	Industrials	2.69%	France
Keyence Corp	Information Technology	2.62%	Japan

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

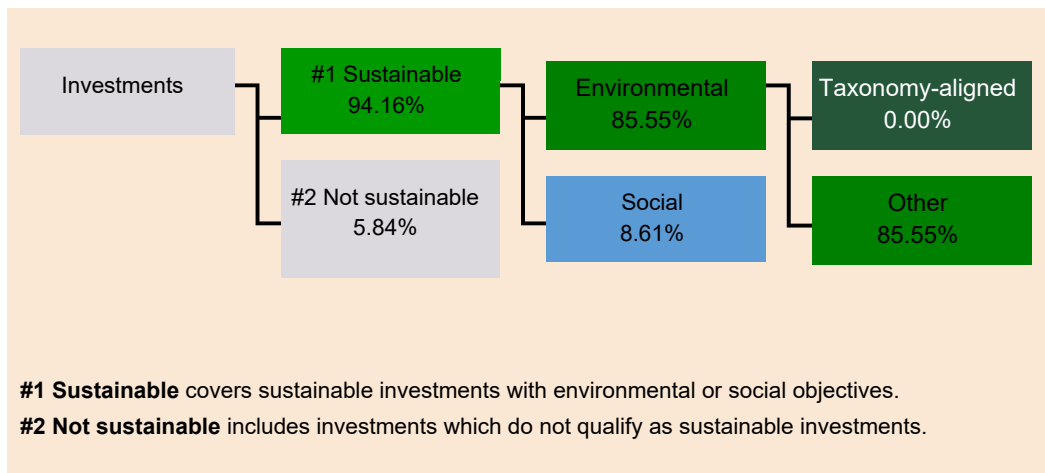
Circular Economy Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Materials	Materials	25.34%
Industrials	Commercial & Professional Services	15.65%
Industrials	Capital Goods	14.28%
Consumer Staples	Food Beverage Tobacco	6.70%
Information Technology	Software & Services	5.95%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	5.71%
Health Care	Pharma, Biotech & Life Sciences	5.36%
Information Technology	Tech Hardware & Equipment	4.07%
Financials	Financial Services	3.99%
Consumer Staples	Household & Personal Products	3.80%
Utilities	Utilities	3.00%
Information Technology	Semiconductors & Semiconductor Equipment	2.48%
Health Care	Health Care Equipment & Services	2.07%
Consumer Discretionary	Consumer Durables	1.12%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

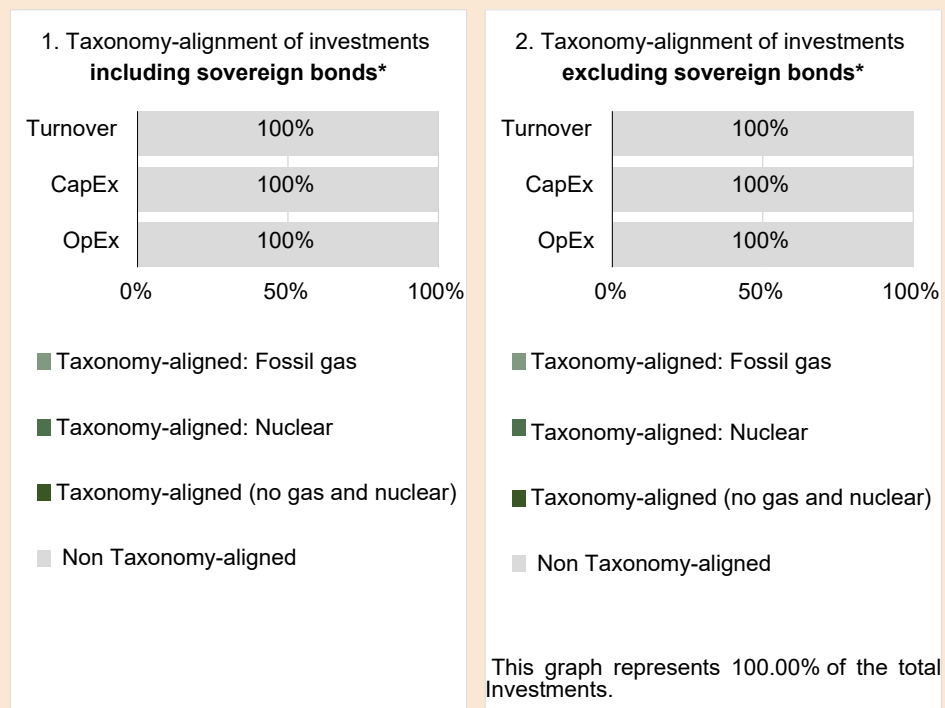
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 85.55% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 8.61% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Circular Economy Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

Product name:
Climate Action Equity Fund

Legal entity identifier:
549300CC6UVDVS2UA106

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective: 73.88%**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective: 18.37%**

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index
Exclusion of investment in companies that are classified in the following sectors (as defined by Global Industry Classification Standard): coal and consumables; oil and gas exploration and production; integrated oil and gas; and tobacco

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Exclusion of investment in companies that are classified in the following sectors (as defined by Global Industry Classification Standard): coal and consumables; oil and gas exploration and production; integrated oil and gas; and tobacco	# of active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	92.25%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
BLK ICS USD Leaf Agency Dist	Mutual Funds	5.50%	Ireland
Nextera Energy Inc	Utilities	3.88%	United States
EDP Renovaveis Sa	Utilities	3.84%	Spain
Deere	Industrials	3.76%	United States
Enel	Utilities	3.16%	Italy
Ag Growth International Inc	Industrials	3.01%	Canada
Bunge Ltd	Consumer Staples	2.64%	United States
Kerry Group Plc	Consumer Staples	2.52%	Ireland
Waste Management Inc	Industrials	2.48%	United States
FMC Corp	Materials	2.38%	United States
Ecolab Inc	Materials	2.33%	United States
Nutrien Ltd	Materials	2.27%	Canada
Sig Group N Ag	Materials	2.13%	Switzerland
Republic Services Inc	Industrials	2.12%	United States
Symrise Ag	Materials	2.10%	Germany

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

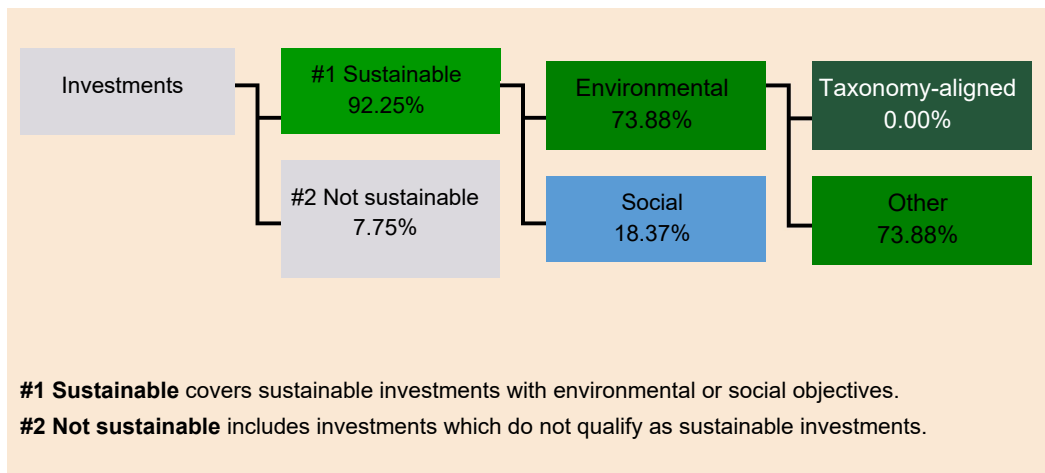
Climate Action Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Industrials	Capital Goods	24.54%
Materials	Materials	23.24%
Utilities	Utilities	13.82%
Consumer Staples	Food Beverage Tobacco	11.69%
Industrials	Commercial & Professional Services	8.61%
Financials	Financial Services	6.58%
Information Technology	Semiconductors & Semiconductor Equipment	5.32%
Information Technology	Tech Hardware & Equipment	3.41%
Information Technology	Software & Services	2.21%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

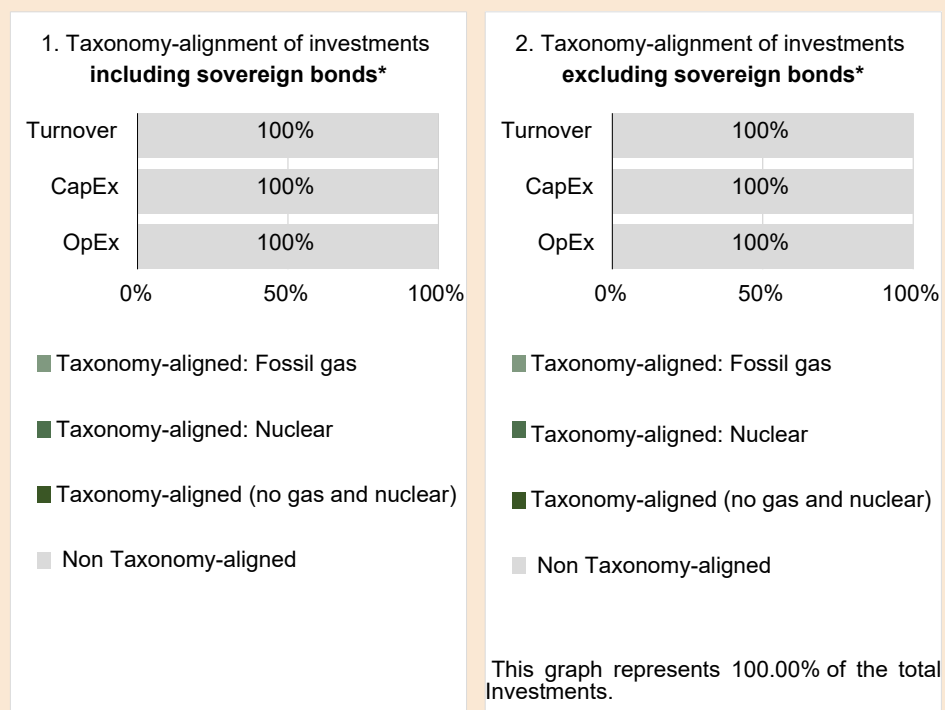
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 73.88% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 18.37% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Climate Action Multi-Asset Fund

Legal entity identifier:
549300WXHUWHCE8DHR77

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes **No**

- | | |
|--|--|
| <p><input checked="" type="checkbox"/> It made sustainable investments with an environmental objective: 69.84%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input checked="" type="checkbox"/> It made sustainable investments with a social objective: 15.13%</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|--|--|

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Country World Index 65% and Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35% after eliminating at least 20% of the lowest rated securities from the Index

Reduction of carbon emissions intensity (based on enterprise value including cash, "EVIC") relative to the benchmark MSCI All Country World Index 65% and Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35%

Carbon emissions intensity decarbonization year over year

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Country World Index 65% and Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35% after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Reduction of carbon emissions intensity (based on EVIC) relative to the benchmark MSCI All Country World Index 65% and Bloomberg Global Aggregate Bond Index (Hedged to EUR) 35%	Carbon emissions intensity relative to the benchmark	-35.54%
Carbon emissions intensity decarbonization year over year with EVIC	% reduction of carbon emissions intensity of the portfolio as of 31 August 2023 relative to 31 August 2022	-14.65%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	84.97%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Aquila European Renewables Plc	Financials	3.13%	United Kingdom
Greencoat Renewables Plc	Utilities	2.96%	Ireland
Greencoat Uk Wind Plc	Utilities	2.84%	United Kingdom
Sdcl Energy Efficiency Income Trus	Financials	2.77%	United Kingdom
Microsoft Corp	Information Technology	2.05%	United States
iShares Physical Gold	Financials	1.97%	Ireland
Gresham House Energy Storage Fund	Financials	1.70%	United Kingdom
Apple Inc	Information Technology	1.66%	United States
iShares Eur Govt Bond Climate Ucit	Financials	1.60%	Ireland
Foresight Solar Fund Ltd	Financials	1.55%	Jersey, Channel Islands
Deere	Industrials	1.36%	United States
iShares Global Govt Bond Eur Hd D	Financials	1.25%	Ireland
iShares Green Bd Idx (Ie) D Eur Hdg	Mutual Funds / Unit Investment Trust	1.12%	Ireland
CDP Financial Inc Mtn 144A	Financials	0.96%	Canada
European Investment Bank	Financials	0.85%	Supranational

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

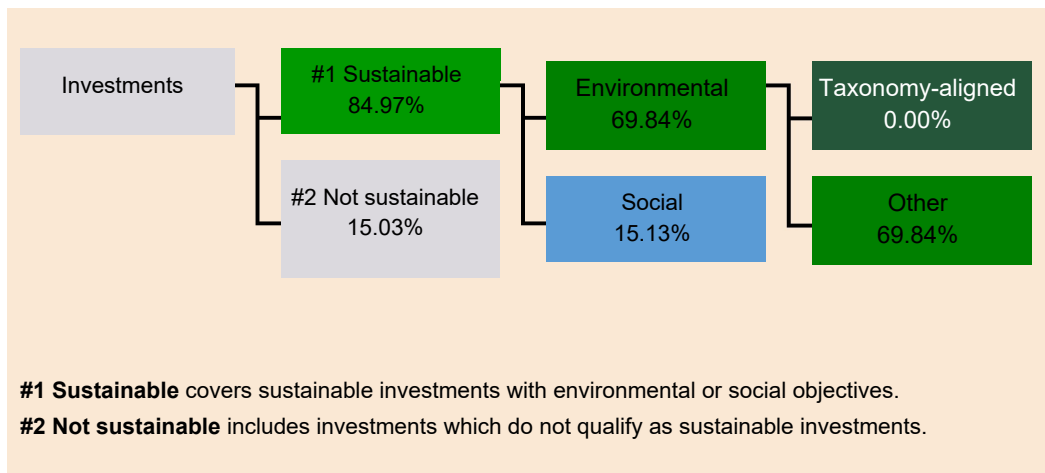
Climate Action Multi-Asset Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Financials	Financial Services	18.85%
Industrials	Capital Goods	10.90%
Utilities	Utilities	9.40%
Materials	Materials	7.39%
Financials	Banks	7.29%
Information Technology	Software & Services	5.54%
Consumer Staples	Food Beverage Tobacco	5.09%
Information Technology	Tech Hardware & Equipment	4.82%
Government Related Securities	Government Related Securities	4.70%
Health Care	Pharma, Biotech & Life Sciences	3.76%
Information Technology	Semiconductors & Semiconductor Equipment	3.40%
Industrials	Commercial & Professional Services	2.42%
Other	Other	1.98%
Communication	Telecom	1.45%
Health Care	Health Care Equipment & Services	1.42%
Energy	Oil & Gas Exploration & Production	0.15%
Energy	Coal & Consumable Fuels	0.11%
Energy	Oil & Gas Refining & Marketing	0.03%
Energy	Oil & Gas Equipment & Services	0.01%
Energy	Oil & Gas Storage & Transportation	0.01%
Energy	Oil & Gas Drilling	0.00%
Energy	Integrated Oil & Gas	0.00%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

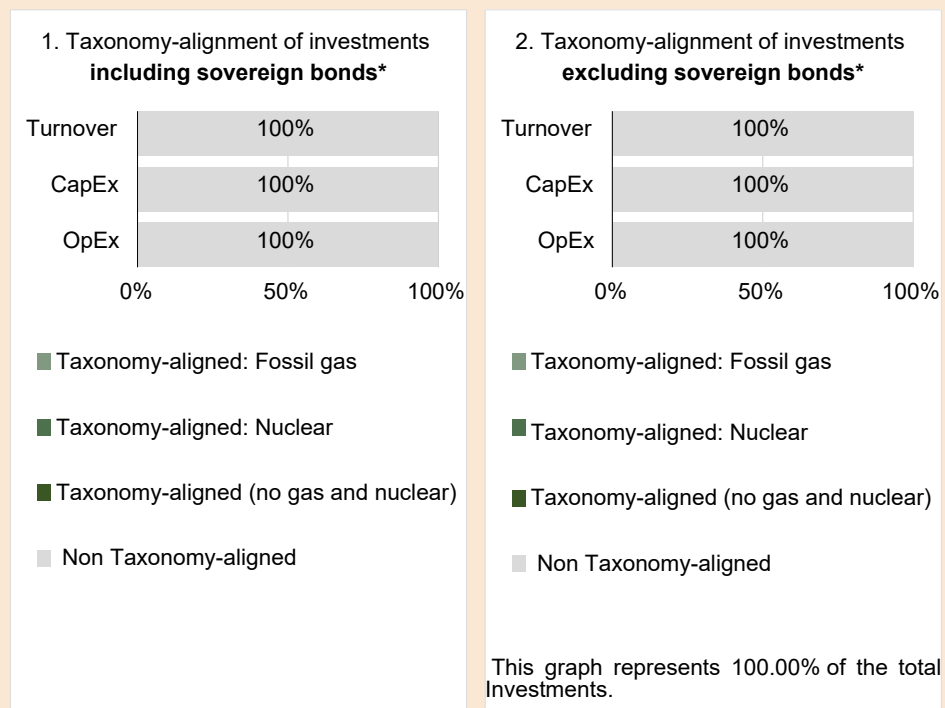
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 69.84% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 15.13% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

Investments included under “Not sustainable” included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Climate Action Multi-Asset Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
Continental European Flexible Fund

Legal entity identifier:
549300EK4APWIQOV3Y73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 14 December 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	8.78%	Denmark
Lvmh	Consumer Discretionary	7.75%	France
Asml Holding Nv	Information Technology	6.41%	Netherlands
Lonza Group Ag	Health Care	5.05%	Switzerland
StmicroelectronICS Nv	Information Technology	3.76%	Switzerland
Dsv	Industrials	3.43%	Denmark
Unicredit	Financials	3.39%	Italy
Linde Plc	Materials	3.08%	United Kingdom
Be Semiconductor Industries Nv	Information Technology	3.02%	Netherlands
Hermes International	Consumer Discretionary	2.99%	France
Asm International Nv	Information Technology	2.95%	Netherlands
Commerzbank Ag	Financials	2.87%	Germany
Societe Generale Sa	Financials	2.75%	France
Bank Of Ireland Group Plc	Financials	2.70%	Ireland
Sika Ag	Materials	2.68%	Switzerland

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

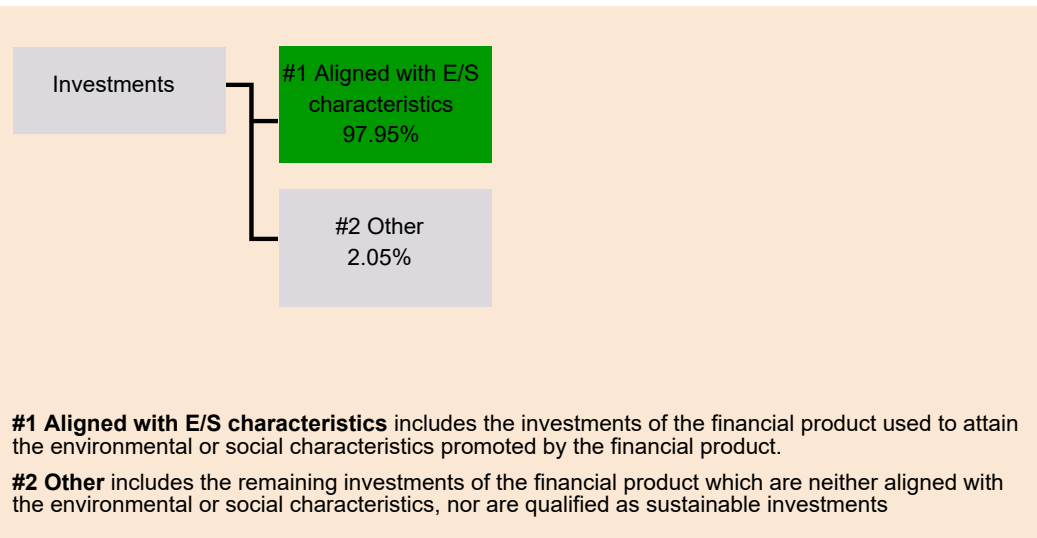
Continental European Flexible Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	16.60%
Financials	Banks	16.18%
Information Technology	Semiconductors & Semiconductor Equipment	16.14%
Industrials	Capital Goods	14.20%
Consumer Discretionary	Consumer Durables	13.09%
Materials	Materials	7.37%
Financials	Financial Services	5.13%
Industrials	Transportation	3.43%
Consumer Discretionary	Autos & Components	2.40%
Health Care	Health Care Equipment & Services	2.04%
Energy	Integrated Oil & Gas	0.93%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

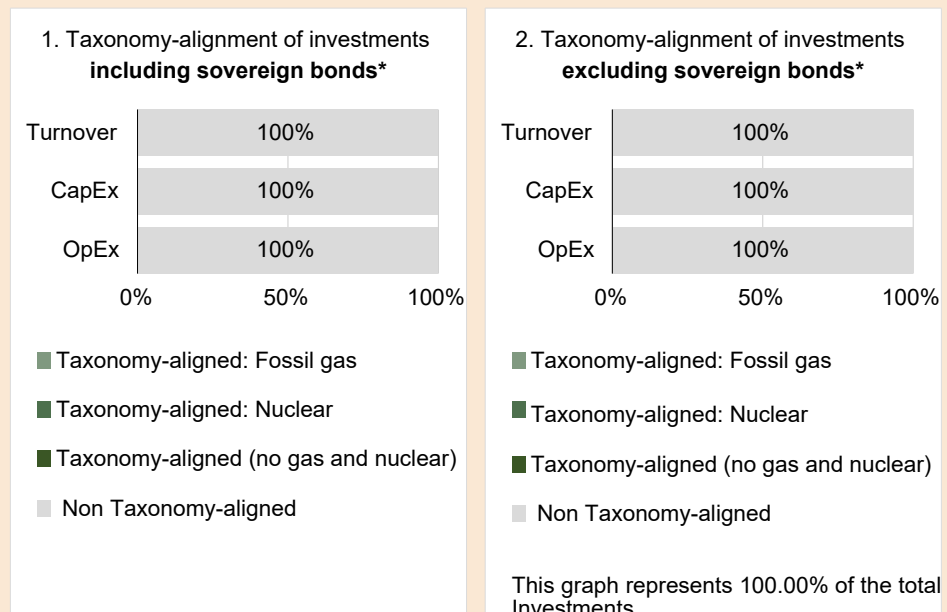
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Continental European Flexible Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Developed Markets Sustainable Equity Fund

Legal entity identifier:
549300RZN20CR9GE2N37

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 59.02% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI World Index (the "Index") after eliminating at least 20% of the lowest rated securities from the Index

Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI World Index

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI World Index	Carbon emissions intensity relative to the Index	-53.53%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	59.02%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI World Index after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 59.02% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- the issuer's business practices contributed to an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund’s holdings) relative to the benchmark
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	7.40%	United States
Mastercard Inc Class A	Financials	5.16%	United States
Nestle Sa	Consumer Staples	4.14%	Switzerland
Thermo Fisher Scientific Inc	Health Care	3.88%	United States
Schneider Electric	Industrials	3.82%	France
Alphabet Inc Class A	Communication	3.69%	United States
Relx Plc	Industrials	3.48%	United Kingdom
Otis Worldwide Corp	Industrials	3.39%	United States
Asml Holding Nv	Information Technology	3.14%	Netherlands
Rentokil Initial Plc	Industrials	3.13%	United Kingdom
American Express	Financials	3.10%	United States
Bnp Paribas Sa	Financials	3.07%	France
Astrazeneca Plc	Health Care	3.06%	United Kingdom
Verisk AnalytICS Inc	Industrials	2.97%	United States
Analog Devices Inc	Information Technology	2.69%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

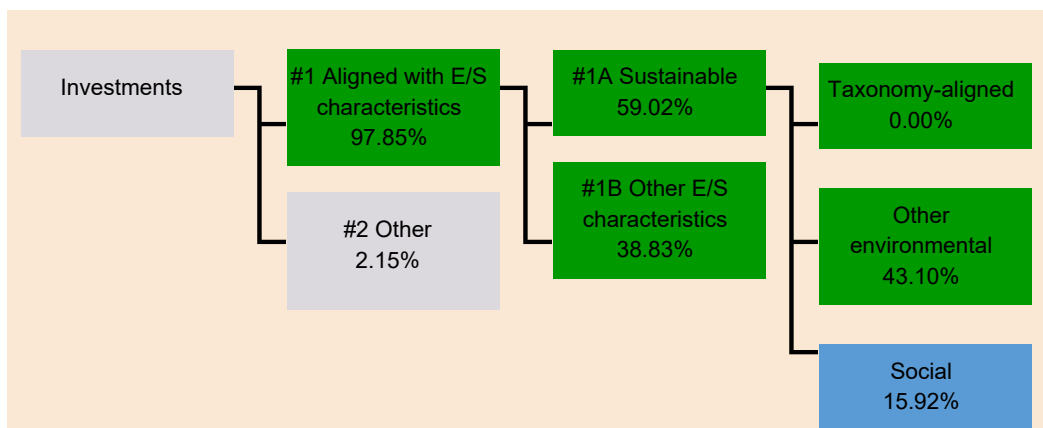
Developed Markets Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Commercial & Professional Services	13.73%
Financials	Financial Services	11.01%
Information Technology	Software & Services	10.74%
Health Care	Pharma, Biotech & Life Sciences	9.99%
Industrials	Capital Goods	9.08%
Health Care	Health Care Equipment & Services	7.86%
Information Technology	Semiconductors & Semiconductor Equipment	6.40%
Communication	Media & Entertainment	6.30%
Financials	Banks	5.24%
Materials	Materials	4.44%
Consumer Staples	Food Beverage Tobacco	4.14%
Consumer Discretionary	Consumer Durables	3.52%
Industrials	Transportation	2.10%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	2.04%
Consumer Staples	Household & Personal Products	1.82%
Consumer Staples	Consumer Staples Distribution & Retail	1.36%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

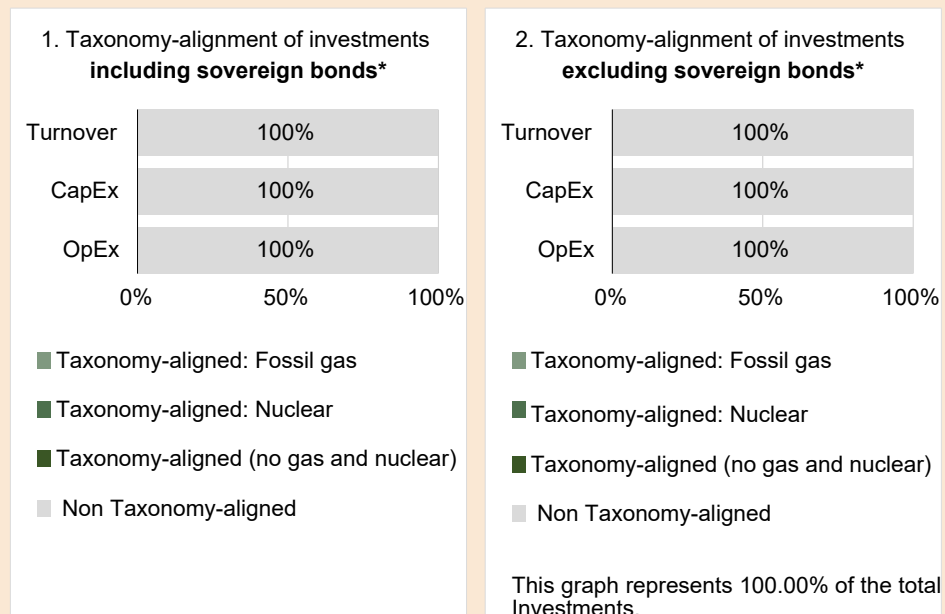
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 43.10% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 15.92% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Developed Markets Sustainable Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

Product name:
Emerging Markets Impact Bond Fund

Legal entity identifier:
54930082CEG4U885EN40

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: 74.13%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: 18.60%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

- Investment in Sustainable Investments
- Investment in use-of-proceeds bonds
- Exclusion of investment in securities of issuers which, in the opinion of the Investment Adviser have any exposure to, or ties with, controversial weapons
- Exclusion of investment in securities of issuers which derive more than five per cent of their revenue from the production, distribution, licensing, retail or supply of tobacco or tobacco-related products
- Exclusion of investment in securities of issuers which have exposure to, or ties with, the production or distribution of firearms or small arms ammunitions intended for retail civilians
- Exclusion of investment in securities of issuers which are deemed to have failed to comply with one or more of the ten United Nation Global Compact Principles, which cover human rights, labour standards, the environment and anti-corruption
- Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%
- Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%. For the purposes of measuring this reduction only, a combination of the JP Morgan Emerging Markets Bond Index and JPMorgan Corporate Emerging Markets Bond Index is used to define the investment universe	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	92.80%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	92.73%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Mexico (United Mexican States) (Go 2027-09-18)	Government Related	3.42%	Mexico
Fondo Mivivienda Sa 2027-04-12	RegsGovernment Related	3.33%	Peru
Chile (Republic Of) 2027-01-31	Government Related	2.98%	Chile
Bahia Sul Holdings Gmbh Regs 2026-07-14	Basic Industry	2.97%	Austria
Serbia (Republic Of) Mtn Regs 2028-09-23	Government Related	2.76%	Serbia, Republic of
Empresa Nacional De Telecomunicaci Regs 2032-09-14	Communications	2.65%	Chile
Mercadolibre Inc 2026-01-14	Consumer Cyclical	2.64%	United States
Star Energy Geothermal	Electric	2.64%	Bermuda
Darajat li Regs 2038-10-14			
Colbun Sa Regs 2032-01-19	Electric	2.56%	Chile
Banco Bradesco Sa (Cayman Islands) Regs 2027-03-18	Banking	2.56%	Cayman Islands
Posco Regs 2024-07-15	Basic Industry	2.52%	Korea (South), Republic of
Banco Continental Saeca Regs 2025-12-10	Banking	2.45%	Paraguay
Gaci First Investment Co Mtn Regs 2027-10-13	Government Related	2.38%	Cayman Islands
Industrial And Commercial Bank Of Mtn Regs 2026-10-28	Government Related	2.33%	Hong Kong
Baidu Inc 2031-08-23	Technology	2.14%	Cayman Islands

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

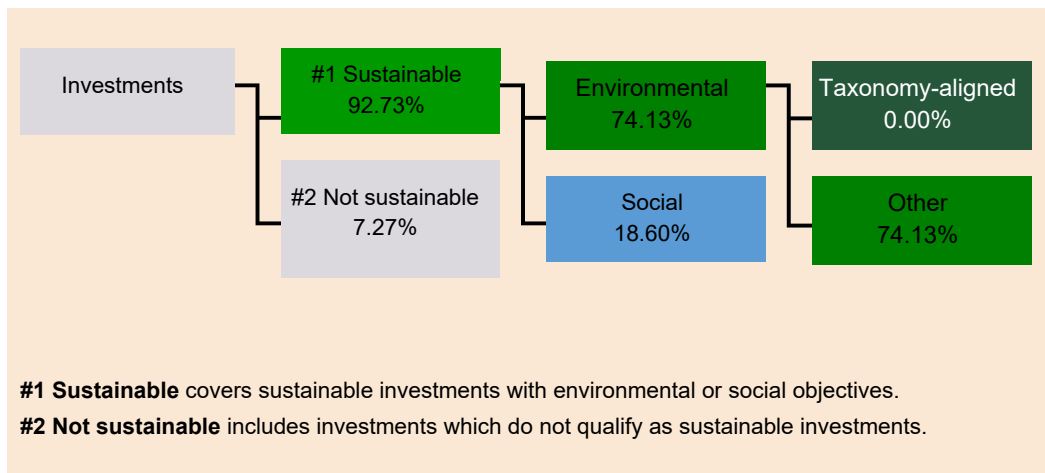
Emerging Markets Impact Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

● **In which economic sectors were the investments made?**

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Government Related	Agency	27.19%
Government Related	Sovereign	16.55%
Electric	Other	9.89%
Basic Industry	Paper	9.02%
Banking	Other	6.62%
Technology	Other	5.57%
Financial Other	Other	3.77%
Consumer Cyclical	Retailers	3.02%
Communications	Wireless	2.65%
Basic Industry	Metals and Mining	2.52%
Government Related	Supranational	2.45%
Capital Goods	Diversified Manufacturing	2.13%
Finance Companies	Other	1.02%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

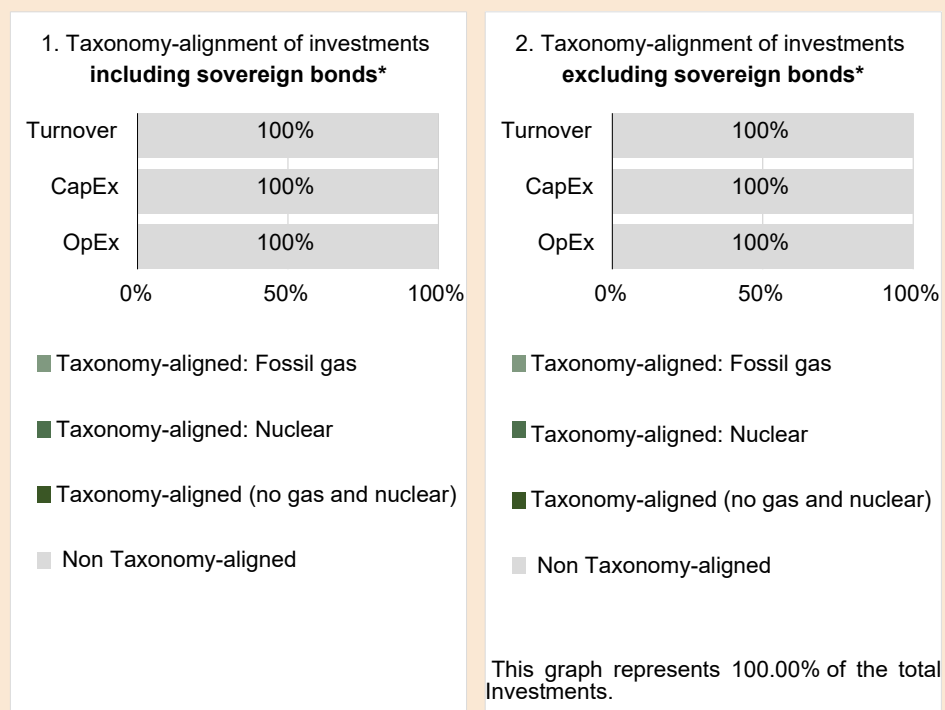
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 74.13% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 18.60% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Impact Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Emerging Markets Sustainable Equity Fund

Legal entity identifier:
549300LB6Q9I4FRKNM72

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 52.79% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of investment in securities of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

The Fund will not invest in companies that are the highest carbon emitters as measured by emission intensity

Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI Emerging Markets Index (the "Index")

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI Emerging Markets Index after eliminating at least 20% of the lowest rated securities from the Index

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	52.79%
Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI Emerging Markets Index	Carbon emissions intensity relative to the Index	-72.56%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI Emerging Markets Index after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating: A (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 52.79% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:
 (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
 (ii) the issuer's business practices contributed to an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund’s holdings) relative to the benchmark
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Taiwan Semiconductor Manufacturing	Information Technology	5.27%	Taiwan (Republic of China)
Samsung Electronics Ltd	Information Technology	4.71%	Korea (South), Republic of
Taiwan Semiconductor Manufacturing	Information Technology	3.61%	Taiwan (Republic of China)
BLK ICS USD Leaf Agency Dist	Mutual Funds	3.22%	Ireland
Alibaba Group Holding Adr Representen	Consumer Discretionary	2.31%	China
Alibaba Group Holding Ltd	Consumer Discretionary	2.30%	China
Samsung Electronics Non Voting Pre	Information Technology	1.97%	Korea (South), Republic of
Axis Bank Gdr Ltd	Financials	1.92%	India
Walmart De Mexico V	Consumer Staples	1.90%	Mexico
Hapvida Participacoes E Investimen	Health Care	1.89%	Brazil
GPO Finance Banorte	Financials	1.87%	Mexico
Tencent Holdings Adr Ltd	Communication	1.82%	China
KE Holdings Adr Representing Inc	Real Estate	1.79%	China
Samsung Sdi Ltd	Information Technology	1.77%	Korea (South), Republic of
HDFC Bank Adr Representing Three L	Financials	1.77%	India

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

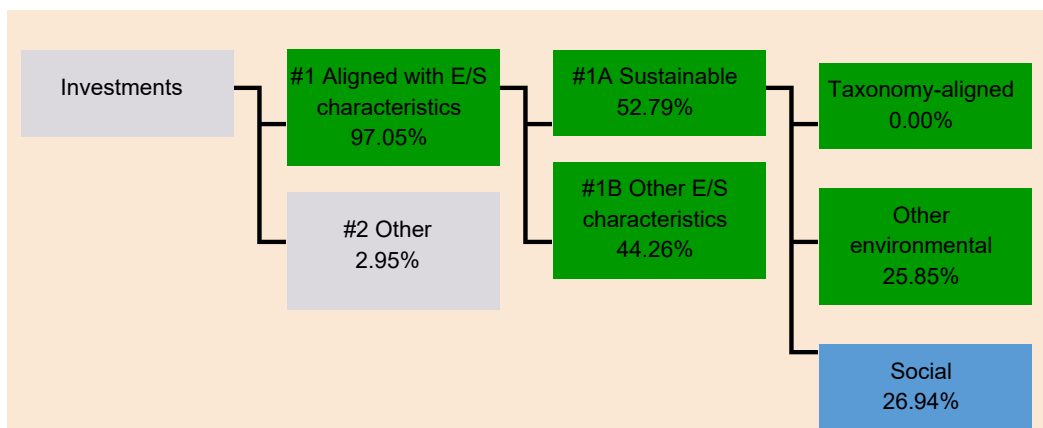
Emerging Markets Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Banks	20.55%
Information Technology	Tech Hardware & Equipment	12.27%
Information Technology	Semiconductors & Semiconductor Equipment	10.94%
Financials	Financial Services	7.67%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	6.46%
Real Estate	Real Estate Management & Development	5.72%
Health Care	Health Care Equipment & Services	5.38%
Communication	Media & Entertainment	4.38%
Consumer Staples	Consumer Staples Distribution & Retail	4.22%
Consumer Discretionary	Consumer Durables	3.60%
Information Technology	Software & Services	3.10%
Financials	Insurance	2.49%
Consumer Staples	Food Beverage Tobacco	2.28%
Consumer Discretionary	Consumer Services	2.23%
Materials	Materials	2.06%
Industrials	Capital Goods	1.93%
Health Care	Pharma, Biotech & Life Sciences	1.80%
Consumer Staples	Household & Personal Products	1.44%
Energy	Oil & Gas Refining & Marketing	0.32%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

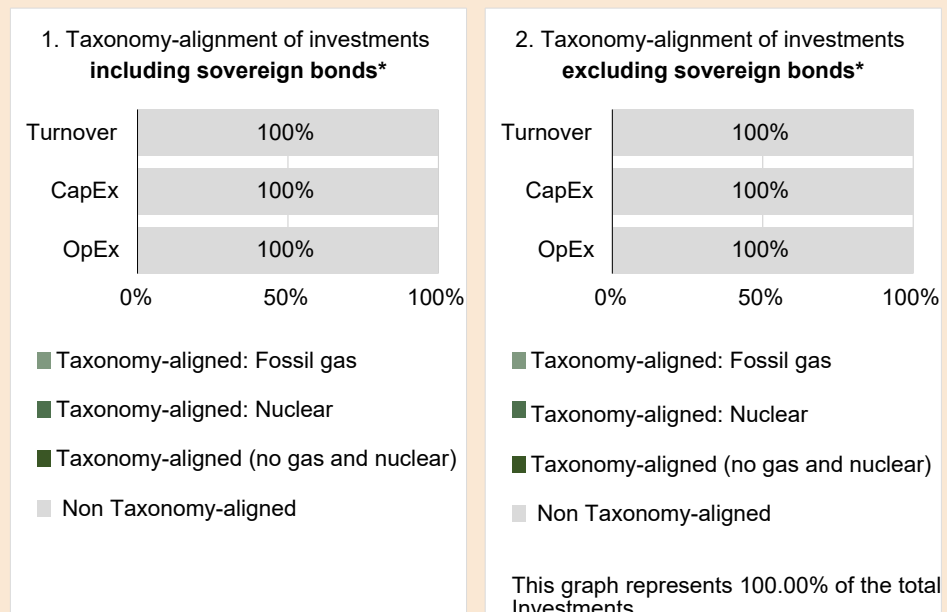
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 25.85% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 26.94% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments, shares or units of CIS however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Emerging Markets Sustainable Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Flex Choice Cautious Fund

Legal entity identifier:
549300GIK6JDPSSL3Y45

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **No**

<input type="checkbox"/> It made sustainable investments with an environmental objective : ___% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : ___%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (20%) and Bloomberg US Universal Index (80%) by 20% (the "Index") by 20%

Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation

Maintain an ESG rating higher than the Index

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (20%) and Bloomberg US Universal Index (80%) by 20%	Carbon emissions intensity relative to the Index	-54.19%
Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation	% holdings of underlying collective investment schemes	95.84%
Maintain an ESG rating higher than the Index	ESG Rating of the Fund	Fund ESG Rating: A (Fund ESG Rating higher than Index Rating throughout the reference period)

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as "F" are fully considered or "P" are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS"). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator
	Maintain the Fund's carbon emissions intensity as 20% lower than that of the Fund's benchmark
Greenhouse gas (GHG) Emissions	P
GHG Intensity of Investee Companies	P

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
iShares \$ Corp Bond Esg Ucit Usd D	ETFs	17.20%	Ireland
iShares Usd Treasury Bond 3- Usd_D	ETFs	13.11%	Ireland
iShares \$ Treasury Bond 1-3Yr Ucit	ETFs	8.71%	Ireland
iShares \$ Tsy Bnd 20+Yr Ucits Usd Dist	ETFs	7.39%	Ireland
iShares Treas 7-10Yr Usd Dist Etf	ETFs	6.45%	Ireland
iShares Jpm Esg \$ Em Bond Usd D	ETFs	5.48%	Ireland
iShares \$ Hy Corp Bnd Esg Usd D	ETFs	5.00%	Ireland
iShares MSCI Usa Sri Ucits E Usd D	ETFs	4.22%	Ireland
iShares \$ Asia Ig Corp Bond Etf Usd A	ETFs	3.97%	Ireland
iShares \$ Corp Bond Esg 0-3Y Usd_D	ETFs	3.62%	Ireland
iShares MSCI World Esg Enhan Usd D	ETFs	3.40%	Ireland
iShares Global Agg Bond Esg Usd D	ETFs	3.05%	Ireland
iShares MSCI Usa Esg Screene Cdis	ETFs	2.55%	Ireland
iShares MSCI Em Esg Enhanced Usd D	ETFs	2.21%	Ireland
iShares MSCI Europe Sri Ucit Usda	ETFs	2.09%	Ireland

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

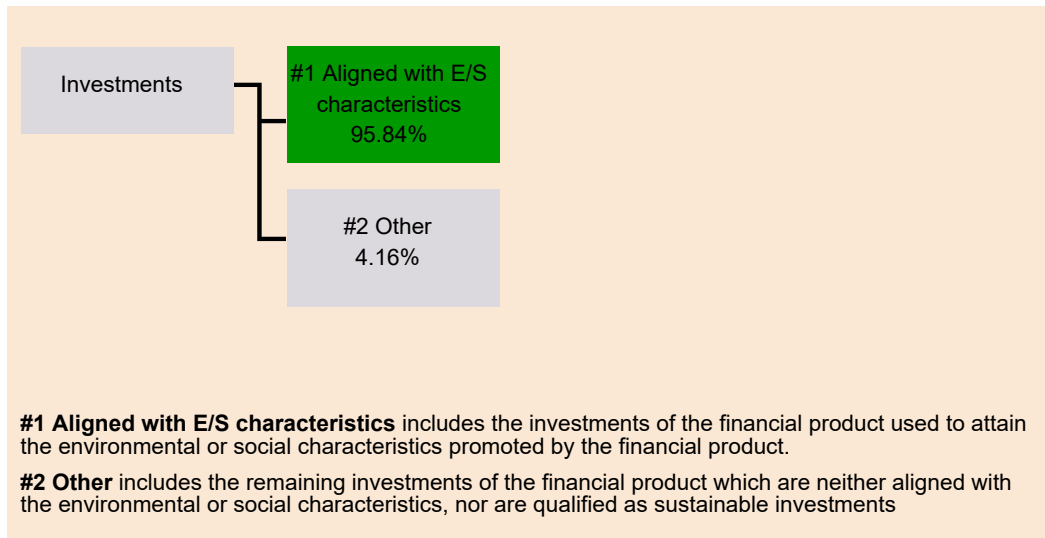
ESG Flex Choice Cautious Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related Securities	Government Related Securities	44.89%
Financials	Banks	7.84%
Financials	Financial Services	5.60%
Industrials	Capital Goods	3.35%
Health Care	Pharma, Biotech & Life Sciences	3.22%
Information Technology	Semiconductors & Semiconductor Equipment	2.61%
Utilities	Utilities	2.60%
Health Care	Health Care Equipment & Services	2.54%
Information Technology	Software & Services	2.44%
Communication	Media & Entertainment	2.34%
Materials	Materials	2.15%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.99%
Information Technology	Tech Hardware & Equip	1.80%
Consumer Staples	Food Beverage Tobacco	1.76%
Communication	Telecom	1.67%
Financials	Insurance	1.56%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.34%
Industrials	Transportation	1.30%
Consumer Discretionary	Autos & Components	1.21%
Energy	Oil & Gas Storage & Transportation	0.75%
Energy	Oil & Gas Refining & Marketing	0.47%
Energy	Integrated Oil & Gas	0.36%
Energy	Oil & Gas Equipment & Services	0.23%
Energy	Oil & Gas Exploration & Production	0.16%
Energy	Oil & Gas Drilling	0.06%
Energy	Coal & Consumable Fuels	0.01%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

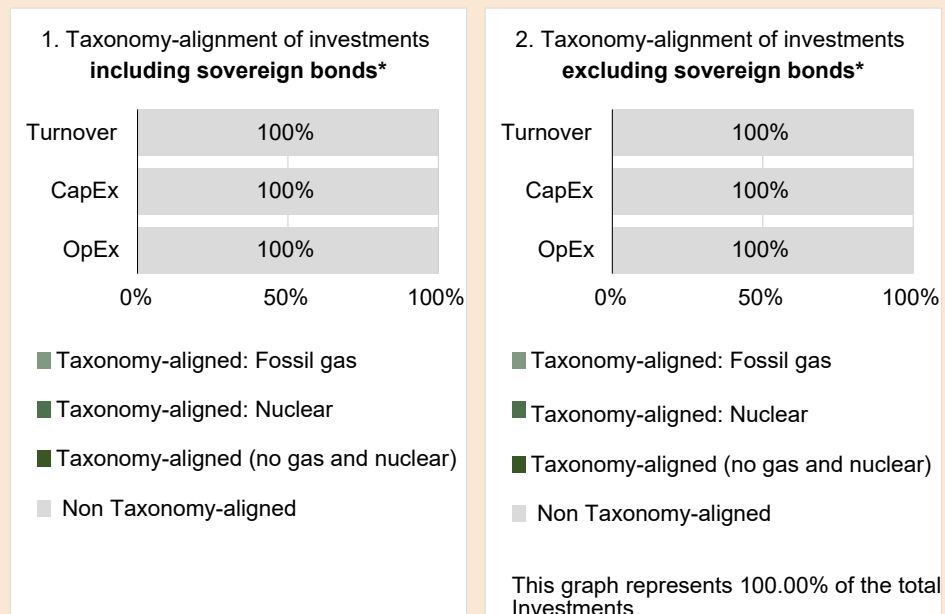
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)

● **What was the share of investments made in transitional and enabling activities?**

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What was the share of socially sustainable investments?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?**

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Cautious Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Flex Choice Growth Fund

Legal entity identifier:
549300JAHFIIHHVLDNH65

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **No**

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (80%) and Bloomberg US Universal Index (20%) by 20% (the "Index") by 20%

Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation

Maintain an ESG rating higher than the Index

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (80%) and Bloomberg US Universal Index (20%) by 20%	Carbon emissions intensity relative to the Index	-44.86%
Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation	% holdings of underlying collective investment schemes	89.09%
Maintain an ESG rating higher than the Index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period)

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as "F" are fully considered or "P" are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS"). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator
	Maintain the Fund's carbon emissions intensity as 20% lower than that of the Fund's benchmark
Greenhouse gas (GHG) Emissions	P
GHG Intensity of Investee Companies	P

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
iShares MSCI Usa Sri Ucits E Usd D	ETFs	17.78%	Ireland
iShares MSCI Usa Esg Enhance Usd D	ETFs	13.34%	Ireland
iShares MSCI World Esg Enhan Usd D	ETFs	10.11%	Ireland
iShares MSCI Europe Sri Ucit Usda	ETFs	9.39%	Ireland
iShares MSCI Em Esg Enhanced Usd D	ETFs	8.86%	Ireland
iShares MSCI Usa Esg Screene Cdis	ETFs	6.24%	Ireland
iShares \$ Corp Bond Esg Ucit Usd D	ETFs	5.82%	Ireland
iShares Edg MSCI Wrld Mv Esg Usd Acc	ETFs	3.42%	Ireland
iShares MSCI Japan Sri Ucits Etf	ETFs	2.90%	Ireland
iShares MSCI Canada Etf \$ Acc	ETFs	2.03%	Ireland
iShares Global Clean Energy ETFs Ucits	ETFs	1.96%	Ireland
iShares \$ Tsy Bnd 20+Yr Ucits Usd Dist	ETFs	1.87%	Ireland
iShares MSCI Pac Ex-Jpn Esg Enh Usd A	ETFs	1.72%	Ireland
iShares \$ Tips Ucits Etf	ETFs	1.47%	Ireland
iShares Treas 7-10Yr Usd Dist Etf	ETFs	1.39%	Ireland

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

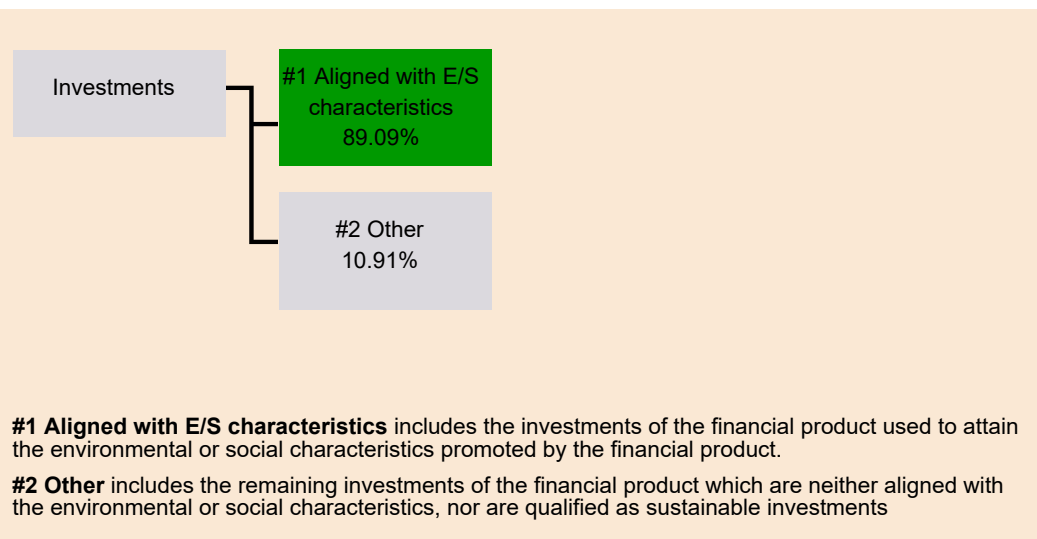
ESG Flex Choice Growth Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related Securities	Government Related Securities	8.65%
Financials	Banks	7.16%
Health Care	Pharma, Biotech & Life Sciences	6.98%
Information Technology	Software & Services	6.03%
Industrials	Capital Goods	6.02%
Financials	Financial Services	5.83%
Information Technology	Semiconductors & Semiconductor Equipment	5.37%
Health Care	Health Care Equipment & Services	4.49%
Consumer Staples	Food Beverage Tobacco	4.29%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	4.12%
Information Technology	Tech Hardware & Equip	4.02%
Financials	Insurance	3.86%
Materials	Materials	3.78%
Communication	Media & Entertainment	3.51%
Utilities	Utilities	3.17%
Consumer Discretionary	Autos & Components	2.18%
Industrials	Transportation	2.11%
Real Estate	Equity Real Estate Investment Trusts (REITs)	2.01%
Communication	Telecom	1.99%
Consumer Staples	Household & Personal Products	1.88%
Industrials	Commercial & Professional Services	1.73%
Consumer Discretionary	Consumer Services	1.50%
Consumer Discretionary	Consumer Durables	1.38%
Consumer Staples	Consumer Staples Distribution & Retail	1.28%
Energy	Oil & Gas Storage & Transportation	0.81%
Energy	Oil & Gas Refining & Marketing	0.70%
Energy	Oil & Gas Equipment & Services	0.56%
Energy	Integrated Oil & Gas	0.38%
Energy	Oil & Gas Exploration & Production	0.27%
Energy	Coal & Consumable Fuels	0.02%
Energy	Oil & Gas Drilling	0.02%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

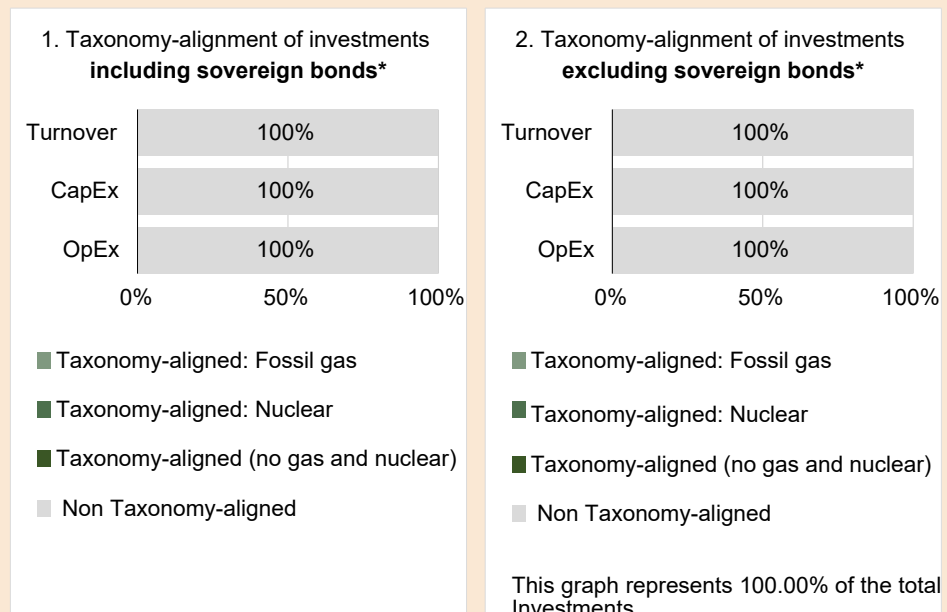
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)

● **What was the share of investments made in transitional and enabling activities?**

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What was the share of socially sustainable investments?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?**

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Growth Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Flex Choice Moderate Fund

Legal entity identifier:
549300RNM9YKQG6BT311

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (60%) and Bloomberg US Universal Index (40%) by 20% (the "Index") by 20%

Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation

Maintain an ESG rating higher than the Index

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome and do not adopt ESG exclusionary screens solely as their ESG policy, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements with status aligned with the SFDR Regulation, in particular with the requirements set out under Article 8 or 9 of the SFDR Regulation	% holdings of underlying collective investment schemes	93.32%
Maintain an ESG rating higher than the Index	ESG Rating of the Fund	Fund ESG Rating: A (Fund ESG Rating higher than Index Rating throughout the reference period)
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (60%) and Bloomberg US Universal Index (40%) by 20%	Carbon emissions intensity relative to the Index	-48.12%

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as "F" are fully considered or "P" are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards ("RTS"). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator
	Maintain the Fund's carbon emissions intensity as 20% lower than that of the Fund's benchmark
Greenhouse gas (GHG) Emissions	P
GHG Intensity of Investee Companies	P

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
iShares MSCI Usa Esg Enhance Usd D	ETFs	13.16%	Ireland
iShares MSCI Usa Sri Ucits E Usd D	ETFs	12.13%	Ireland
iShares \$ Corp Bond Esg Ucit Usd D	ETFs	11.35%	Ireland
iShares MSCI World Esg Enhan Usd D	ETFs	7.52%	Ireland
iShares MSCI Europe Sri Ucit Usda	ETFs	7.00%	Ireland
iShares MSCI Em Esg Enhanced Usd D	ETFs	6.53%	Ireland
iShares Usd Treasury Bond 3- Usd_D	ETFs	5.68%	Ireland
iShares \$ Tsy Bnd 20+Yr Ucits Usd Dist	ETFs	3.48%	Ireland
iShares Treas 7-10Yr Usd Dist Etf	ETFs	2.72%	Ireland
iShares MSCI Usa Esg Screene Cdis	ETFs	2.49%	Ireland
iShares Edg MSCI Wrld Mv Esg Usd Acc	ETFs	2.42%	Ireland
iShares MSCI Japan Sri Ucits Etf	ETFs	2.21%	Ireland
iShares Jpm Esg \$ Em Bond Usd D	ETFs	2.17%	Ireland
iShares \$ Treasury Bond 1-3Yr Ucit	ETFs	2.04%	Ireland
iShares Global Clean Energy Ucits	ETFs	1.96%	Ireland

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

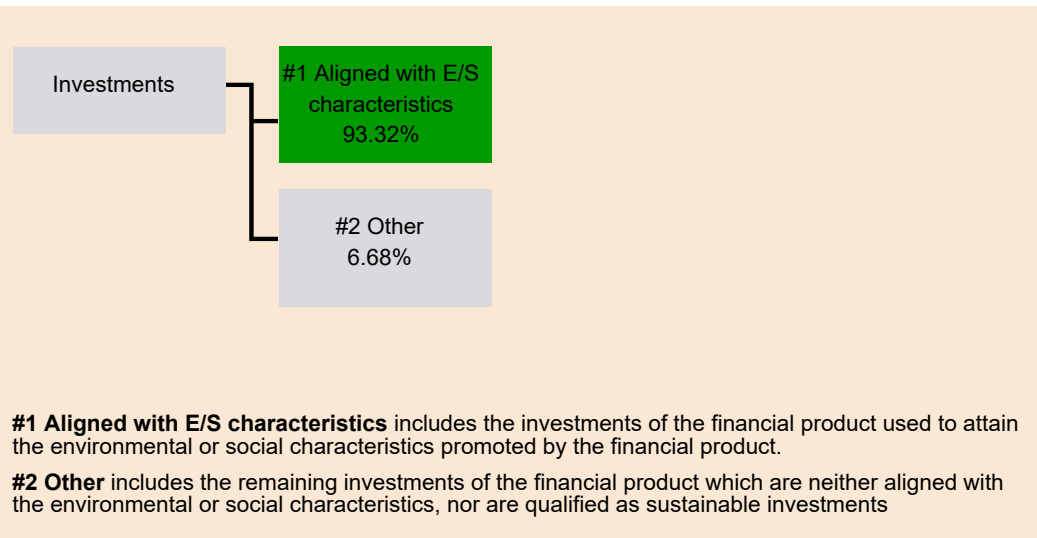
ESG Flex Choice Moderate Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related Securities	Government Related Securities	18.88%
Financials	Banks	7.67%
Health Care	Pharma, Biotech & Life Sciences	5.85%
Financials	Financial Services	5.82%
Industrials	Capital Goods	5.15%
Information Technology	Software & Services	4.95%
Information Technology	Semiconductors & Semiconductor Equipment	4.49%
Health Care	Health Care Equipment & Services	3.86%
Consumer Staples	Food Beverage Tobacco	3.47%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.41%
Information Technology	Tech Hardware & Equip	3.41%
Materials	Materials	3.21%
Communication	Media & Entertainment	3.17%
Financials	Insurance	3.11%
Utilities	Utilities	3.02%
Communication	Telecom	1.96%
Industrials	Transportation	1.87%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.85%
Consumer Discretionary	Autos & Components	1.84%
Consumer Staples	Household & Personal Products	1.48%
Industrials	Commercial & Professional Services	1.42%
Consumer Discretionary	Consumer Services	1.34%
Consumer Discretionary	Consumer Durables	1.14%
Consumer Staples	Consumer Staples Distribution & Retail	1.10%
Energy	Oil & Gas Storage & Transportation	0.80%
Energy	Oil & Gas Refining & Marketing	0.60%
Energy	Oil & Gas Equipment & Services	0.50%
Energy	Integrated Oil & Gas	0.35%
Energy	Oil & Gas Exploration & Production	0.22%
Energy	Oil & Gas Drilling	0.03%
Energy	Coal & Consumable Fuels	0.02%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

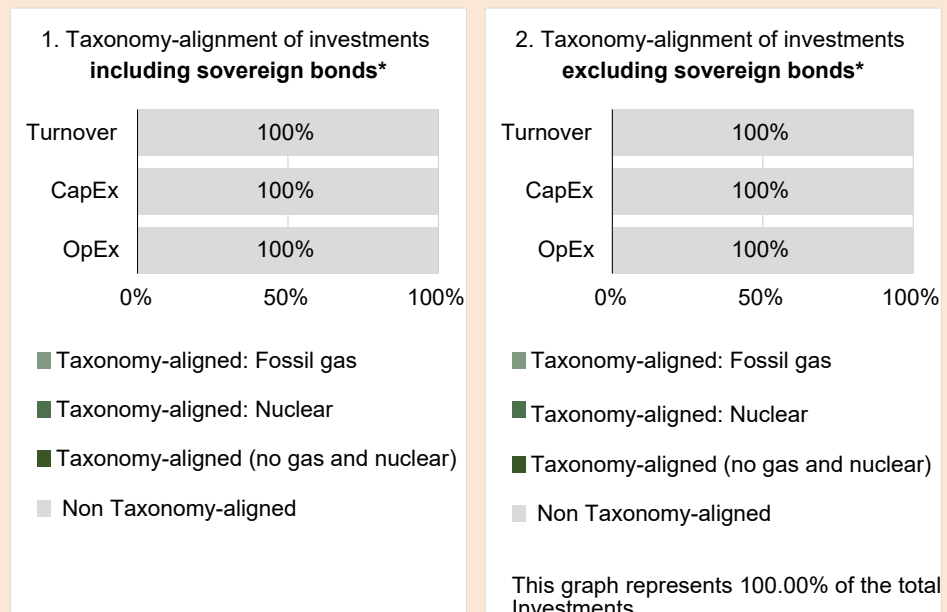
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Flex Choice Moderate Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Global Conservative Income Fund

Legal entity identifier:
549300EH1PC6M8ZB0B86

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 43.28% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Improvement of ESG adjusted score relative to the investable universe

Maintain that the Fund's carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) score is lower than that of the Fund's investable universe

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of investments in securities of issuers involved in the production, distribution or licensing of alcoholic products; the ownership or operation of gambling-related activities or facilities; production, supply and mining activities related to nuclear power and production of adult entertainment materials

The Investment Adviser will minimise exposure to issuers with lower ESG ratings within each applicable asset class universe

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the Fund's carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Fund's Investable Universe	Carbon emissions intensity relative to the investable universe	-62.57%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
The Investment Adviser will minimise exposure to issuers with lower ESG ratings within each applicable asset class universe	# of active breaches	No active breaches
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	43.28%
Improvement of ESG adjusted score relative to the investable universe	ESG score % improvement relative to the investment universe	11.89%

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 43.28% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

Principal adverse impacts

are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				Maintain that the Fund's carbon emissions intensity score is lower than that of the Fund's investable universe
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association's Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact (which cover human rights, labour standards, the environment and anticorruption)	
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
iShares EU Corp Bond ESG Par Eur	ETFs	3.76%	Ireland
GNMA2 30YR	Securitized	2.57%	United States
iShares Green Bd (Ie) Flex Eur Dis	Funds	2.03%	Ireland
GNMA2 30YR	Securitized	1.83%	United States
GNMA2 30YR	Securitized	1.35%	United States
GNMA2 30YR	Securitized	0.95%	United States
GNMA2 30YR PLATINUM	Securitized	0.89%	United States
GNMA2 30YR 2012 PRODUCTION	Securitized	0.78%	United States
GNMA2 30YR	Securitized	0.77%	United States
Greencoat UK Wind Plc	Funds	0.65%	United Kingdom
GNMA2 30YR	Securitized	0.64%	United States
GNMA2 30YR	Securitized	0.61%	United States
Greencoat Renewables Plc	Corporates	0.55%	Ireland
GNMA2 30YR	Securitized	0.53%	United States
GNMA2 30YR	Securitized	0.47%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

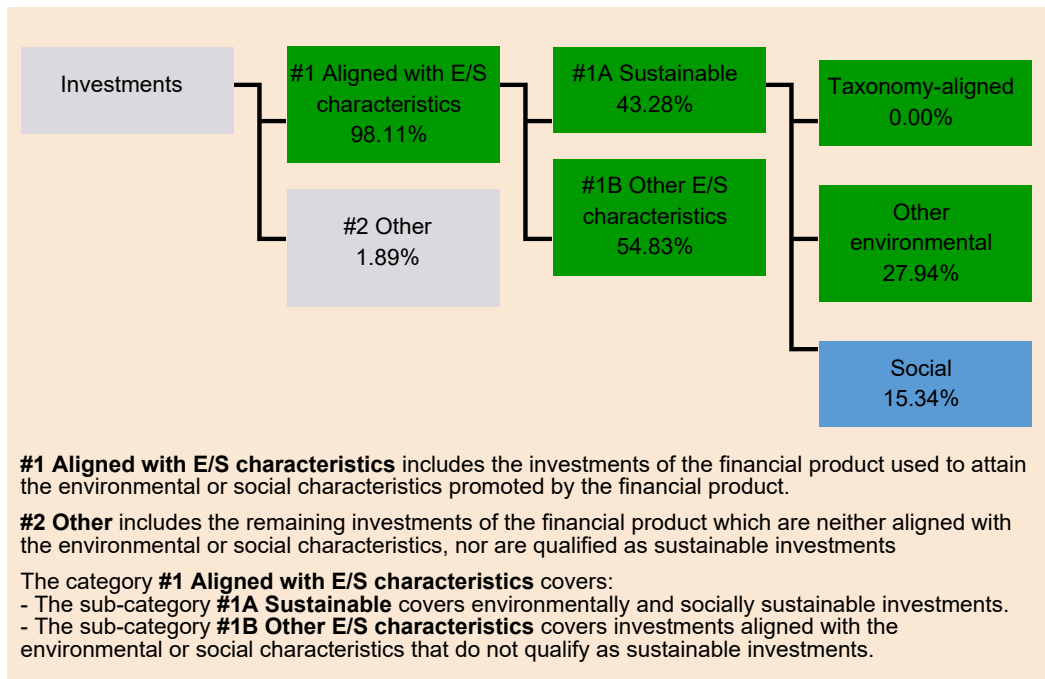
ESG Global Conservative Income Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Banking	Banking	24.64%
Securitized	MBS Pass-Through	18.19%
Technology	Technology	6.48%
Consumer Non-Cyclical	Pharmaceuticals	2.98%
Communications	Wirelines	2.90%
Communications	Wireless	2.78%
Consumer Cyclical	Automotive	2.66%
Brokerage/Asset	Brokerage/Asset	2.63%
Managers/Exchanges	Managers/Exchanges	2.63%
Consumer Non-Cyclical	Healthcare	2.44%
Electric	Electric	2.27%
Financial Other	Financial Other	2.11%
Communications	Cable and Satellite	1.80%
Transportation	Transportation Services	1.57%
Consumer Non-Cyclical	Food and Beverage	1.49%
Finance Companies	Finance Companies	1.40%
Basic Industry	Chemicals	1.32%
Capital Goods	Diversified Manufacturing	1.31%
Consumer Cyclical	Consumer Cyclical Services	1.20%
Consumer Cyclical	Retailers	1.15%
Insurance	Property and Casualty	1.14%
Basic Industry	Metals and Mining	0.74%
Energy	Independent	0.52%
Energy	Midstream	0.00%
Energy	Oil Field Services	0.00%
Energy	Refining	0.00%
Energy	Integrated	0.00%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

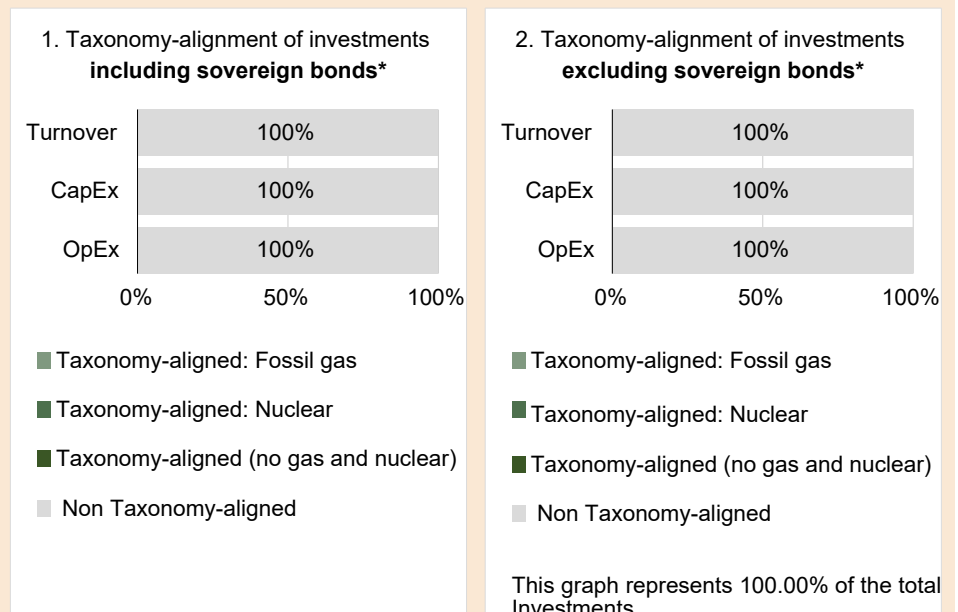
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 27.94% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 15.34% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Conservative Income Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Global Multi-Asset Income Fund

Legal entity identifier:
549300T4SANEU2BBDZ18

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 34.26% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Improvement of ESG adjusted score relative to the Investable Universe

Maintain that the Fund's carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Fund's Investable Universe

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of investments in securities of issuers involved in the production, distribution or licensing of alcoholic products; the ownership or operation of gambling-related activities or facilities; production, supply and mining activities related to nuclear power and production of adult entertainment materials. The Investment Adviser will minimise exposure to issuers with lower ESG ratings within each applicable asset class universe

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the Fund's carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) is lower than that of the Fund's Investable Universe	Carbon emissions intensity relative to the Investable Universe	-60.68%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Exclusion of investments in securities of issuers involved in the production, distribution or licensing of alcoholic products; the ownership or operation of gambling-related activities or facilities; production, supply and mining activities related to nuclear power and production of adult entertainment materials. The Investment Adviser will minimise exposure to issuers with lower ESG ratings within each applicable asset class universe	# of active breaches	No active breaches
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	34.26%
Improvement of ESG adjusted score relative to the Investable Universe	ESG score % improvement relative to the Investable Universe	12.01%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 34.26% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				Maintain that the Fund's carbon emissions intensity score is lower than that of the Fund's investable universe
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association's Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact (which cover human rights, labour standards, the environment and anticorruption)	
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
iShares Eu Corp Bond Esg Par Eurha	ETFs	3.95%	Ireland
GNMA2 30YR	Securitized	2.68%	United States
iShares Green Bd (Ie) Flx Eur Dis	Funds	2.64%	Ireland
GNMA2 30YR	Securitized	2.35%	United States
FHLMC 30YR UMBS	Securitized	1.00%	United States
Greencoat Renewables Plc	Corporates	0.92%	Ireland
Greencoat Uk Wind Plc	Funds	0.87%	United Kingdom
GNMA2 30YR 2012 PRODUCTION	Securitized	0.77%	United States
FNMA 30YR UMBS	Securitized	0.67%	United States
SDCL Energy Efficiency Income Trus	Corporates	0.64%	United Kingdom
Taiwan Semiconductor Manufacturing	Corporates	0.54%	Taiwan (Republic of China)
Clearway Energy Operating Llc 144A	Corporates	0.52%	United States
State Street Corp	Corporates	0.44%	United States
NMA 30Yr Umbs	Securitized	0.41%	United States
JPMorgan Chase & Co	Corporates	0.37%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

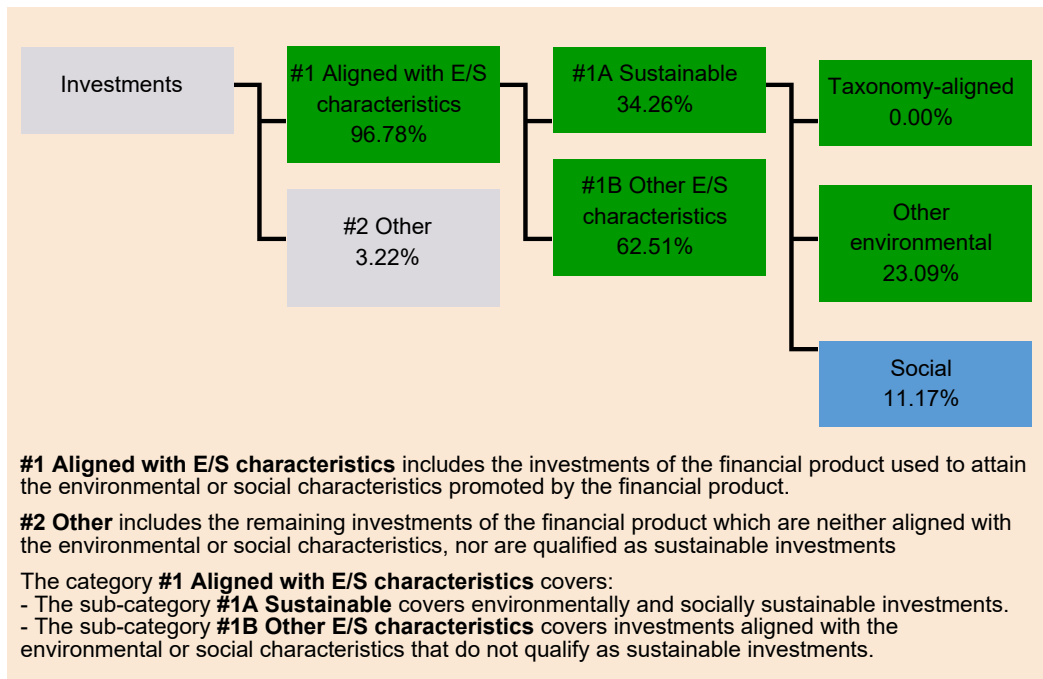
ESG Global Multi-Asset Income Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Banking	Banking	21.18%
Technology	Technology	10.39%
Securitized	MBS Pass-Through	9.15%
Brokerage/Asset Managers/Exchanges	Brokerage/Asset Managers/Exchanges	4.16%
Consumer Non-Cyclical	Healthcare	3.67%
Electric	Electric	3.31%
Communications	Wirelines	2.47%
Consumer Non-Cyclical	Pharmaceuticals	2.43%
Communications	Wireless	2.16%
Consumer Cyclical	Consumer Cyclical Services	2.08%
Consumer Cyclical	Automotive	2.05%
Consumer Non-Cyclical	Food and Beverage	1.96%
Capital Goods	Diversified Manufacturing	1.89%
Communications	Cable and Satellite	1.88%
Basic Industry	Chemicals	1.82%
Consumer Cyclical	Retailers	1.52%
Capital Goods	Packaging	1.51%
Insurance	Life Insurance	1.50%
Communications	Media and Entertainment	1.37%
Industrial Other	Industrial Other	1.31%
Finance Companies	Finance Companies	1.27%
Insurance	Property and Casualty	1.25%
Basic Industry	Metals and Mining	1.22%
Government Related	Agency	1.20%
Energy	Independent	0.93%
Energy	Oil Field Services	0.00%
Energy	Midstream	0.00%
Energy	Refining	0.00%
Energy	Integrated	0.00%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

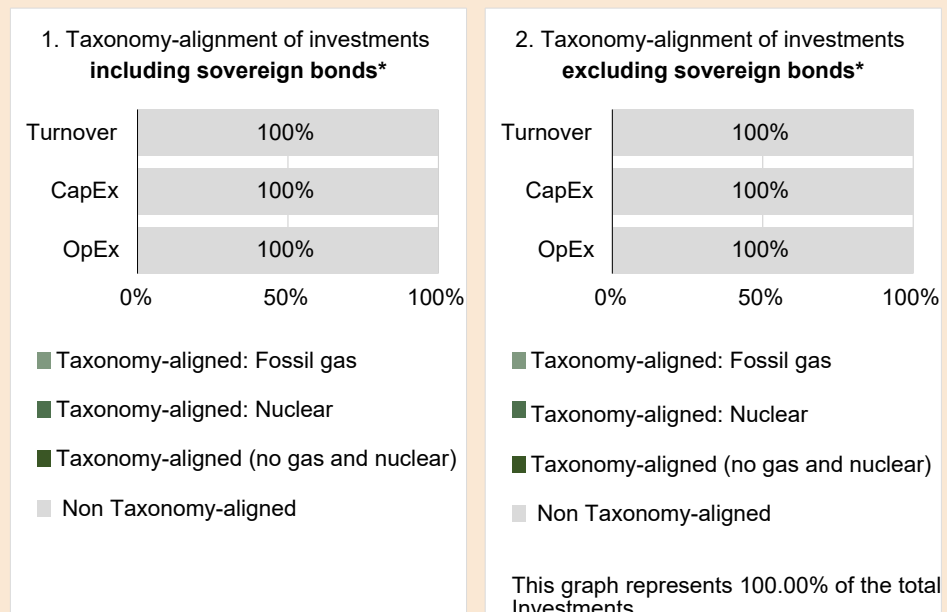
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 23.09% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 11.17% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, fixed income transferable securities (also known as debt securities) issued by agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at: <https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Global Multi-Asset Income Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Multi-Asset Fund

Legal entity identifier:
54930062W9V3JFFCZF32

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 58.98% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the 50% MSCI World Index and 50% Bloomberg after eliminating at least 20% of the lowest rated securities from the Index

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to 50% MSCI World Index and 50% Bloomberg Global Aggregate Bond Index hedged to EUR

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers that are involved in the production, distribution or licensing of alcoholic products; the ownership or operation of gambling-related activities or facilities; production, supply and mining activities related to nuclear power and production of adult entertainment materials

Exclusion of issuers with a MSCI ESG rating below BBB

Limit investments in companies within the Global Industry Classification Standard (GICS) Oil & Gas Exploration & Production sector and companies within the Global Industry Classification Standard (GICS) Integrated Oil & Gas sector to below 5% of its total assets

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to 50% MSCI World Index and 50% Bloomberg Global Aggregate Bond Index hedged to EUR	Carbon emissions intensity relative to the Index	-33.84%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the 50% MSCI World Index and 50% Bloomberg after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	58.98%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Limit investments in companies within the Global Industry Classification Standard ("GICS") Oil & Gas Exploration & Production sector and companies within the GICS Integrated Oil & Gas sector to below 5% of its total assets	% of total assets in Oil & Gas Exploration & Production and Integrated Oil & Gas within the GICS classification	0.10%

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 58.98% of its holdings in Sustainable Investments in pursuit of its investment objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks (“Environmental and Social Objectives”).

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer’s business activity contributed to an environmental and/or social objective; or
- (ii) the issuer’s business practices contributed to an environmental and/or social objective; or
- (iii) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do not significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact (which cover human rights, labour standards, the environment and anticorruption)	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund’s holdings) relative to the benchmark
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	3.73%	United States
Greencoat Uk Wind Plc	Utilities	3.69%	United Kingdom
iShares Physical Gold	Financials	2.23%	Ireland
Treasury Note	Treasuries	2.22%	United States
Treasury Note	Treasuries	2.17%	United States
Germany (Federal Republic Of) Regs	Treasuries	1.78%	Germany
iShares MSCI Usa Sri Etf	Financials	1.43%	Ireland
Usd Acc			
Syncona Limited Ltd Npv	Financials	1.41%	Guernsey, Channel Islands
Sdcl Energy Efficiency Income Trus	Financials	1.37%	United Kingdom
Greencoat Renewables Plc	Utilities	1.19%	Ireland
Gresham House Energy Storage Fund	Financials	1.15%	United Kingdom
European Union Mtn Regs	Government Related	1.04%	Supranational
Germany (Federal Republic Of) Regs	Treasuries	1.02%	Germany
Schneider Electric	Industrials	1.00%	France
Mastercard Inc Class A	Financials	0.97%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

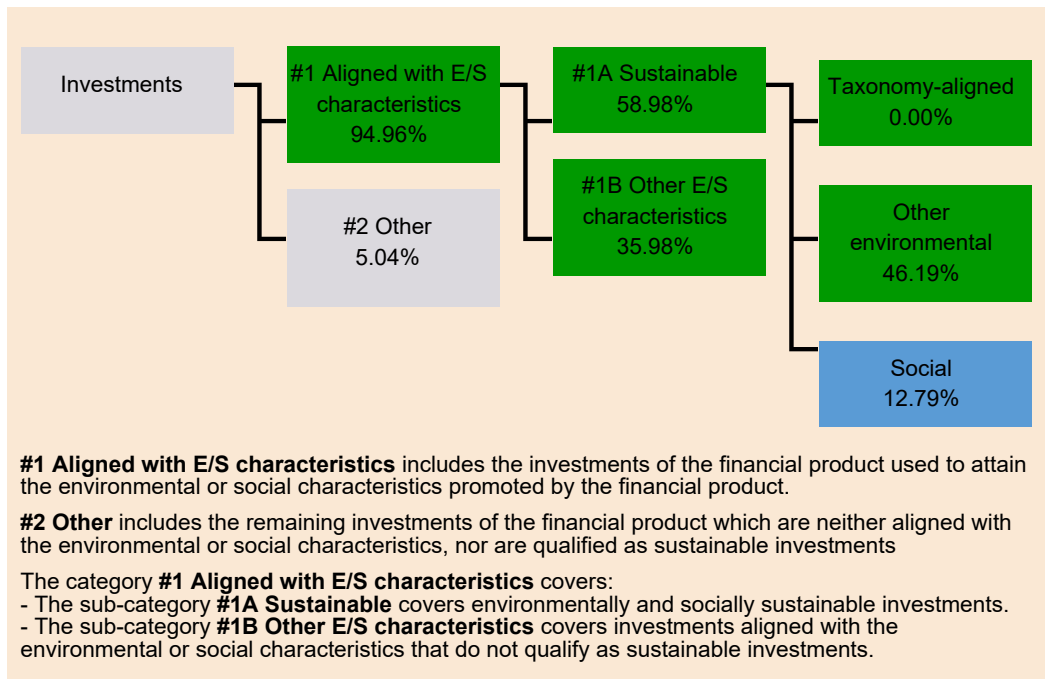
ESG Multi-Asset Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related Securities	Government Related Securities	15.75%
Financials	Financial Services	12.19%
Utilities	Utilities	7.44%
Information Technology	Software & Services	6.23%
Health Care	Pharma, Biotech & Life Sciences	5.93%
Financials	Banks	5.83%
Industrials	Capital Goods	5.58%
Materials	Materials	3.37%
Industrials	Commercial & Professional Services	3.26%
Information Technology	Semiconductors & Semiconductor Equipment	3.09%
Consumer Staples	Food Beverage Tobacco	2.96%
Health Care	Health Care Equipment & Services	2.82%
Real Estate	Equity Real Estate Investment Trusts (REITs)	2.31%
Other	Other	2.17%
Industrials	Transportation	2.10%
Communication	Media & Entertainment	2.08%
Consumer Discretionary	Autos & Components	2.05%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	2.01%
Information Technology	Tech Hardware & Equipment	1.33%
Financials	Insurance	1.20%
Communication	Telecom	1.20%
Consumer Discretionary	Consumer Durables	1.18%
Consumer Staples	Household & Personal Products	1.03%
Energy	Oil & Gas Storage & Transportation	0.18%
Energy	Oil & Gas Refining & Marketing	0.17%
Energy	Oil & Gas Equipment & Services	0.07%
Energy	Integrated Oil & Gas	0.05%
Energy	Oil & Gas Exploration & Production	0.05%
Energy	Oil & Gas Drilling	0.00%
Energy	Coal & Consumable Fuels	0.00%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

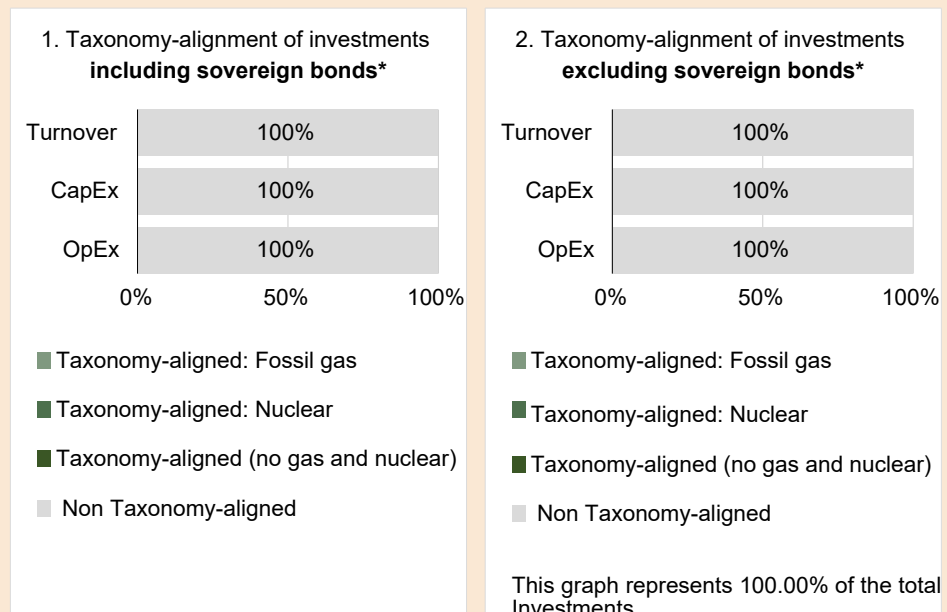
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 46.19% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 12.79% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at: <https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Multi-Asset Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund (continued)

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
Euro-Markets Fund

Legal entity identifier:
549300GXUXRC34JGKL97

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Lvmh	Consumer Discretionary	8.34%	France
Asml Holding Nv	Information Technology	8.22%	Netherlands
Schneider Electric	Industrials	4.26%	France
Siemens N Ag	Industrials	3.88%	Germany
Bnp Paribas Sa	Financials	3.23%	France
Asm International Nv	Information Technology	2.84%	Netherlands
Totalenergies	Energy	2.80%	France
Vinci Sa	Industrials	2.66%	France
Pernod Ricard Sa	Consumer Staples	2.64%	France
Imcd Nv	Industrials	2.46%	Netherlands
Mtu Aero Engines Holding Ag	Industrials	2.45%	Germany
StmicroelectronICS Nv	Information Technology	2.44%	Switzerland
Dsv	Industrials	2.41%	Denmark
Merck	Health Care	2.17%	Germany
Ferrari Nv	Consumer Discretionary	2.06%	Italy

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

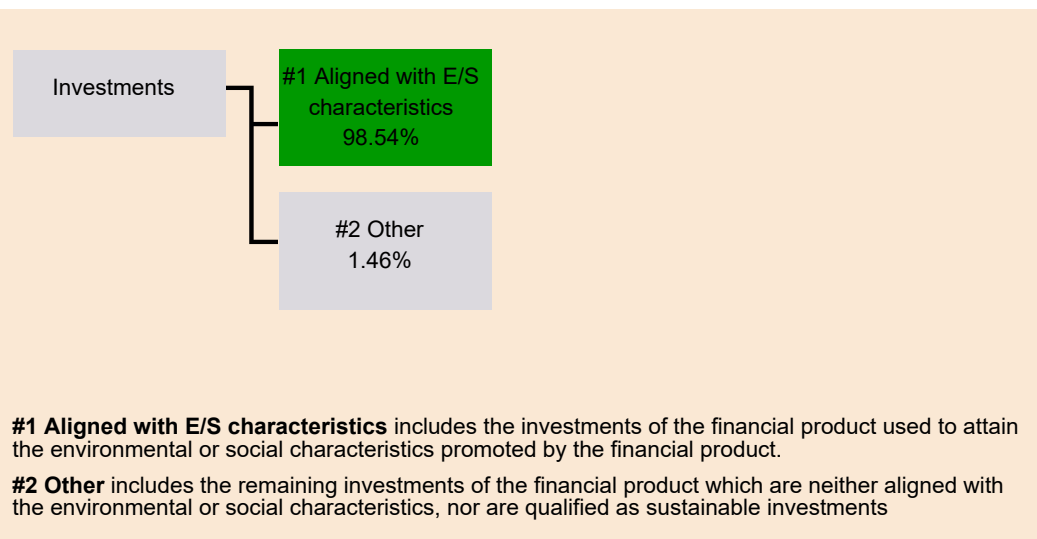
Euro-Markets Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	25.21%
Information Technology	Semiconductors & Semiconductor Equipment	15.21%
Consumer Discretionary	Consumer Durables	11.46%
Financials	Banks	10.58%
Health Care	Pharma, Biotech & Life Sciences	7.00%
Materials	Materials	4.97%
Consumer Staples	Food Beverage Tobacco	4.07%
Information Technology	Software & Services	3.75%
Energy	Integrated Oil & Gas	2.80%
Industrials	Transportation	2.78%
Financials	Financial Services	2.66%
Industrials	Commercial & Professional Services	2.33%
Consumer Discretionary	Autos & Components	2.06%
Communication	Media & Entertainment	1.33%
Utilities	Utilities	1.17%
Consumer Staples	Household & Personal Products	1.12%
Energy	Oil & Gas Refining & Marketing	0.97%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

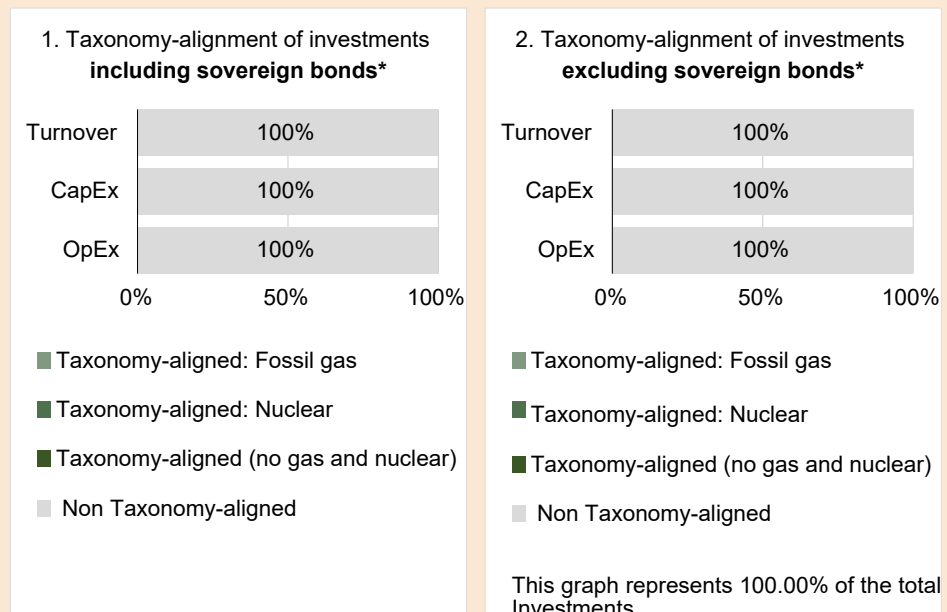
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Euro-Markets Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
European Equity Income Fund

Legal entity identifier:
549300EO4UBXXE7L7Y87

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	3.92%	Denmark
Astrazeneca Plc	Health Care	3.73%	United Kingdom
Nestle Sa	Consumer Staples	3.54%	Switzerland
Vinci Sa	Industrials	3.47%	France
Roche Holding Par Ag	Health Care	3.36%	Switzerland
Bnp Paribas Sa	Financials	3.36%	France
Sampo	Financials	3.36%	Finland
Asml Holding Nv	Information Technology	3.27%	Netherlands
Tryg	Financials	3.21%	Denmark
Lonza Group Ag	Health Care	3.04%	Switzerland
Sanofi Sa	Health Care	3.03%	France
Zurich Insurance Group Ag	Financials	2.76%	Switzerland
Lvmh	Consumer Discretionary	2.70%	France
Schneider Electric	Industrials	2.22%	France
Compagnie De Saint Gobain Sa	Industrials	2.22%	France

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

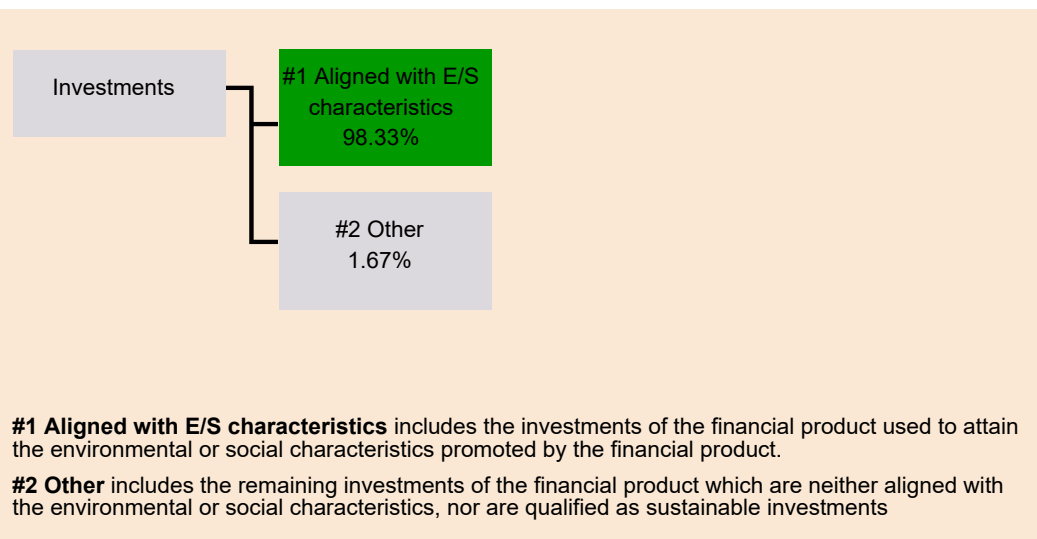
European Equity Income Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	18.63%
Industrials	Capital Goods	18.61%
Financials	Insurance	13.57%
Financials	Banks	10.04%
Energy	Integrated Oil & Gas	6.09%
Consumer Staples	Food Beverage Tobacco	5.41%
Information Technology	Semiconductors & Semiconductor Equipment	4.94%
Materials	Materials	4.88%
Utilities	Utilities	3.07%
Consumer Discretionary	Consumer Durables	2.70%
Industrials	Commercial & Professional Services	2.40%
Consumer Staples	Household & Personal Products	2.34%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	2.07%
Communication	Telecom	1.41%
Industrials	Transportation	1.16%
Financials	Financial Services	1.13%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, oil and gas equipment services, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

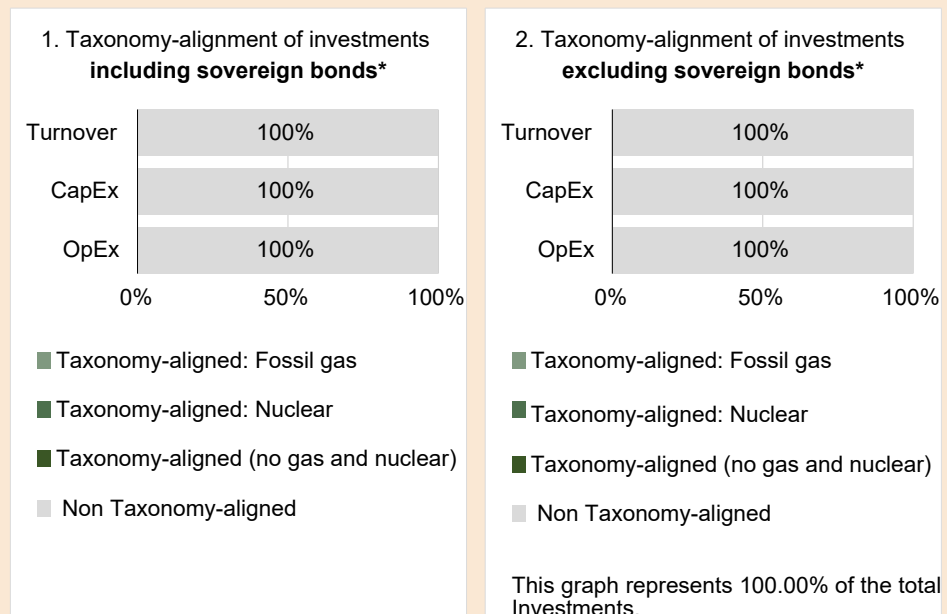
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Equity Income Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
European Focus Fund

Legal entity identifier:
549300G4IU6YIF26IE36

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Lvmh	Consumer Discretionary	7.02%	France
Novo Nordisk Class B	Health Care	6.89%	Denmark
Asml Holding Nv	Information Technology	4.56%	Netherlands
Lonza Group Ag	Health Care	4.30%	Switzerland
Relx Plc	Industrials	3.86%	United Kingdom
Dsv	Industrials	3.24%	Denmark
Astrazeneca Plc	Health Care	3.18%	United Kingdom
StmicroelectronICS Nv	Information Technology	3.05%	Switzerland
Loreal Sa	Consumer Staples	2.93%	France
Mtu Aero Engines Holding Ag	Industrials	2.83%	Germany
Sika Ag	Materials	2.76%	Switzerland
Ferrari Nv	Consumer Discretionary	2.71%	Italy
BLK Leaf Fund Agency Acc T0 Eur	Mutual Funds	2.71%	Ireland
Be Semiconductor Industries Nv	Information Technology	2.39%	Netherlands
Asm International Nv	Information Technology	2.38%	Netherlands

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

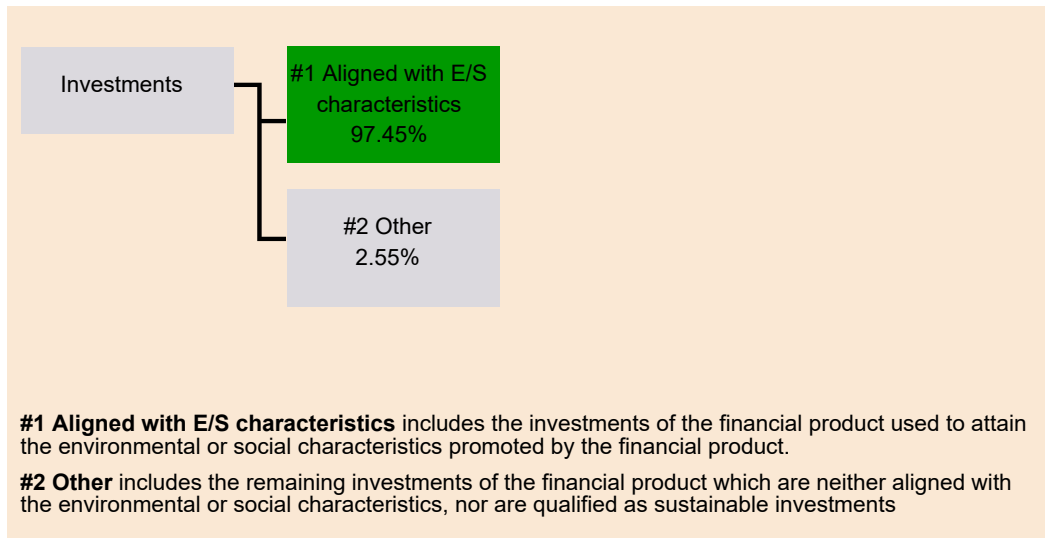
European Focus Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	17.45%
Industrials	Capital Goods	15.93%
Information Technology	Semiconductors & Semiconductor Equipment	12.38%
Financials	Banks	8.98%
Consumer Discretionary	Consumer Durables	8.87%
Materials	Materials	6.73%
Financials	Financial Services	5.69%
Consumer Staples	Food Beverage Tobacco	4.19%
Industrials	Commercial & Professional Services	3.97%
Industrials	Transportation	3.24%
Consumer Staples	Household & Personal Products	2.93%
Consumer Discretionary	Autos & Components	2.71%
Communication	Media & Entertainment	1.90%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.63%
Health Care	Health Care Equipment & Services	1.23%
Energy	Integrated Oil & Gas	1.23%
Energy	Oil & Gas Equipment & Services	0.50%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

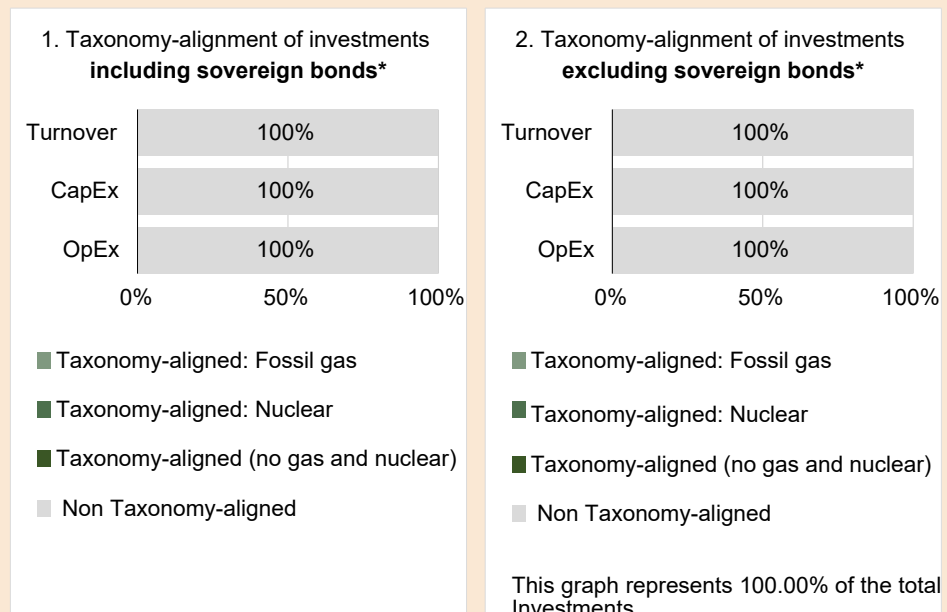
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Focus Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
European Fund

Legal entity identifier:
549300NNK67YCMW4S660

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Lvmh	Consumer Discretionary	6.97%	France
Novo Nordisk Class B	Health Care	6.88%	Denmark
Asml Holding Nv	Information Technology	4.61%	Netherlands
Lonza Group Ag	Health Care	4.22%	Switzerland
Relx Plc	Industrials	3.79%	United Kingdom
Dsv	Industrials	3.22%	Denmark
Astrazeneca Plc	Health Care	3.10%	United Kingdom
BLK Leaf Fund Agency Acc T0 Eur	Mutual Funds	3.07%	Ireland
StmicroelectronICS Nv	Information Technology	3.05%	Switzerland
Loreal Sa	Consumer Staples	2.91%	France
Mtu Aero Engines Holding Ag	Industrials	2.85%	Germany
Sika Ag	Materials	2.73%	Switzerland
Ferrari Nv	Consumer Discretionary	2.68%	Italy
Be Semiconductor Industries Nv	Information Technology	2.52%	Netherlands
Asm International Nv	Information Technology	2.40%	Netherlands

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

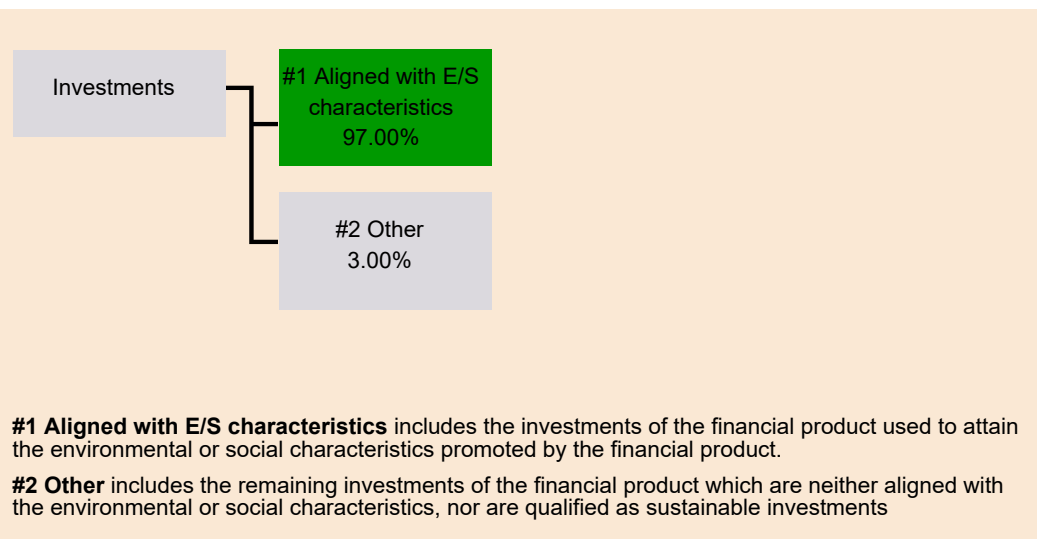
European Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	17.27%
Industrials	Capital Goods	15.92%
Information Technology	Semiconductors & Semiconductor Equipment	12.58%
Consumer Discretionary	Consumer Durables	8.91%
Financials	Banks	8.86%
Materials	Materials	6.63%
Financials	Financial Services	6.12%
Consumer Staples	Food Beverage Tobacco	4.16%
Industrials	Commercial & Professional Services	3.90%
Industrials	Transportation	3.22%
Consumer Staples	Household & Personal Products	2.91%
Consumer Discretionary	Autos & Components	2.68%
Communication	Media & Entertainment	1.87%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.61%
Health Care	Health Care Equipment & Services	1.23%
Energy	Integrated Oil & Gas	1.18%
Energy	Oil & Gas Equipment & Services	0.47%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

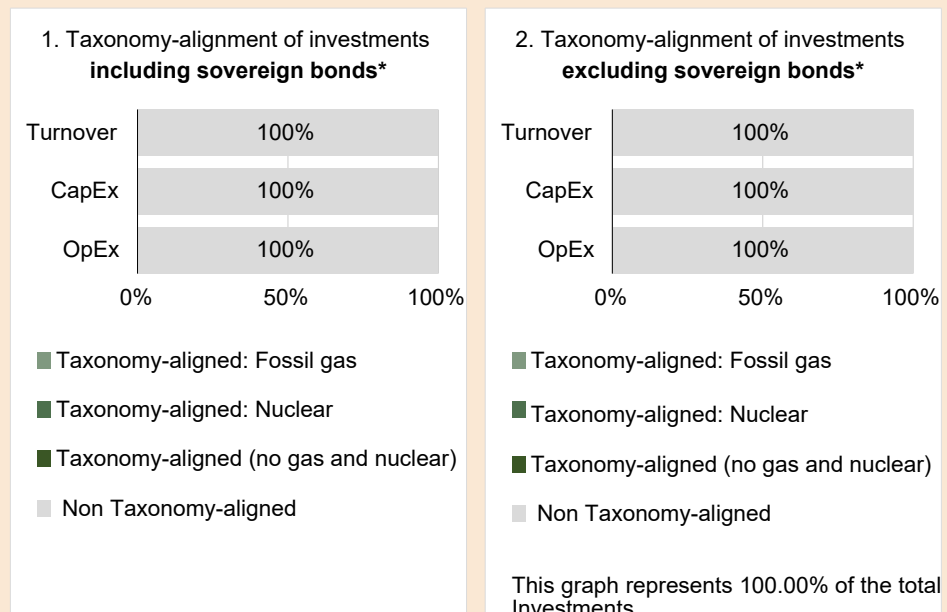
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
European High Yield Bond Fund

Legal entity identifier:
549300IZEHZ1BN5OFU72

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti- personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Rci Banque Sa Regs 2030-02-18	Consumer Cyclical	1.64%	France
Bellis Acquisition Company Plc Regs 2026-02-16	Consumer Non-Cyclical	1.10%	United Kingdom
Intesa Sanpaolo Spa Pnc7.5 Regs 2079-12-31	Banking	0.98%	Italy
Bayer Ag Nc5.5 Regs 2082-03-25	Consumer Non-Cyclical	0.94%	Germany
Commerzbank Ag Regs 2079-12-31	Banking	0.87%	Germany
Softbank Group Corp Regs 2024-07-06	Communications	0.86%	Japan
Telefonica Europe Bv Regs 2079-12-31	Communications	0.84%	Netherlands
Electricite De France Sa Regs 2079-12-31	Government Related	0.83%	France
Liberty Mutual Group Inc Regs 2059-05-23	Insurance	0.82%	United States
Goldstory Sas Regs 2026-03-01	Consumer Cyclical	0.77%	France
Vodafone Group Plc 60Nc6 Regs 2080-08-27	Communications	0.75%	United Kingdom
Azzurra Aeroporti Spa Regs 2024-05-30	Transportation	0.72%	Italy
Carnival Corp Regs 2026-02-01	Consumer Cyclical	0.71%	Panama
Lorca Telecom Bondco Sau Regs 2027-09-18	Communications	0.71%	Spain
Vodafone Group Plc Gbp 60Nc7 Regs	Communication	0.69%	United Kingdom

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

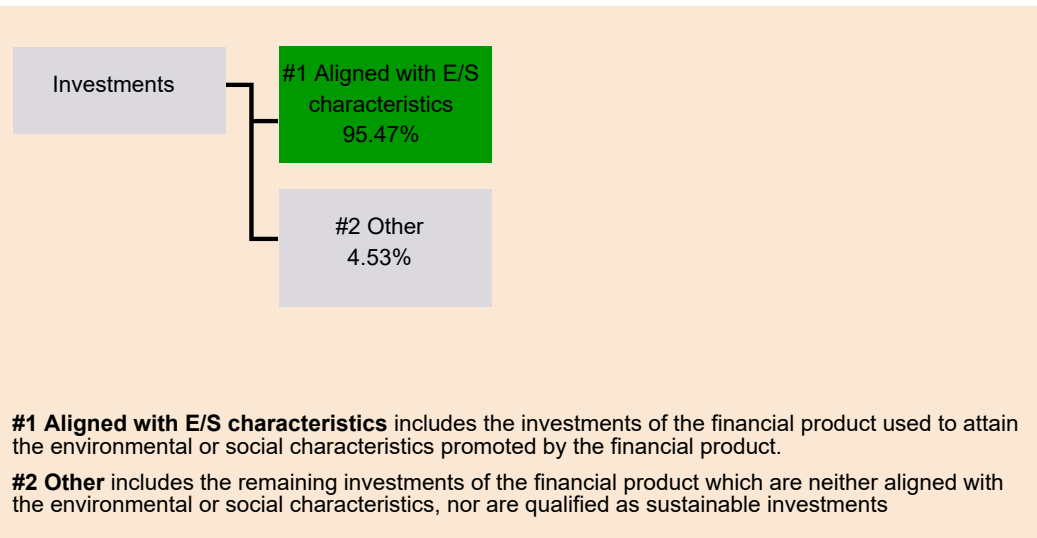
European High Yield Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Banking	Other	12.72%
Communications	Wireless	8.03%
Consumer Cyclical	Automotive	8.01%
Communications	Wirelines	5.92%
Financial Other	Other	5.64%
Communications	Cable and Satellite	5.39%
Consumer Non-Cyclical	Pharmaceuticals	4.94%
Transportation	Transportation Services	4.03%
Technology	Other	3.31%
Basic Industry	Chemicals	2.80%
Securitized	ABS	2.74%
Government Related	Agency	2.57%
Capital Goods	Packaging	2.50%
Consumer Cyclical	Consumer Cyclical Services	2.43%
Consumer Non-Cyclical	Supermarkets	2.18%
Consumer Cyclical	Gaming	1.94%
Capital Goods	Diversified Manufacturing	1.46%
Communications	Media and Entertainment	1.46%
Transportation	Airlines	1.41%
Consumer Cyclical	Retailers	1.38%
Insurance	Property and Casualty	1.38%
Consumer Cyclical	Leisure	1.30%
Industrial Other	Other	1.08%
Energy	Integrated	0.54%
Energy	Midstream	0.52%
Energy	Refining	0.39%
Energy	Independent	0.38%
Energy	Oil Field Services	0.21%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): metals and mining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

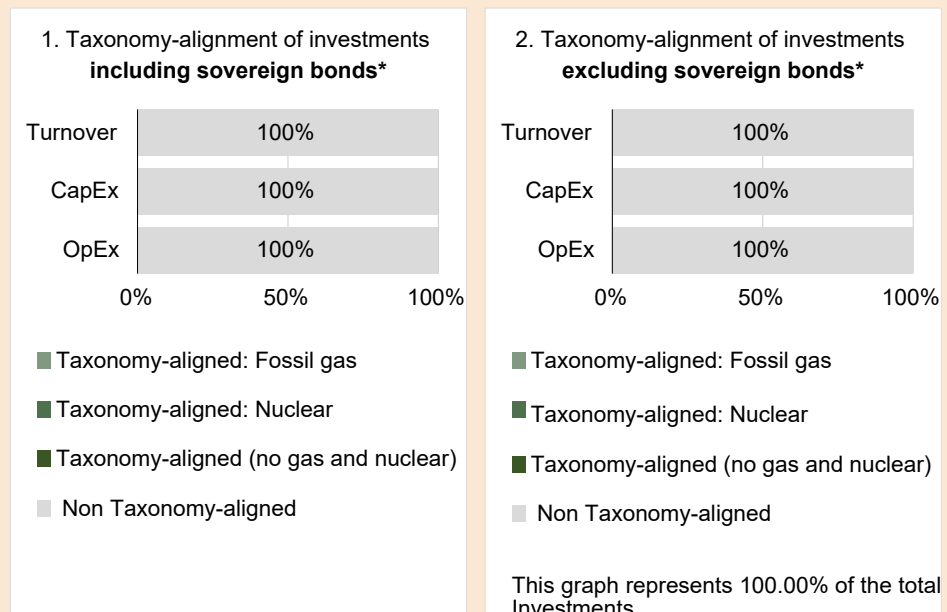
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by agencies worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European High Yield Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
European Special Situations Fund

Legal entity identifier:
549300HWH5C0EBD7MS76

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Lvmh	Consumer Discretionary	6.77%	France
Novo Nordisk Class B	Health Care	6.35%	Denmark
Asml Holding Nv	Information Technology	4.49%	Netherlands
Lonza Group Ag	Health Care	4.10%	Switzerland
Relx Plc	Industrials	3.76%	United Kingdom
Dsv	Industrials	3.08%	Denmark
Astrazeneca Plc	Health Care	3.04%	United Kingdom
StmicroelectronICS Nv	Information Technology	2.98%	Switzerland
Loreal Sa	Consumer Staples	2.88%	France
Mtu Aero Engines Holding Ag	Industrials	2.74%	Germany
Sika Ag	Materials	2.72%	Switzerland
Ferrari Nv	Consumer Discretionary	2.60%	Italy
Asm International Nv	Information Technology	2.29%	Netherlands
Be Semiconductor Industries Nv	Information Technology	2.28%	Netherlands
Pernod Ricard Sa	Consumer Staples	2.24%	France

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

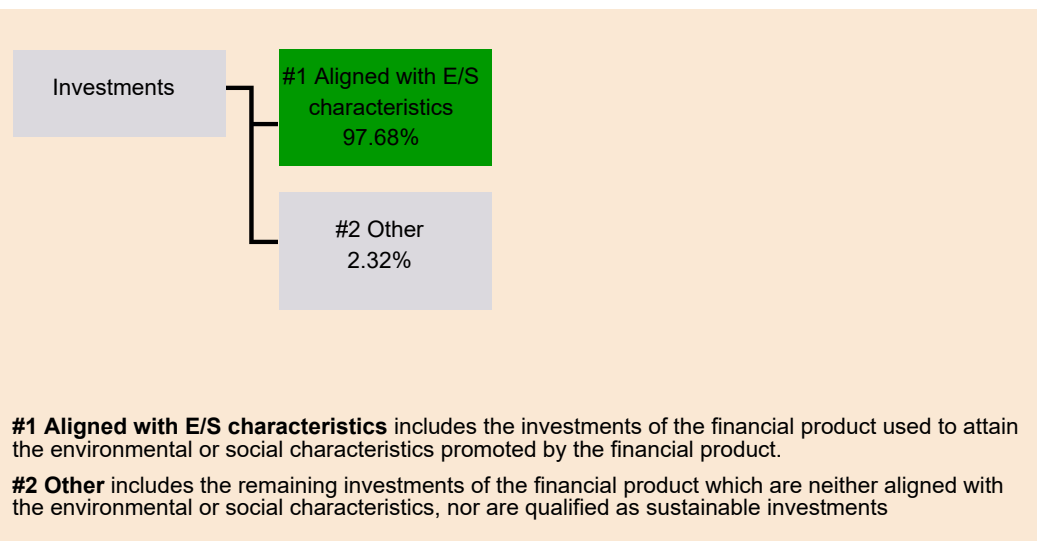
European Special Situations Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	18.15%
Health Care	Pharma, Biotech & Life Sciences	16.35%
Information Technology	Semiconductors & Semiconductor Equipment	12.04%
Financials	Banks	8.79%
Consumer Discretionary	Consumer Durables	8.63%
Materials	Materials	6.59%
Consumer Staples	Food Beverage Tobacco	5.10%
Financials	Financial Services	4.82%
Industrials	Commercial & Professional Services	3.86%
Industrials	Transportation	3.08%
Consumer Staples	Household & Personal Products	2.88%
Consumer Discretionary	Autos & Components	2.60%
Communication	Media & Entertainment	1.66%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.63%
Health Care	Health Care Equipment & Services	1.47%
Energy	Integrated Oil & Gas	1.10%
Energy	Oil & Gas Equipment & Services	0.45%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

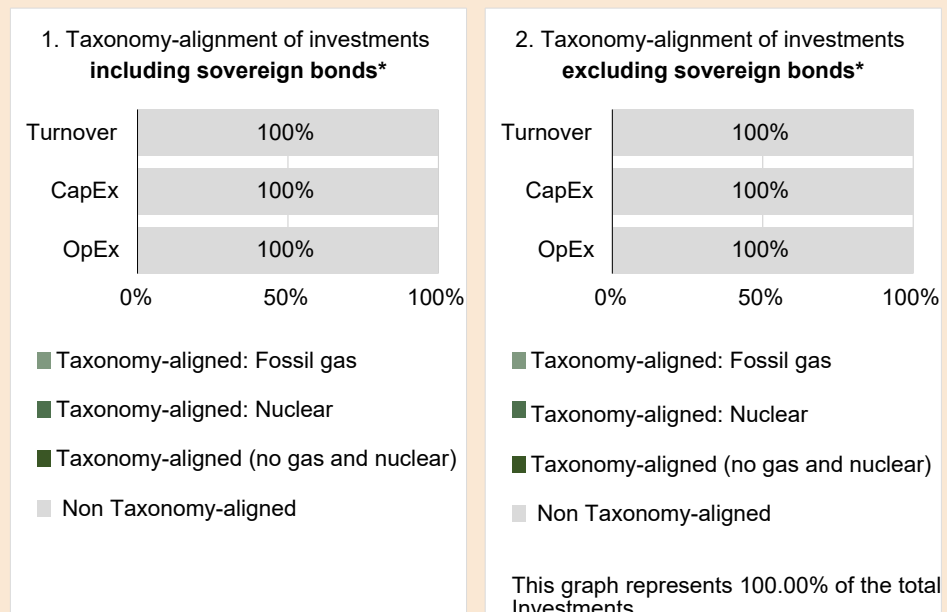
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Special Situations Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
European Sustainable Equity Fund

Legal entity identifier:
549300FPZK8Q36WIPB73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 84.20% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Limit direct investment in securities of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

Maintain that the ESG policy reduces the investment universe of the Fund compared to the MSCI Europe Index (the "Index") by at least 20%

Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI Europe Index

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the ESG policy reduces the investment universe of the Fund compared to the MSCI Europe Index by at least 20%	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the MSCI Europe Index	Carbon emissions intensity relative to the Index	-52.87%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	84.20%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 84.20% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund’s holdings) relative to the benchmark
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Novo Nordisk Class B	Health Care	8.55%	Denmark
Asml Holding Nv	Information Technology	6.10%	Netherlands
Astrazeneca Plc	Health Care	4.44%	United Kingdom
Schneider Electric	Industrials	4.23%	France
Lonza Group Ag	Health Care	3.97%	Switzerland
Nestle Sa	Consumer Staples	3.81%	Switzerland
Atlas Copco Class A	Industrials	3.55%	Sweden
Asm International Nv	Information Technology	3.29%	Netherlands
Alfa Laval	Industrials	3.24%	Sweden
Sika Ag	Materials	2.98%	Switzerland
Relx Plc	Industrials	2.82%	United Kingdom
Stmicroelectronics Nv	Information Technology	2.57%	Switzerland
Caixabank Sa	Financials	2.51%	Spain
Merck	Health Care	2.47%	Germany
Mtu Aero Engines Holding Ag	Industrials	2.44%	Germany

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

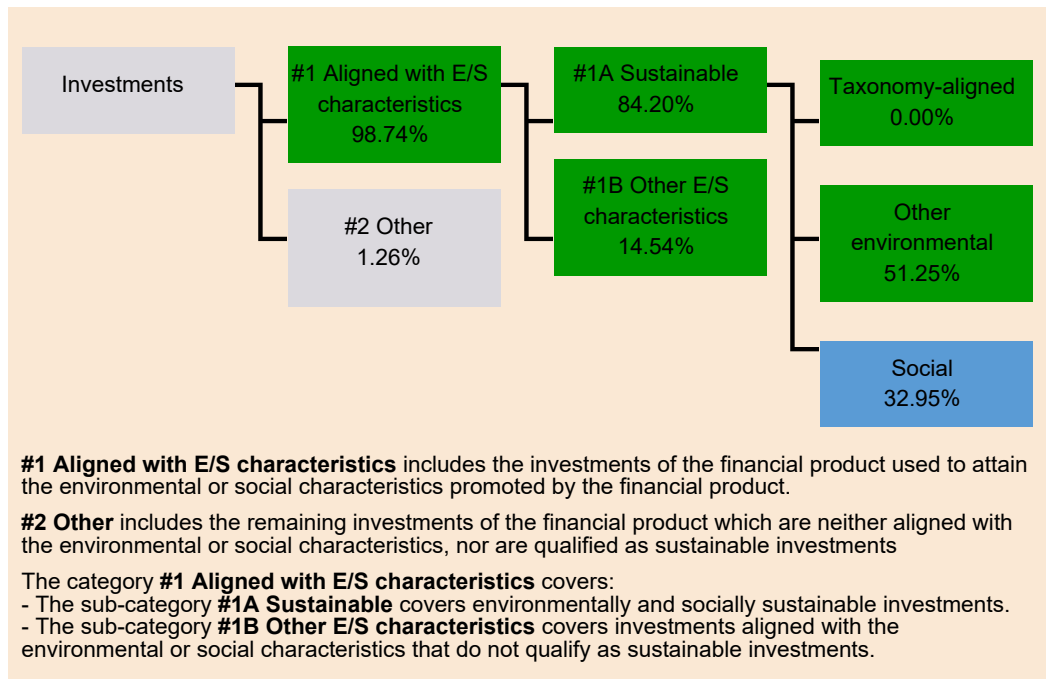
European Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	28.12%
Industrials	Capital Goods	24.81%
Information Technology	Semiconductors & Semiconductor Equipment	13.19%
Materials	Materials	10.47%
Industrials	Commercial & Professional Services	4.85%
Financials	Banks	4.83%
Consumer Staples	Food Beverage Tobacco	3.81%
Information Technology	Tech Hardware & Equipment	2.79%
Information Technology	Software & Services	2.45%
Financials	Insurance	1.40%
Utilities	Utilities	1.31%
Financials	Financial Services	1.06%
Energy	Oil & Gas Refining & Marketing	0.71%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

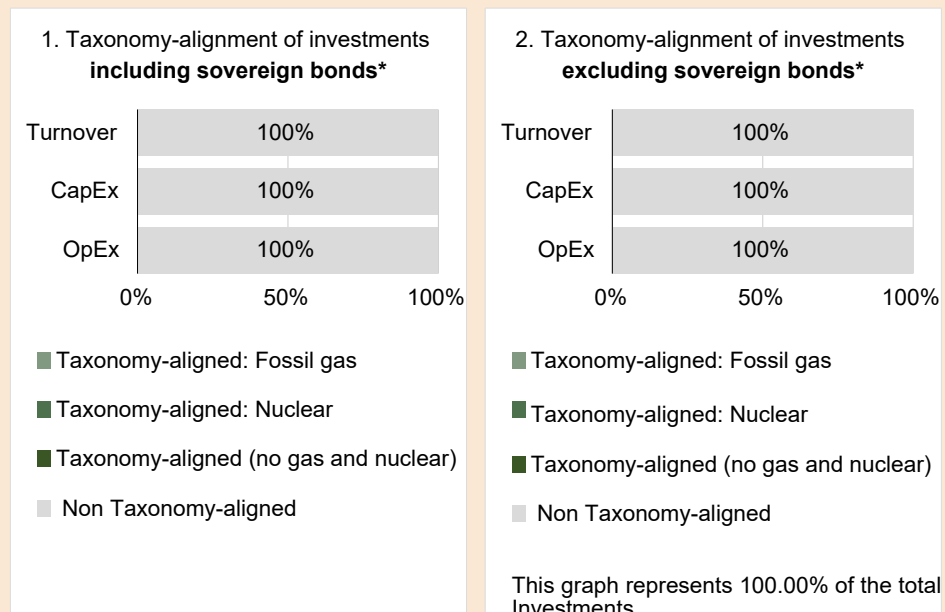
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 51.25% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 32.95% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at: <https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

European Sustainable Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
European Value Fund

Legal entity identifier:
549300VTJEFQIEUK4533

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Bp Plc	Energy	4.23%	United Kingdom
Rwe Ag	Utilities	3.50%	Germany
Astrazeneca Plc	Health Care	3.49%	United Kingdom
Shell Plc	Energy	3.26%	United Kingdom
Zurich Insurance Group Ag	Financials	3.20%	Switzerland
Unicredit	Financials	3.16%	Italy
Compagnie De Saint Gobain Sa	Industrials	3.02%	France
Nordea Bank	Financials	2.96%	Finland
Vinci Sa	Industrials	2.85%	France
Bank Of Ireland Group Plc	Financials	2.62%	Ireland
Schneider Electric	Industrials	2.50%	France
Hsbc Holdings Plc	Financials	2.35%	United Kingdom
StmicroelectronICS Nv	Information Technology	2.35%	Switzerland
Upm-Kymmene	Materials	2.33%	Finland
Mercedes-Benz Group N Ag	Consumer Discretionary	2.30%	Germany

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

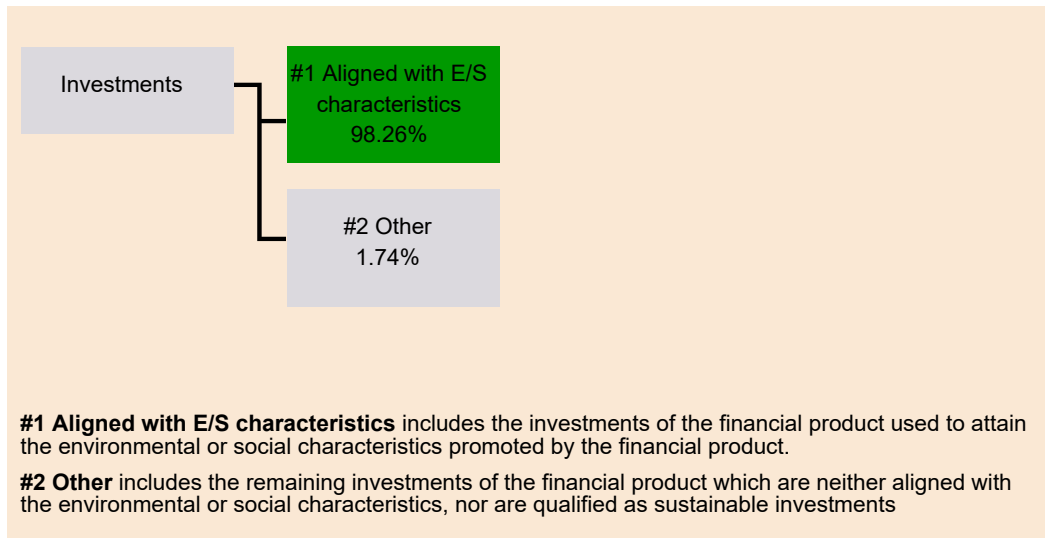
European Value Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	22.38%
Financials	Banks	17.94%
Health Care	Pharma, Biotech & Life Sciences	13.13%
Energy	Integrated Oil & Gas	9.40%
Financials	Insurance	6.04%
Utilities	Utilities	5.75%
Industrials	Transportation	3.81%
Materials	Materials	3.42%
Information Technology	Semiconductors & Semiconductor Equipment	2.35%
Consumer Discretionary	Consumer Durables	2.33%
Consumer Discretionary	Autos & Components	2.30%
Industrials	Commercial & Professional Services	2.20%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	2.07%
Information Technology	Software & Services	2.00%
Financials	Financial Services	1.57%
Consumer Discretionary	Consumer Services	1.12%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

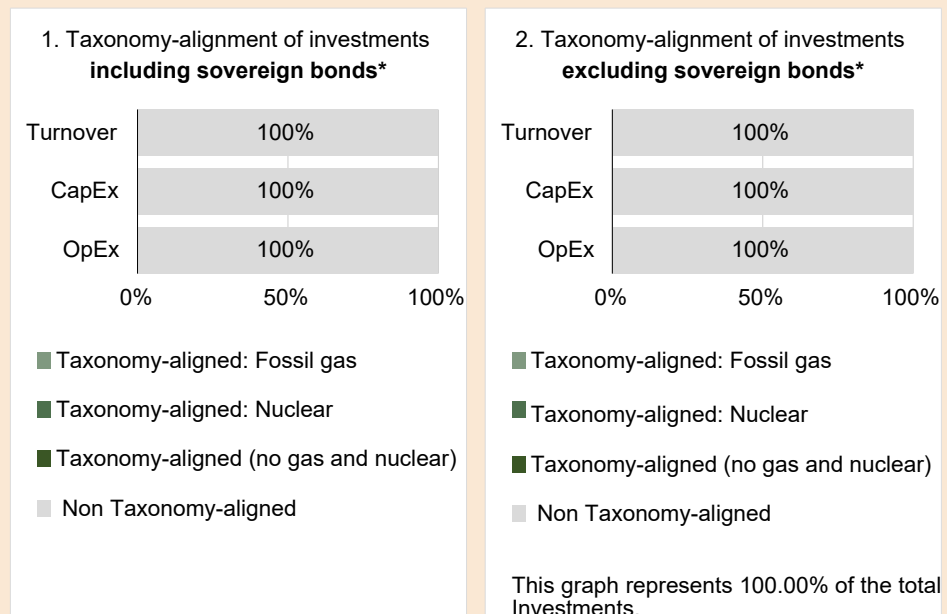
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

European Value Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
FinTech Fund

Legal entity identifier:
549300QETL4YMSWPEO04

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Global Payments Inc	Financials	4.89%	United States
Fidelity National Information Serv	Financials	4.86%	United States
Fiserv Inc	Financials	4.81%	United States
Jsc Kaspi Kz Global Sponsored Reg	Financials	4.80%	Kazakhstan
Wex Inc	Financials	4.72%	United States
American Express	Financials	3.87%	United States
BLK ICS Usd Leaf Agency Dist	Financials	3.81%	Ireland
Synchrony Financial	Financials	3.71%	United States
Pageseguro Digital Ltd Class A	Financials	3.60%	Brazil
Capital One Financial Corp	Financials	3.49%	United States
Nuvei Subordinate Voting Corp	Financials	3.37%	Canada
Black Knight Inc	Information Technology	3.30%	United States
Xp Class A Inc	Financials	2.68%	Brazil
Paypal Holdings Inc	Financials	2.64%	United States
Network International Holdings Plc	Information Technology	2.63%	United Arab Emirates

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

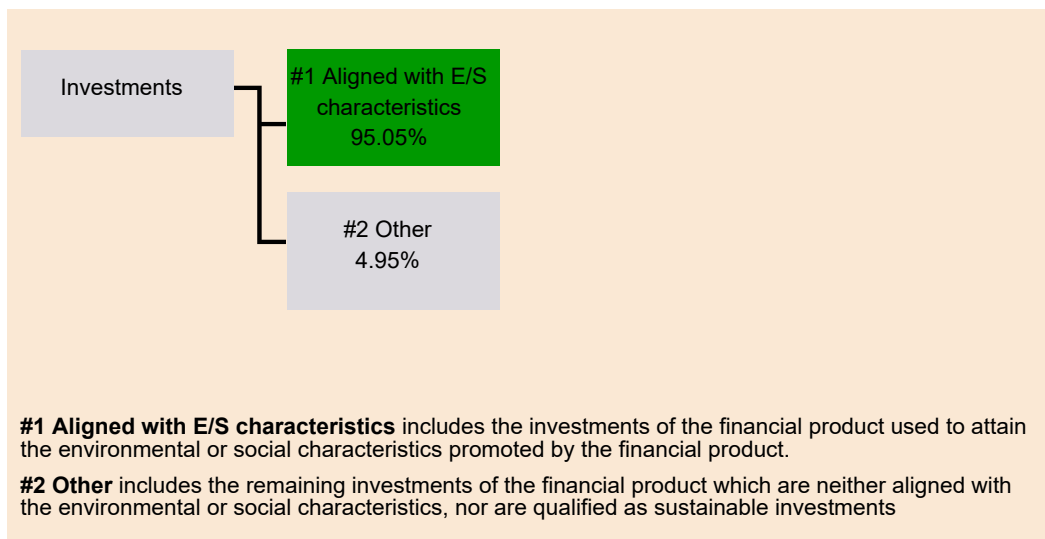
FinTech Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund (continued)

● **In which economic sectors were the investments made?**

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Financial Services	72.57%
Financials	Banks	15.60%
Information Technology	Software & Services	10.70%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

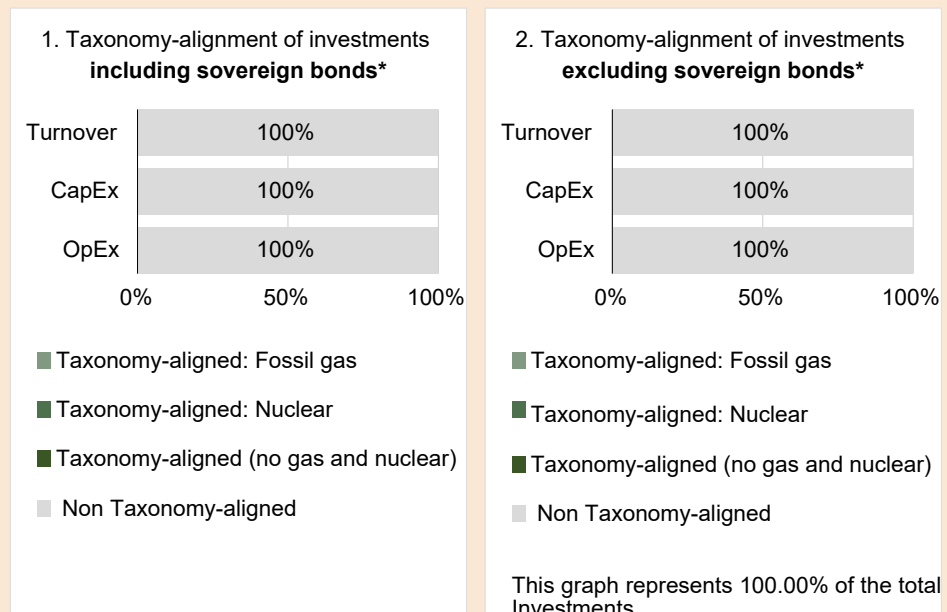
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

FinTech Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Future Consumer Fund

Legal entity identifier:
5493004TGOBEAE3VS848

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: __%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: __%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to MSCI All Countries World Index (the "Index")

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund’s prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund’s holdings) relative to MSCI All Countries World Index	Carbon emissions intensity relative to the Index	-15.14%

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund’s investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund’s investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund’s investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund’s investment portfolio.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund’s holdings) relative to the benchmark
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact (which cover human rights, labour standards, the environment and anticorruption)	
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Beiersdorf Ag	Consumer Staples	5.89%	Germany
Mastercard Inc Class A	Financials	5.59%	United States
Sony Group Corp	Consumer Discretionary	4.96%	Japan
Amazon Com Inc	Consumer Discretionary	4.28%	United States
Zoetis Inc Class A	Health Care	3.49%	United States
Reliance Industries Gdr	Energy	3.37%	India
Representi 144A			
Loreal Sa	Consumer Staples	3.37%	France
T Mobile Us Inc	Communication	3.01%	United States
Meta Platforms Inc Class A	Communication	2.99%	United States
Cellnex Telecom Sa	Communication	2.96%	Spain
BLK ICS Usd Leaf Agency Dist	Mutual Funds	2.73%	Ireland
Tencent Holdings Ltd	Communication	2.48%	China
Walt Disney	Communication	2.44%	United States
Nike Inc Class B	Consumer Discretionary	2.42%	United States
Heineken Nv	Consumer Staples	2.36%	Netherlands

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

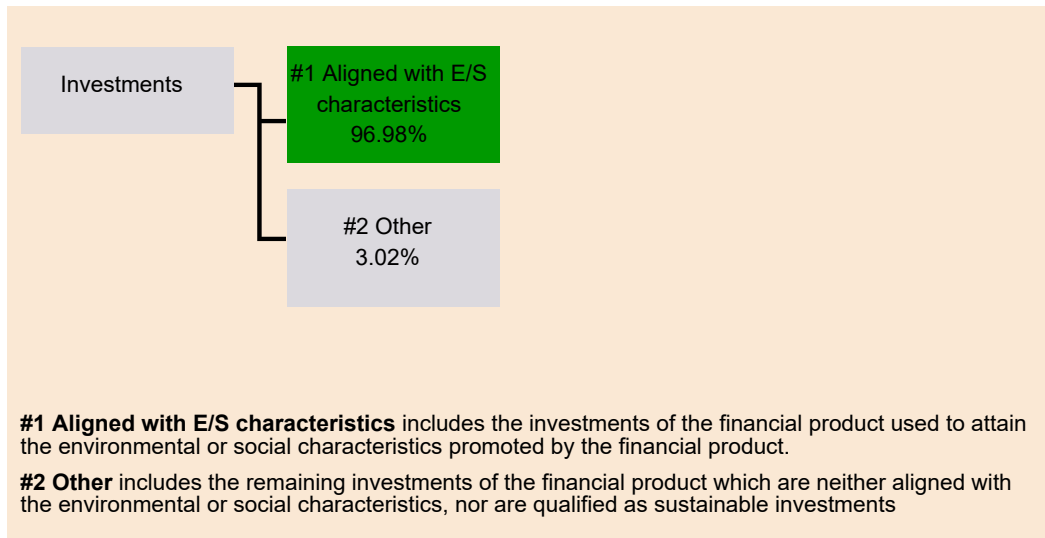
Future Consumer Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Communication	Media & Entertainment	15.45%
Consumer Staples	Household & Personal Products	11.41%
Consumer Discretionary	Consumer Durables	11.04%
Financials	Financial Services	10.49%
Consumer Discretionary	Consumer Discretionary	10.30%
	Distribution & Retail	
Communication	Telecom	5.97%
Health Care	Pharma, Biotech & Life Sciences	5.25%
Consumer Staples	Food Beverage Tobacco	4.72%
Information Technology	Software & Services	4.31%
Materials	Materials	3.70%
Energy	Oil & Gas Refining & Marketing	3.37%
Health Care	Health Care Equipment & Services	3.10%
Industrials	Transportation	2.46%
Information Technology	Tech Hardware & Equipment	2.24%
Consumer Discretionary	Consumer Services	1.83%
Industrials	Commercial & Professional Services	1.53%
Consumer Staples	Consumer Staples Distribution & Retail	1.08%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas storage and transportation, oil and gas drilling, oil and gas equipment services, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

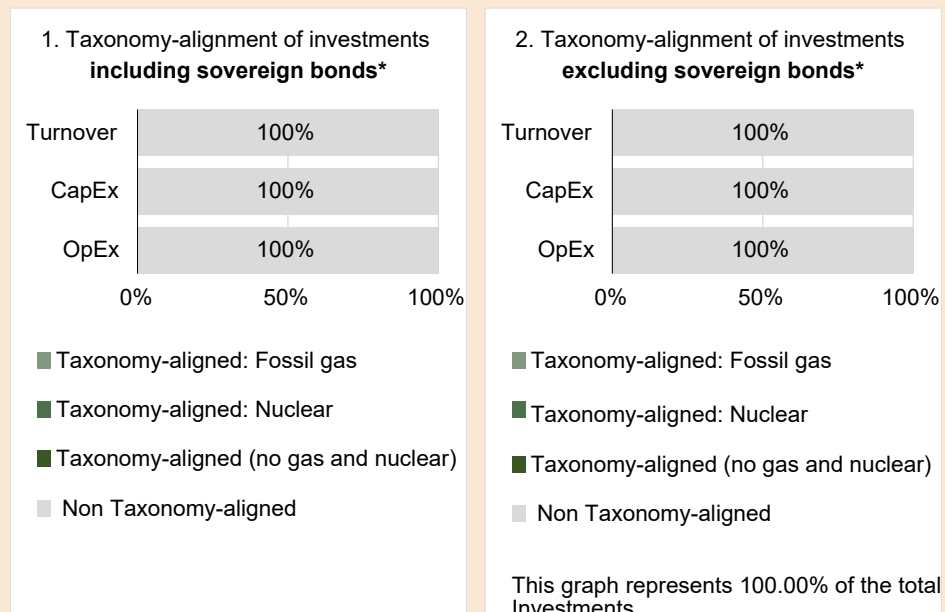
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Consumer Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

Product name:
Future Of Transport Fund

Legal entity identifier:
549300Y7OU6TK8YJHB08

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: 75.12%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: 15.62%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	90.74%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
BLK ICS USD Leaf Agency Dist	Mutual Funds	5.73%	Ireland
Aptiv Plc	Consumer Discretionary	3.49%	Ireland
Infineon Technologies Ag	Information Technology	3.48%	Germany
Te Connectivity Ltd	Information Technology	3.47%	Switzerland
Lg Chem Ltd	Materials	3.47%	Korea (South), Republic of
Samsung Sdi Ltd	Information Technology	3.47%	Korea (South), Republic of
Schneider Electric	Industrials	3.45%	France
Sensata Technologies Holding Plc	Industrials	3.45%	United States
Ansys Inc	Information Technology	3.41%	United States
Dassault Systemes	Information Technology	3.35%	France
Stmicroelectronics Nv	Information Technology	3.34%	Switzerland
Analog Devices Inc	Information Technology	3.29%	United States
Cadence Design Systems Inc	Information Technology	3.25%	United States
Eaton Plc	Industrials	3.22%	Ireland
Albemarle Corp	Materials	3.14%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

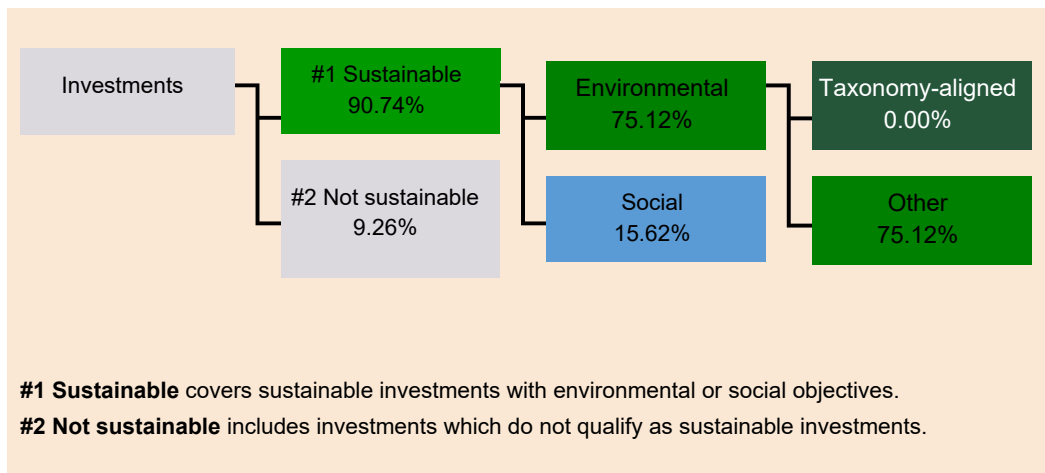
Future Of Transport Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Industrials	Capital Goods	22.93%
Information Technology	Semiconductors & Semiconductor Equipment	21.63%
Materials	Materials	13.79%
Information Technology	Software & Services	10.01%
Consumer Discretionary	Autos & Components	9.73%
Information Technology	Tech Hardware & Equipment	8.31%
Financials	Financial Services	5.73%
Industrials	Transportation	2.92%
Communication	Media & Entertainment	2.45%
Consumer Staples	Food Beverage Tobacco	2.02%
Energy	Oil & Gas Refining & Marketing	0.42%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

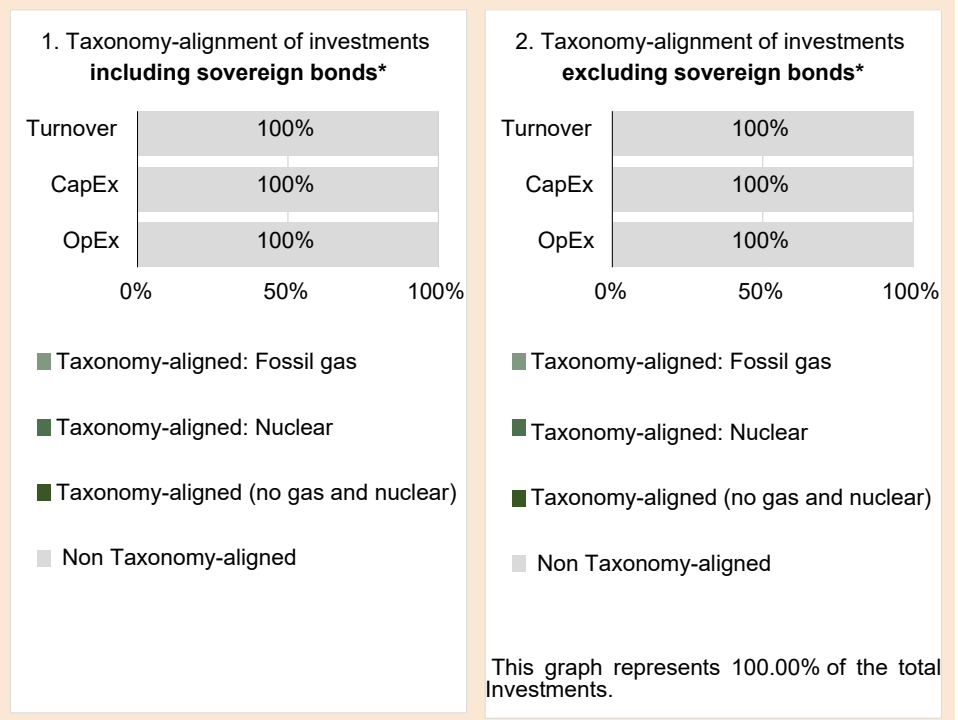
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 75.12% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 15.62% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Future Of Transport Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
Global Equity Income Fund

Legal entity identifier:
5493003EIFVTQB3EDS83

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 14 December 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	4.42%	United States
Astrazeneca Plc	Health Care	2.94%	United Kingdom
Sanofi Sa	Health Care	2.91%	France
Taiwan Semiconductor Manufacturing	Information Technology	2.87%	Taiwan (Republic of China)
Accenture Plc Class A	Information Technology	2.74%	Ireland
Abbvie Inc	Health Care	2.54%	United States
Paychex Inc	Industrials	2.37%	United States
Unitedhealth Group Inc	Health Care	2.36%	United States
Telus Corp	Communication	2.31%	Canada
Relx Plc	Industrials	2.23%	United Kingdom
Intercontinental Exchange Inc	Financials	2.21%	United States
Zurich Insurance Group Ag	Financials	2.18%	Switzerland
Otis Worldwide Corp	Industrials	2.15%	United States
Prudential Plc	Financials	2.15%	United Kingdom
United Parcel Service Inc Class B	Industrials	2.14%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

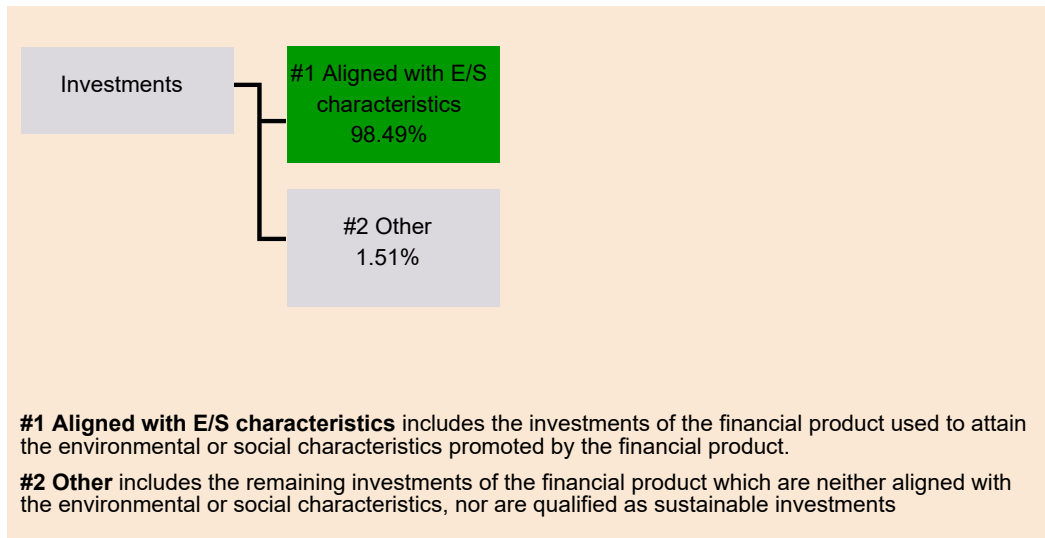
Global Equity Income Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	12.46%
Information Technology	Software & Services	9.58%
Financials	Financial Services	6.70%
Health Care	Health Care Equipment & Services	6.35%
Industrials	Capital Goods	6.20%
Financials	Banks	6.04%
Financials	Insurance	5.84%
Industrials	Commercial & Professional Services	5.75%
Communication	Telecom	5.33%
Consumer Discretionary	Consumer Durables	4.99%
Information Technology	Semiconductors & Semiconductor Equipment	4.74%
Consumer Staples	Food Beverage Tobacco	4.24%
Information Technology	Tech Hardware & Equipment	3.96%
Materials	Materials	3.11%
Industrials	Transportation	2.62%
Consumer Staples	Household & Personal Products	2.11%
Energy	Oil & Gas Equipment & Services	2.05%
Consumer Staples	Consumer Staples Distribution & Retail	2.01%
Energy	Integrated Oil & Gas	1.69%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.45%
Communication	Media & Entertainment	1.27%
Energy	Oil & Gas Storage & Transportation	1.03%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

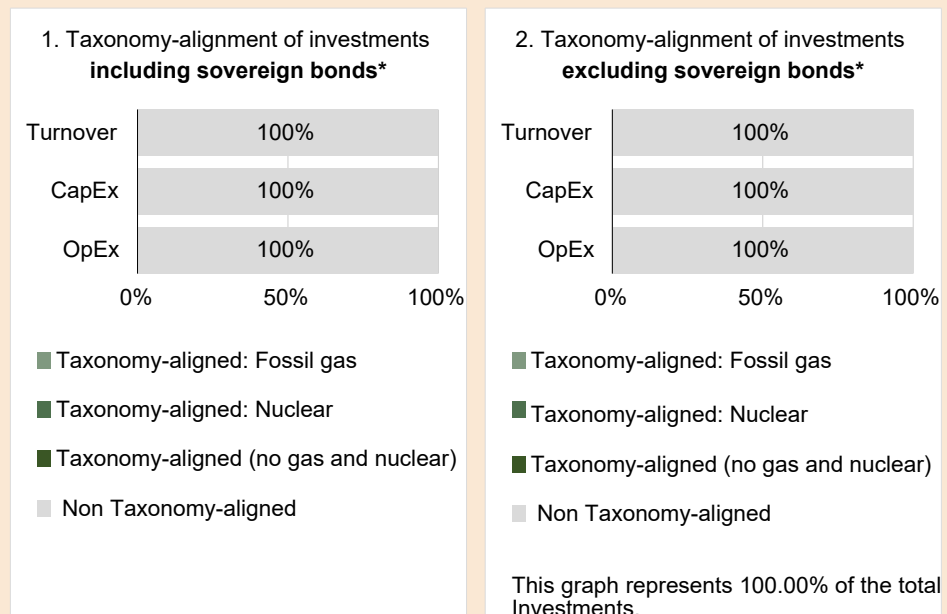
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Equity Income Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Global Government Bond Fund

Legal entity identifier:
549300ZROVR8S4X5V054

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 14.59% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the investment universe

Avoidance of negative externalities compared to investment universe

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	14.59%
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the investment universe	Investments deemed to have positive externalities held by the Fund as compared to the investment universe	527.66% higher than the Index
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	11.78%
Avoidance of negative externalities compared to investment universe	# of active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 14.59% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					Investment in use-of-proceeds bonds
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Investable Universe	
Greenhouse gas (GHG) Emissions						P
GHG Intensity of Investee Companies						P
Exposure to companies active in the fossil fuel sector		P	P			
Energy consumption intensity per high impact climate sector					P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 14 December 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Germany (Federal Republic Of) Regs 2027-10-15	Treasuries	6.59%	Germany
Treasury Note 2025-05-31	Treasuries	3.38%	United States
Treasury Note 2025-06-30	Treasuries	1.63%	United States
Treasury Note 2032-08-15	Treasuries	1.57%	United States
Treasury Note 2027-08-31	Treasuries	1.46%	United States
Germany (Federal Republic Of) Regs 2025-06-12	Treasuries	1.39%	Germany
Spain (Kingdom Of) 2032-10-31	Treasuries	1.37%	Spain
Japan (Government Of) 30Yr #74 2052-03-20	Treasuries	1.19%	Japan
Japan (Government Of) #1136 2023-05-15	Treasuries	1.05%	Japan
Treasury Note 2027-03-31	Treasuries	1.05%	United States
France (Republic Of) Regs 2027-02-25	Treasuries	1.04%	France
European Investment Bank Mtn 2025-10-15	Government Related	1.01%	Supranational
Treasury Note (Old) 2025-01-31	Treasuries	1.01%	United States
Treasury Note 2024-07-31	Treasuries	0.90%	United States
Germany (Federal Republic Of) Regs 2025-10-10	Treasuries	0.87%	Germany

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

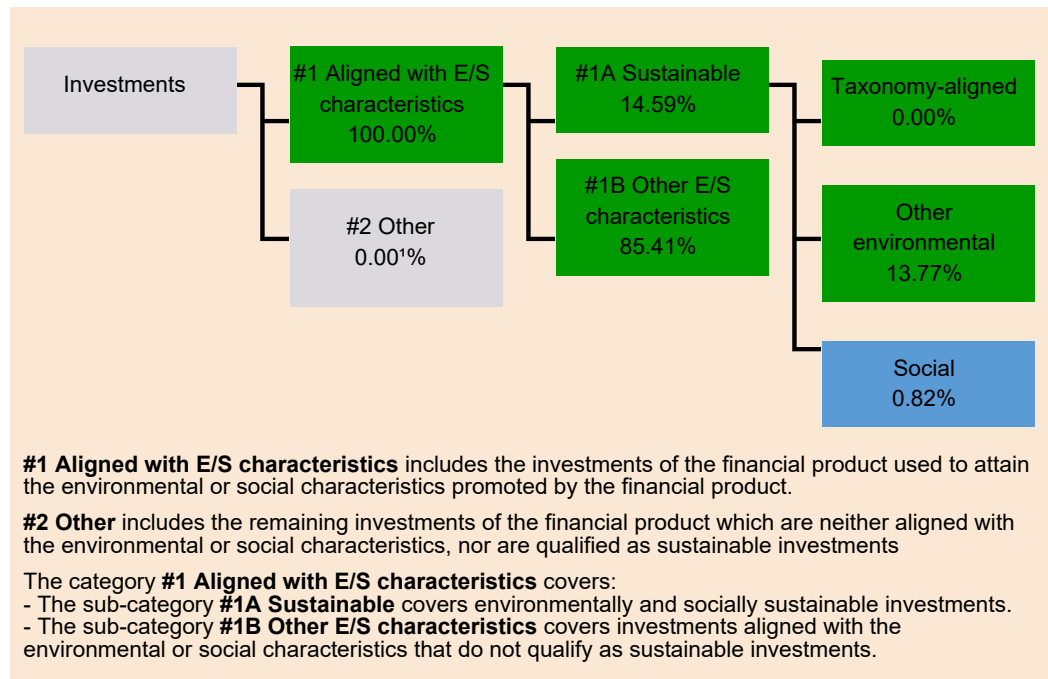
Global Government Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



¹The net exposure to "Other" assets was -0.26% due to derivative positions held on the Fund.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	77.36%
Securitized	ABS	8.47%
Securitized	MBS Pass-Through	3.00%
Banking	Other	2.65%
Securitized	CMBS	2.05%
Government Related	Supranational	1.81%
Energy	Midstream	0.14%
Energy	Integrated	0.03%
Energy	Refining	0.02%
Energy	Independent	0.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): oil field services, metals and mining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

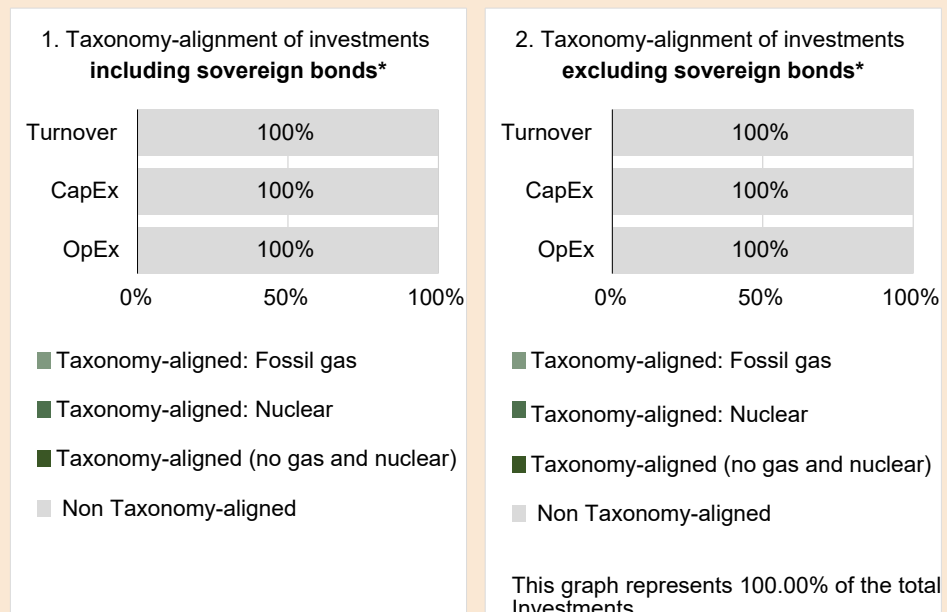
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 13.77% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 0.82% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Global Government Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
Global High Yield Bond Fund

Legal entity identifier:
549300FVQG82AXR0U687

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti- personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Clarios Global Lp 144A 2027-05-15	Consumer Cyclical	0.65%	Canada
Picard Midco Inc 144A 2029-03-31	Technology	0.63%	United States
Zayo Group Holdings Inc 144A 2027-03-01	Communications	0.49%	United States
Mauser Packaging Solutions Holding 144A 2026-08-15	Capital Goods	0.47%	United States
Alliant Holdings Intermediate Llc 144A 2027-10-15	Insurance	0.46%	United States
Carnival Holdings (Bermuda) Ltd 144A 2028-05-01	Consumer Cyclical	0.46%	Bermuda
Verscend Escrow Corp 144A 2026-08-15	Technology	0.43%	United States
Teva Pharmaceutical Finance Nether 2026-10-01	Consumer Non-Cyclical	0.42%	Netherlands
Entegris Escrow Corp 144A 2029-04-15	Technology	0.38%	United States
Nfp Corp 144A 2028-08-15	Brokerage/Asset Managers/Exchanges	0.37%	United States
Chobani Llc 144A 2025-04-15	Consumer Non-Cyclical	0.37%	United States
Connect Finco Sarl 144A 2026-10-01	Communications	0.37%	Luxembourg
United Rentals (North America) Inc 144A 2029-12-15	Capital Goods	0.35%	United States
Rci Banque Sa Regs 2030-02-18	Consumer Cyclical	0.34%	France
Element Solutions Inc 144A 2028-09-01	Basic Industry	0.34%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

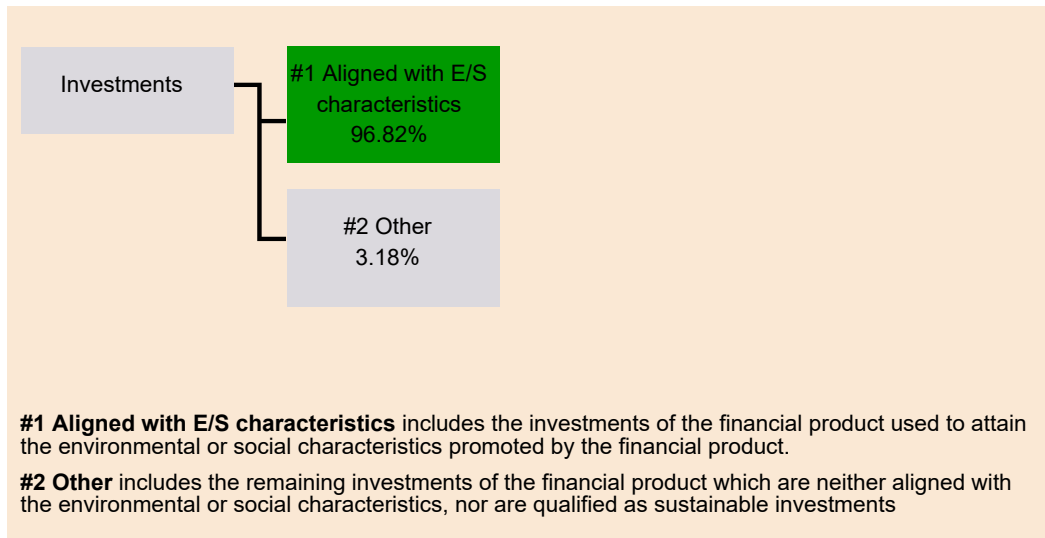
Global High Yield Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Technology	Other	8.82%
Banking	Other	5.26%
Communications	Cable and Satellite	4.61%
Energy	Midstream	4.26%
Consumer Cyclical	Automotive	4.17%
Communications	Wirelines	4.12%
Energy	Independent	3.99%
Communications	Wireless	3.60%
Consumer Cyclical	Consumer Cyclical Services	3.50%
Consumer Cyclical	Gaming	3.27%
Basic Industry	Metals and Mining	3.15%
Government Related	Agency	2.97%
Consumer Cyclical	Leisure	2.96%
Basic Industry	Chemicals	2.88%
Consumer Non-Cyclical	Healthcare	2.63%
Capital Goods	Packaging	2.62%
Capital Goods	Diversified Manufacturing	2.51%
Financial Other	Other	2.14%
Insurance	Property and Casualty	2.12%
Consumer Non-Cyclical	Pharmaceuticals	2.12%
Capital Goods	Building Materials	2.11%
Communications	Media and Entertainment	1.88%
Securitized	ABS	1.87%
Consumer Non-Cyclical	Food and Beverage	1.87%
Transportation	Airlines	1.68%
Energy	Oil Field Services	1.50%
Consumer Cyclical	Retailers	1.36%
Transportation	Transportation Services	1.06%
Energy	Refining	0.17%
Energy	Integrated	0.12%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

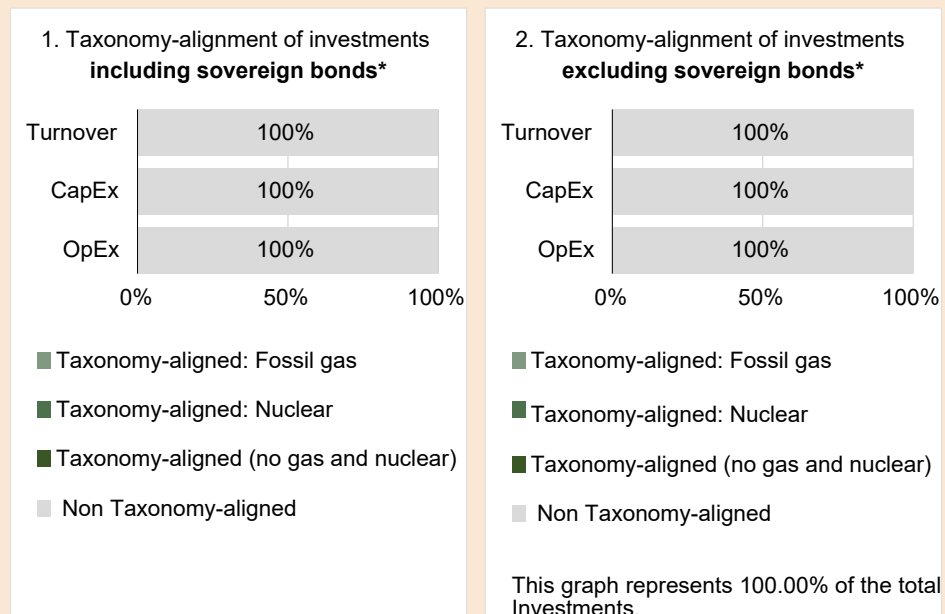
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global High Yield Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
Global Long-Horizon Equity Fund

Legal entity identifier:
549300UI1W5KUOTB6B84

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: __%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: __%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	5.87%	United States
Boston Scientific Corp	Health Care	4.40%	United States
Intercontinental Exchange Inc	Financials	4.34%	United States
Mastercard Inc Class A	Financials	4.29%	United States
Otis Worldwide Corp	Industrials	4.27%	United States
American Express	Financials	4.19%	United States
Thermo Fisher Scientific Inc	Health Care	4.09%	United States
Unitedhealth Group Inc	Health Care	4.08%	United States
Charles Schwab Corp	Financials	3.63%	United States
Amazon Com Inc	Consumer Discretionary	3.56%	United States
Applied Material Inc	Information Technology	3.53%	United States
Hdfc Bank Ltd	Financials	3.50%	India
Symrise Ag	Materials	3.46%	Germany
Essilorluxottica Sa	Health Care	3.21%	France
Lvmh	Consumer Discretionary	3.06%	France

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

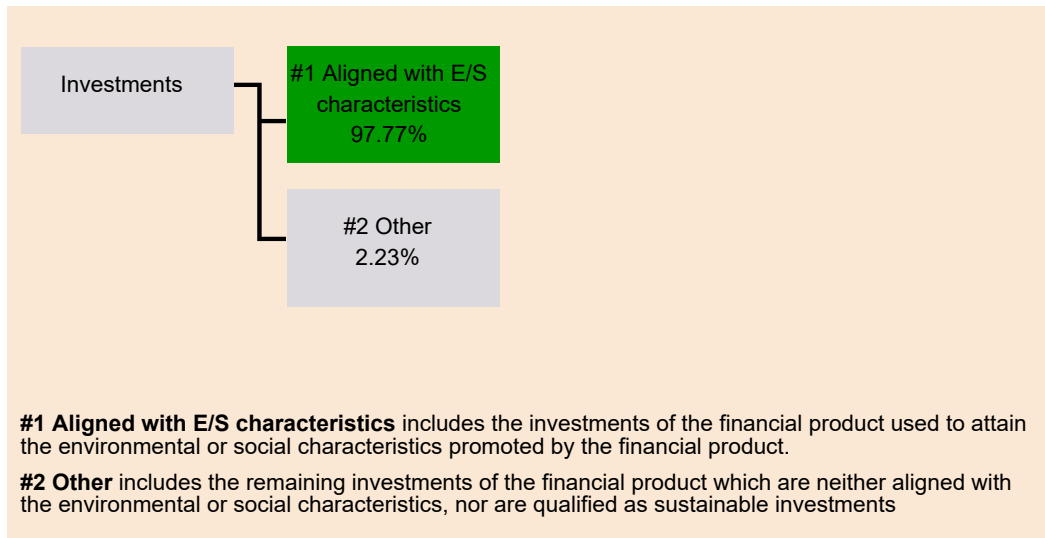
Global Long-Horizon Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Financial Services	18.72%
Health Care	Health Care Equipment & Services	14.67%
Health Care	Pharma, Biotech & Life Sciences	11.01%
Industrials	Capital Goods	9.19%
Information Technology	Software & Services	8.96%
Consumer Discretionary	Consumer Durables	4.82%
Financials	Banks	3.96%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.56%
Information Technology	Semiconductors & Semiconductor Equipment	3.53%
Materials	Materials	3.46%
Energy	Oil & Gas Storage & Transportation	3.00%
Financials	Insurance	2.98%
Communication	Media & Entertainment	2.66%
Information Technology	Tech Hardware & Equipment	2.34%
Consumer Staples	Household & Personal Products	2.20%
Energy	Oil & Gas Equipment & Services	1.85%
Consumer Staples	Food Beverage Tobacco	1.61%
Consumer Staples	Consumer Staples Distribution & Retail	1.54%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

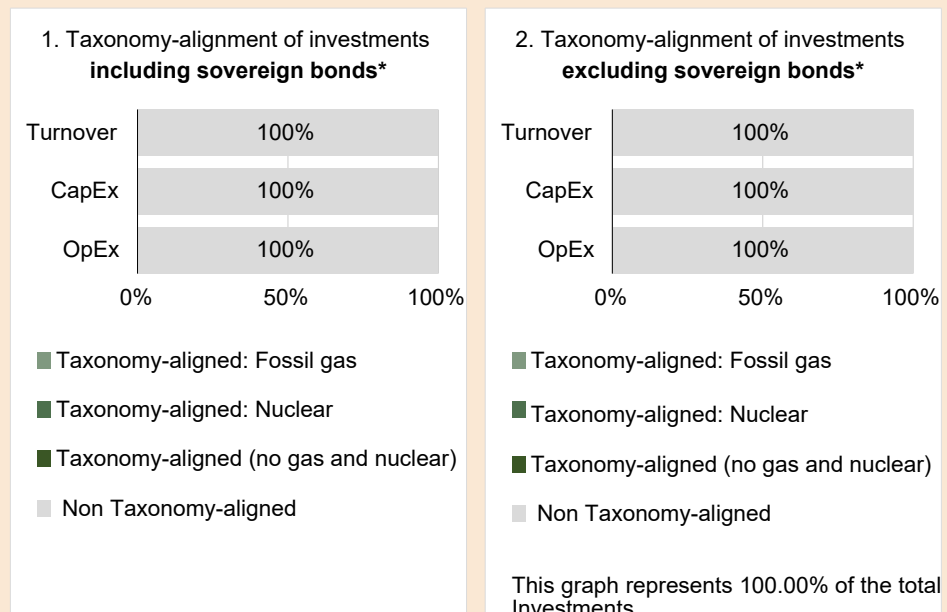
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Global Long-Horizon Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Impact Bond Fund

Legal entity identifier:
5493000ECOD9JNFIPS55

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective: 73.40%**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective: 22.75%**

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments
Investment in use-of-proceeds bonds
Investments in issuers deemed to have positive externalities
Limiting investments in issuers deemed to have negative externalities
Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)
Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons
Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exclusion of issuers which produce tobacco products
Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products
Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians
Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use
Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
The Fund invests globally at least 80% of its total assets in "impact" investments which are those made with the intention to generate positive, measurable social and/or environmental impact alongside a financial return
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	83.79%
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	96.15% ¹
Investments in issuers deemed to have positive externalities	% investments deemed to have positive externalities held by the Fund	98.62%

¹During the reference period, the Fund had one active breach as a result of holding an issuer that did not meet the criteria to be considered a Sustainable Investment. The breach was identified, reported and rectified as part of BlackRock's standard breach resolution process.

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 6 October 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Agence Francaise De Developpement Mtn Regs 2031-09-29	Government Related	2.67%	France
International Bank For Reconstruct Mtn 2028-04-20	Government Related	2.36%	Supranational
BLK Leaf Fund Agency Acc T0 Mutual Funds Eur		2.29%	Ireland
Germany (Federal Republic Of) Regs 2027-10-15	Treasuries	2.20%	Germany
Gnma2 30Yr 2048-05-20	Securitized	1.61%	United States
European Union Regs 2050-11-04	Government Related	1.53%	Supranational
Canada (Government Of) 2029-12-01	Treasuries	1.52%	Canada
European Union Regs 2048-02-04	Government Related	1.31%	Supranational
Korea (Republic Of) 2026-10-15	Government Related	1.23%	Korea (South), Republic of
Uk Conv Gilt Regs 2033-07-31	Treasuries	1.18%	United Kingdom
Belgium Kingdom Of (Government) 2039-04-22	Treasuries	1.11%	Belgium
European Union Regs 2043-02-04	Government Related	1.11%	Supranational
Societe Du Grand Paris Mtn Regs 2034-05-25	Government Related	1.07%	France
Credit Agricole Home Loan Sfh Securitized Regs 2029-12-06		1.02%	France
Unedic Mtn Regs 2030-11-19	Government Related	1.00%	France

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

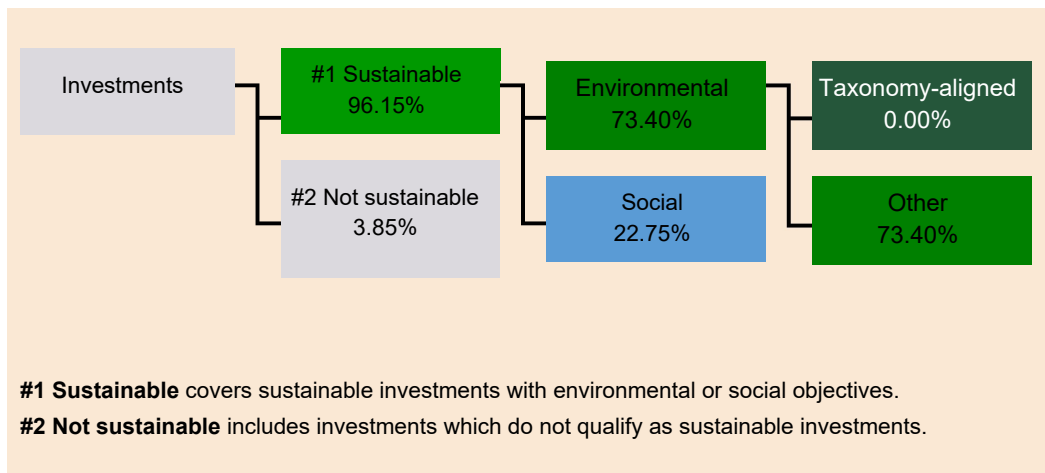
Impact Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Banking	Other	18.10%
Government Related	Agency	16.80%
Government Related	Supranational	13.37%
Treasuries	Treasuries	11.42%
Electric	Other	7.33%
Government Related	Sovereign	4.39%
Government Related	Local Authority	4.30%
Securitized	Covered	4.13%
Finance Companies	Other	2.37%
Securitized	MBS Pass-Through	2.11%
Consumer Cyclical	Automotive	1.33%
REITs	Other REIT	1.30%
Insurance	Life Insurance	1.14%
Utility Other	Other	1.05%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining, metals and mining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

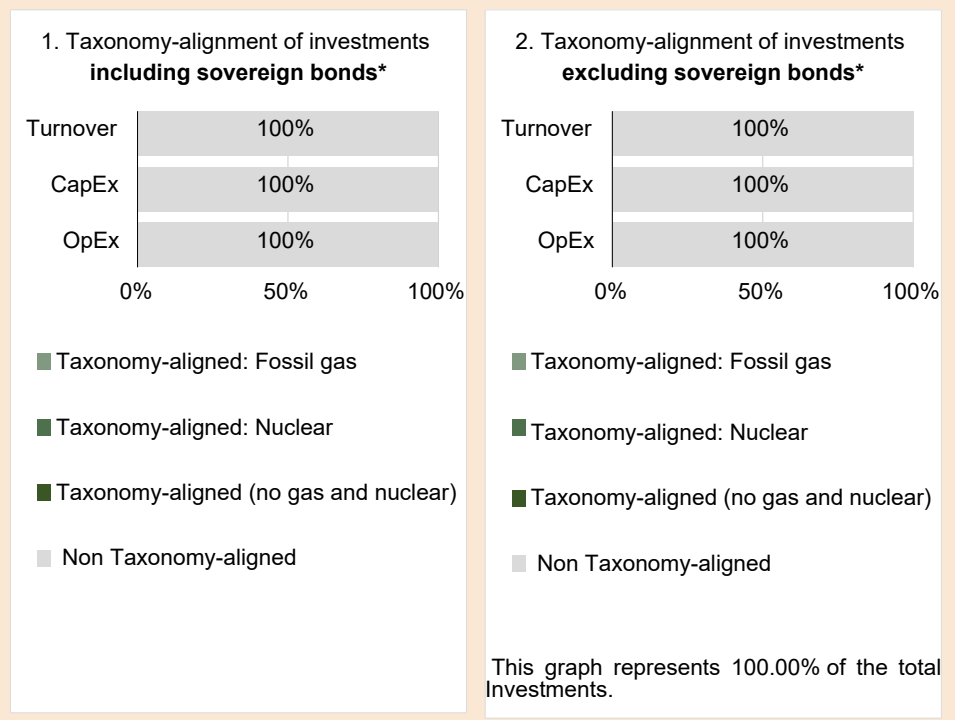
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 73.40% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 22.75% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Impact Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Multi-Theme Equity Fund

Legal entity identifier:
549300Q710S0IUIPBZ60

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 63.81% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments
 Holdings of underlying Collective Investment Schemes which pursue a positive ESG objective or outcome, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements or comprised of bonds issued by governments that have an ESG sovereign rating of at least BB (as defined by third party ESG data vendors), and in both cases being Collective Investment Schemes with status aligned with the SFDR Regulation
 Maintain that the Fund holds at least 10% of its holdings in investments that specifically support climate objectives

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Holdings of underlying collective investment schemes which pursue a positive ESG objective or outcome, or, in the case of government bond exposures, track benchmark indices incorporating ESG requirements or comprised of bonds issued by governments that have an ESG sovereign rating of at least BB (as defined by third party ESG data vendors), and in both cases being collective investment schemes with status aligned with the SFDR Regulation	% holdings of underlying collective investment schemes	87.89%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	63.81%
Maintain that the Fund holds at least 10% of its holdings in investments that specifically support climate objectives	% investment in climate objectives	33.60%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 63.81% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Sustainability indicator	
Adverse Sustainability Indicator	Maintain that the Fund holds at least 10% of its holdings in investments that specifically support climate objectives
Greenhouse gas (GHG) Emissions	P
GHG Intensity of Investee Companies	P

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 14 December 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
BGF Sustainable Energy X2 Usd	Energy	14.29%	Luxembourg
BGF Circ Ec Fd X2 Usd	Mutual Funds	13.58%	Luxembourg
iShares Gbl Wter Etf \$ Dist	ETFs	11.04%	Ireland
iShares Digital Security Uci Usd_A	ETFs	8.62%	Ireland
iShares Agribusiness Ucits Etf	ETFs	8.41%	Ireland
iShares Auto & Rbot Etf Usd Acc	ETFs	8.02%	Ireland
iShares MSCI Em Cons Grth Etf \$ Acc	ETFs	6.28%	Ireland
iShares Gbl Infra Etf \$ Dist	ETFs	5.63%	Ireland
iShares Ageing Population Usd Acc	ETFs	5.52%	Ireland
BGF Nutrition Fund X2 Usd	Mutual Funds	4.68%	Luxembourg
BGF Fintech Fund X2 Usd	Mutual Funds	3.99%	Luxembourg
iShares Health Innov Etf Usd Acc	ETFs	3.56%	Ireland
iShares Elec Vehicles Drvng Etf Usd A	ETFs	2.40%	Ireland
iShares Global Clean Energy Ucits	ETFs	1.75%	Ireland
BGF Next Gen Tech Fd X2 Usd	Mutual Funds	1.03%	Luxembourg

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

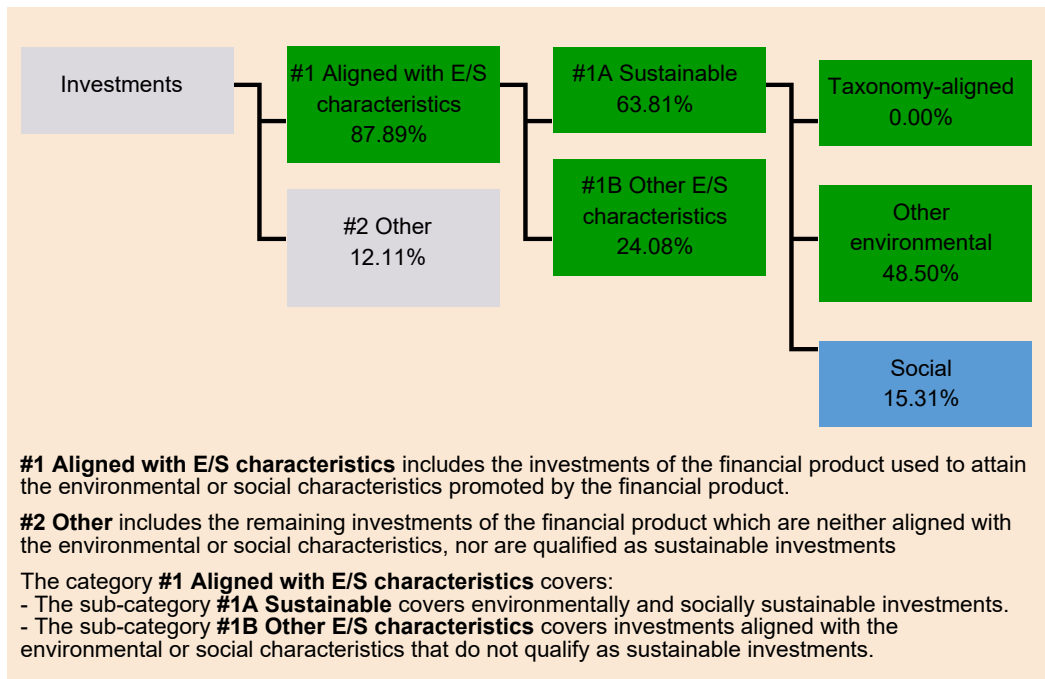
Multi-Theme Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



¹The net exposure to "Other" assets was -0.05% due to derivative positions held on the Fund.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	16.18%
Utilities	Utilities	11.38%
Information Technology	Software & Services	11.29%
Materials	Materials	9.96%
Consumer Staples	Food Beverage Tobacco	7.14%
Information Technology	Semiconductors & Semiconductor Equipment	5.86%
Health Care	Pharma, Biotech & Life Sciences	5.05%
Information Technology	Tech Hardware & Equip	4.77%
Financials	Financial Services	3.89%
Industrials	Commercial & Professional Services	3.40%
Health Care	Health Care Equipment & Services	3.09%
Consumer Discretionary	Autos & Components	2.30%
ETFs	ETFs	2.11%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.97%
Financials	Insurance	1.44%
Consumer Discretionary	Consumer Durables	1.13%
Industrials	Transportation	1.13%
Consumer Discretionary	Consumer Services	1.09%
Energy	Oil & Gas Storage & Transportation	0.43%
Energy	Oil & Gas Equipment & Services	0.07%
Energy	Oil & Gas Refining & Marketing	0.04%
Energy	Oil & Gas Exploration & Production	0.00%
Energy	Integrated Oil & Gas	0.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas drilling, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

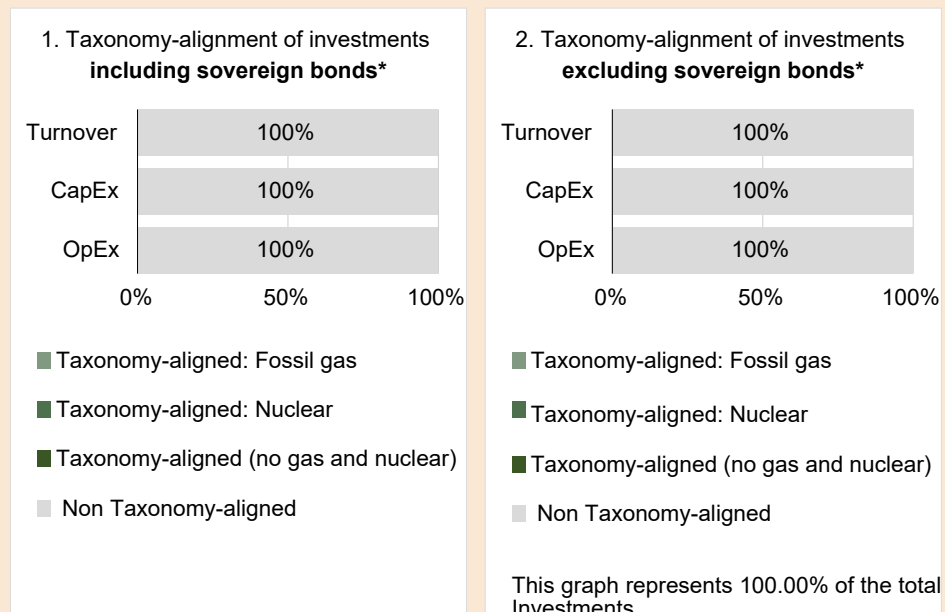
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 48.50% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 15.31% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Multi-Theme Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Next Generation Health Care Fund

Legal entity identifier:
5493002ZMKARYN5J9X36

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)

Environmental and social characteristics promoted by the Fund

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Countries World Index (the "Index")

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Countries World Index	Carbon emissions intensity relative to the Index	-18.20%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact (which cover human rights, labour standards, the environment and anticorruption)	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund’s holdings) relative to the benchmark
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
BLK ICS Usd Leaf Agency Dist	Mutual Funds	4.44%	Ireland
Vertex Pharmaceuticals Inc	Health Care	2.78%	United States
Alcon Ag	Health Care	2.76%	Switzerland
Boston Scientific Corp	Health Care	2.53%	United States
Intuitive Surgical Inc	Health Care	2.46%	United States
Cencora Inc	Health Care	2.33%	United States
West Pharmaceutical Services Inc	Health Care	2.06%	United States
Mettler Toledo Inc	Health Care	1.92%	United States
Cooper Inc	Health Care	1.87%	United States
Gilead Sciences Inc	Health Care	1.83%	United States
Stryker Corp	Health Care	1.78%	United States
Penumbra Inc	Health Care	1.73%	United States
Dexcom Inc	Health Care	1.66%	United States
Alnylam Pharmaceuticals Inc	Health Care	1.66%	United States
Argenx Se Adr	Health Care	1.60%	Netherlands

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

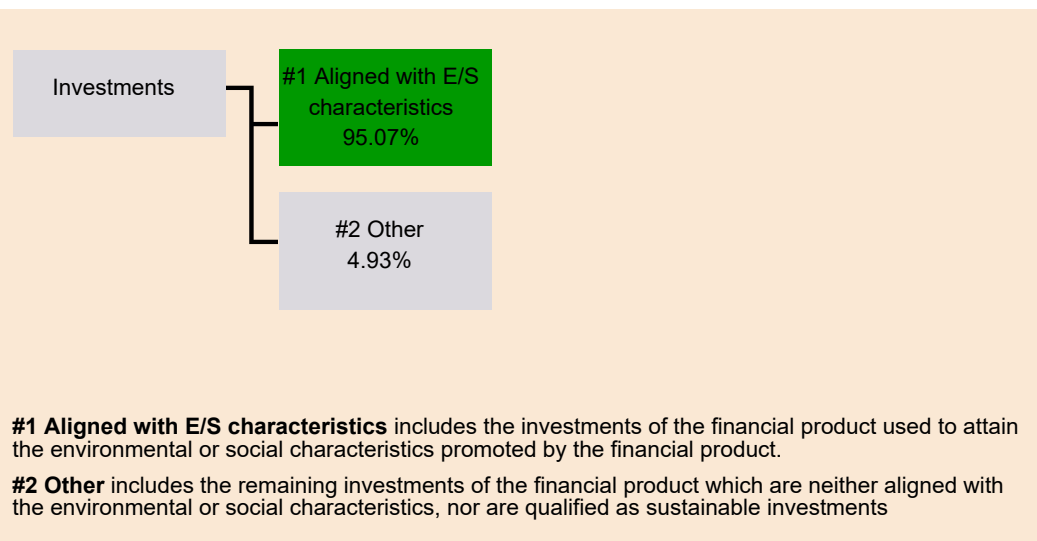
Next Generation Health Care Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	58.81%
Health Care	Health Care Equipment & Services	36.00%
Financials	Financial Services	4.44%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

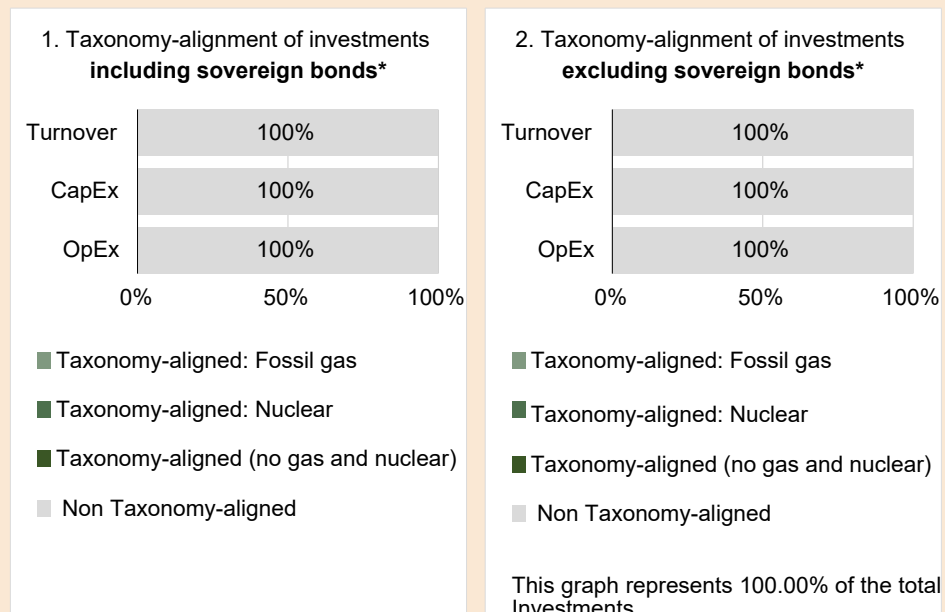
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)

● **What was the share of investments made in transitional and enabling activities?**

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What was the share of socially sustainable investments?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?**

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Next Generation Health Care Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
Next Generation Technology Fund

Legal entity identifier:
549300WSSL4Z83Z2VF84

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Synopsys Inc	Information Technology	3.80%	United States
Nvidia Corp	Information Technology	3.58%	United States
BLK ICS Usd Leaf Agency Dist	Financials	2.76%	Ireland
Asm International Nv	Information Technology	2.69%	Netherlands
Tesla Inc	Consumer Discretionary	2.66%	United States
Lattice Semiconductor Corp	Information Technology	2.57%	United States
On Semiconductor Corp	Information Technology	2.34%	United States
Informa Plc	Communication	2.16%	United Kingdom
Samsung Sdi Ltd	Information Technology	2.11%	Korea (South), Republic of
Monolithic Power Systems Inc	Information Technology	2.10%	United States
Pure Storage Inc Class A	Information Technology	2.00%	United States
Jabil Inc	Information Technology	1.95%	United States
Soitec Sa	Information Technology	1.88%	France
Altium Ltd	Information Technology	1.87%	Australia
Wolfspeed Inc	Information Technology	1.78%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

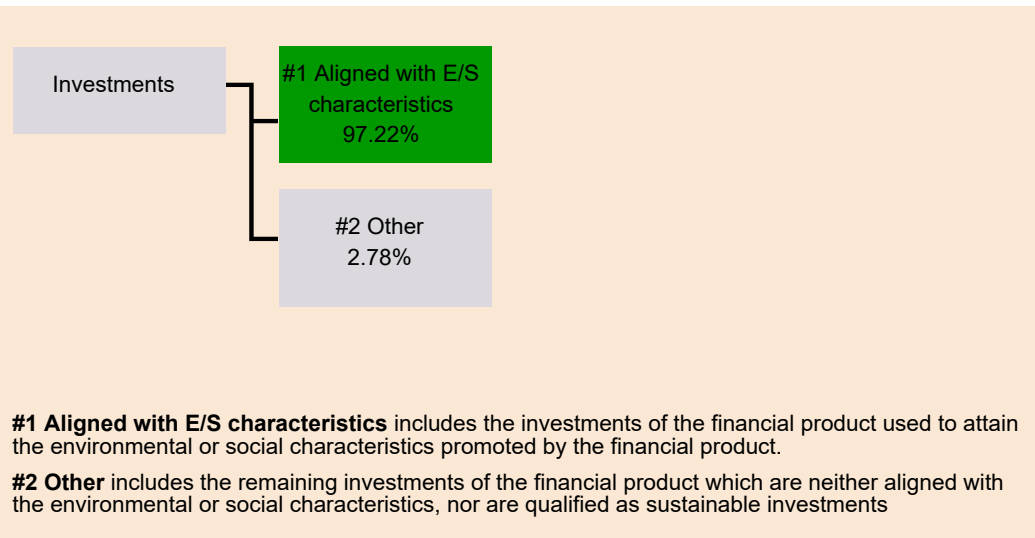
Next Generation Technology Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Semiconductors & Semiconductor Equipment	33.38%
Information Technology	Software & Services	24.39%
Information Technology	Tech Hardware & Equipment	11.65%
Communication	Media & Entertainment	8.39%
Financials	Financial Services	7.10%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.11%
Consumer Discretionary	Consumer Services	2.83%
Industrials	Commercial & Professional Services	2.73%
Consumer Discretionary	Autos & Components	2.66%
Industrials	Capital Goods	2.08%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): intergrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

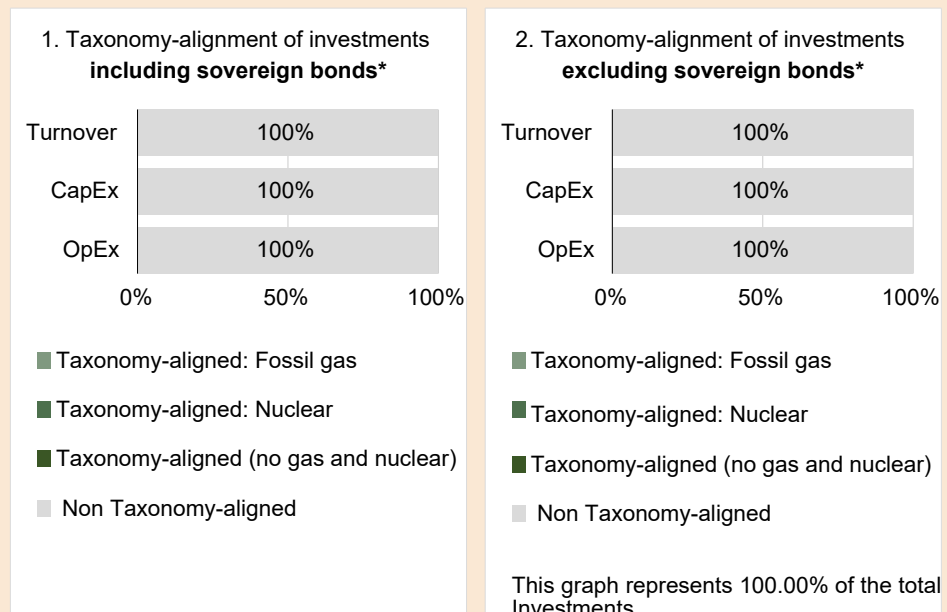
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Next Generation Technology Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

Product name:
Nutrition Fund

Legal entity identifier:
549300JF9YVE3CKHH246

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: 46.50%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: 43.47%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Factset Nutrition Universe after eliminating at least 20% of the least well-rated securities from the Factset Nutrition Universe

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Factset Nutrition Universe after eliminating at least 20% of the least well-rated securities from the Factset Nutrition Universe	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	89.97%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
BLK ICS USD Leaf Agency Dist	Mutual Funds	5.32%	Ireland
Zoetis Inc Class A	Health Care	4.00%	United States
Nestle Sa	Consumer Staples	3.96%	Switzerland
Kerry Group Plc	Consumer Staples	3.91%	Ireland
Barry Callebaut Ag	Consumer Staples	3.87%	Switzerland
Graphic Packaging Holding	Materials	3.87%	United States
FMC Corp	Materials	3.83%	United States
Bunge Ltd	Consumer Staples	3.69%	United States
Deere	Industrials	3.64%	United States
Salmar	Consumer Staples	3.60%	Norway
China Mengniu Dairy Ltd	Consumer Staples	3.60%	Hong Kong
John Bean Technologies Corp	Industrials	3.45%	United States
Grocery Outlet Holding Corp	Consumer Staples	3.41%	United States
Archer Daniels Midland	Consumer Staples	3.38%	United States
Agco Corp	Industrials	3.07%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

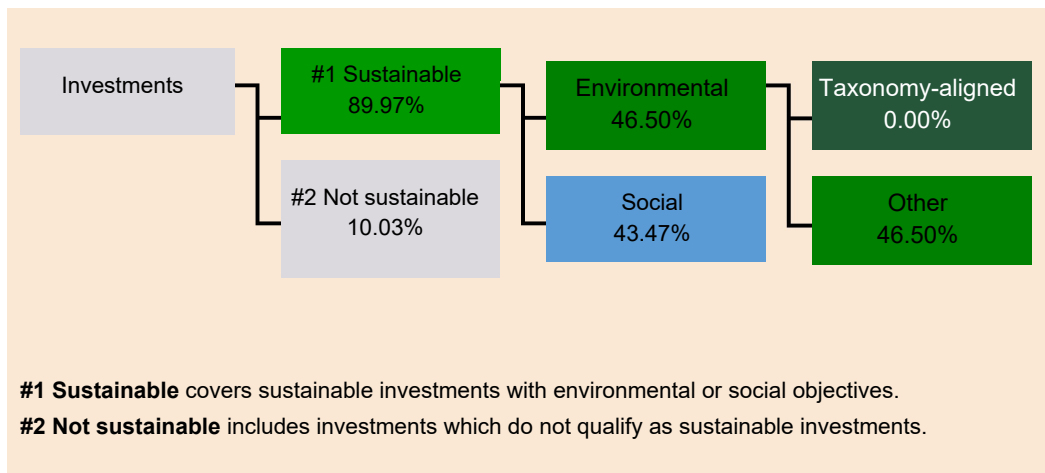
Nutrition Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Consumer Staples	Food Beverage Tobacco	34.59%
Materials	Materials	25.16%
Industrials	Capital Goods	14.72%
Financials	Financial Services	7.26%
Consumer Staples	Consumer Staples Distribution & Retail	6.00%
Health Care	Pharma, Biotech & Life Sciences	4.50%
Consumer Staples	Household & Personal Products	2.91%
Consumer Discretionary	Consumer Services	2.27%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

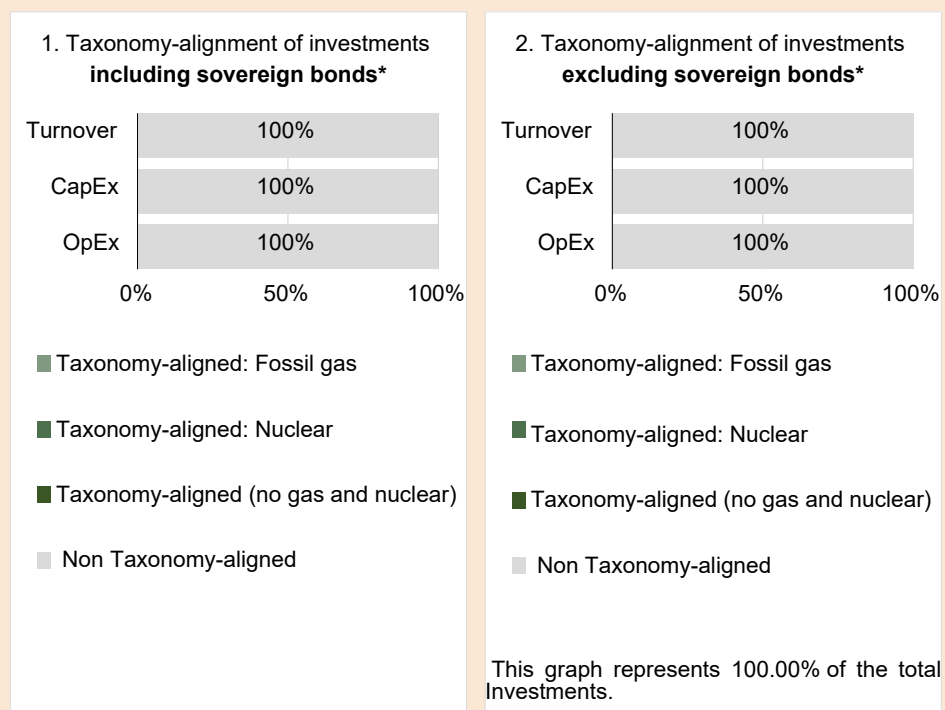
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 46.50% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 43.47% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Nutrition Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Asian Bond Fund

Legal entity identifier:
549300JZ0LV6GHH1FT27

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 30.83% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG Reporting of the J.P. Morgan Asia Credit Index (the "Index") after eliminating at least 20% of the least well-rated securities from the ESG Reporting Index

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the J.P. Morgan Asia Credit Index by 30%

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Exclusion of issuers which, in the opinion of the Investment Adviser, (i) derive more than 5% of revenue from the production or distribution of palm oil, (ii) derive more than 5% of revenue from the ownership or operation of gambling related activities or facilities, or (iii) involved in the production of adult entertainment materials

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	30.83%
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG Reporting of the J.P. Morgan Asia Credit Index after eliminating at least 20% of the least well-rated securities from the ESG Reporting Index	ESG Rating of the Fund	The Fund's weighted average ESG rating was higher than the index throughout the reference period
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the J.P. Morgan Asia Credit Index by 30%	Carbon emissions intensity relative to the Index	-70.42%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	23.82%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 30.83% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund’s holdings) relative to the benchmark
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact (which cover human rights, labour standards, the environment and anticorruption)	
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
BLK ICS Usd Leaf Agency Dist	Mutual Funds	3.01%	Ireland
Ibcil Finance Co Ltd Mtn Regs 2026-11-02	Government Related	1.04%	Hong Kong
BGF China Onshore Bnd Fd X2 Us H	Funds	0.98%	Luxembourg
BGF China Onshore Bnd Fd X2 Cnh	Funds	0.97%	Luxembourg
Rural Electrification Corp Ltd Mtn Regs 2027-07-07	Government Related	0.97%	India
Standard Chartered Plc Regs 2031-04-01	Banking	0.81%	United Kingdom
Minor International Pcl Regs 2079-12-31	Consumer Cyclical	0.75%	Thailand
Sarana Multi Infrastruktur (Perser Mtn Regs 2026-05-11	Government Related	0.72%	Indonesia
Oversea-Chinese Banking Corporatio Regs 2030-09-10	Banking	0.69%	Singapore
Indonesia (Republic Of) 2033-01-11	Government Related	0.63%	Indonesia
Kasikornbank Pcl (Hong Kong Branch Mtn Regs 2031-10-02	Banking	0.62%	Hong Kong
Network I2I Ltd Regs 2079-12-31	Communications	0.61%	Mauritius
Perusahaan Penerbit Surat Berharga Regs 2051-06-09	Government Related	0.61%	Indonesia
Tsmc Global Ltd Regs 2030-09-28	Technology	0.61%	British Virgin Islands
Standard Chartered Plc Regs 2029-01-09	Banking	0.59%	United Kingdom

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

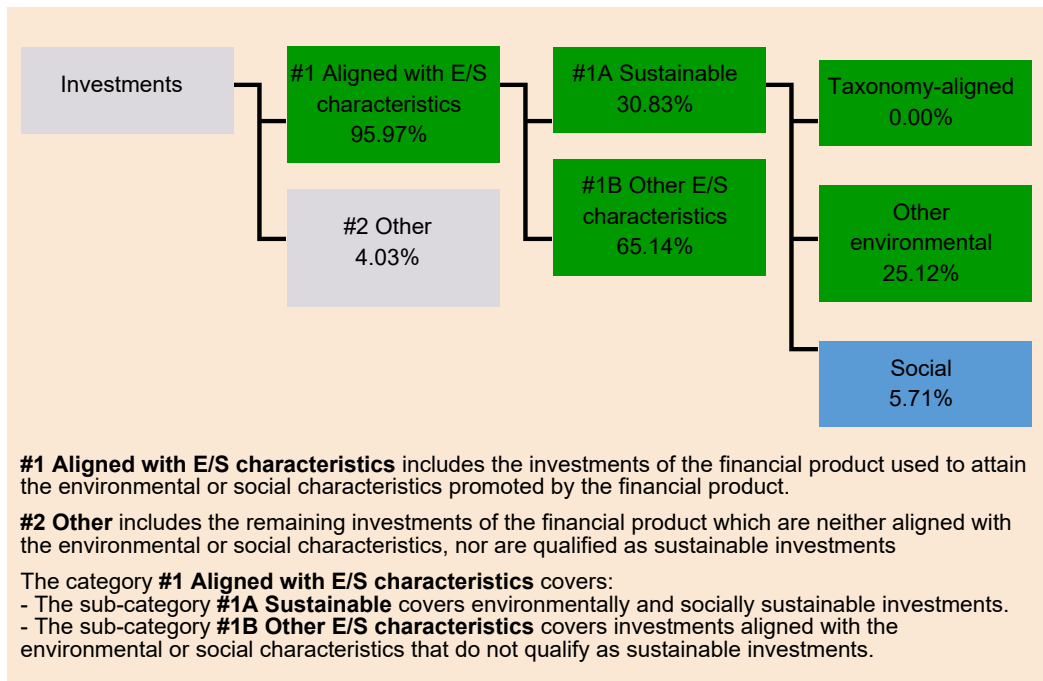
Sustainable Asian Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Agency	27.09%
Banking	Other	16.35%
Government Related	Sovereign	9.21%
Finance Companies	Other	5.45%
Financial Other	Other	5.18%
Technology	Other	5.03%
Industrial Other	Other	2.95%
Electric	Other	2.78%
Government Related	Local Authority	2.57%
Consumer Cyclical	Automotive	2.16%
Treasuries	Treasuries	2.13%
Funds	Other	1.95%
Communications	Wirelines	1.60%
Transportation	Transportation Services	1.59%
Communications	Wireless	1.57%
Insurance	Life Insurance	1.46%
Energy	Refining	1.32%
Consumer Cyclical	Restaurants	1.29%
Consumer Cyclical	Home Construction	1.28%
Energy	Midstream	1.08%
Energy	Integrated	1.06%
Energy	Independent	0.56%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): oil field services, metals and mining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

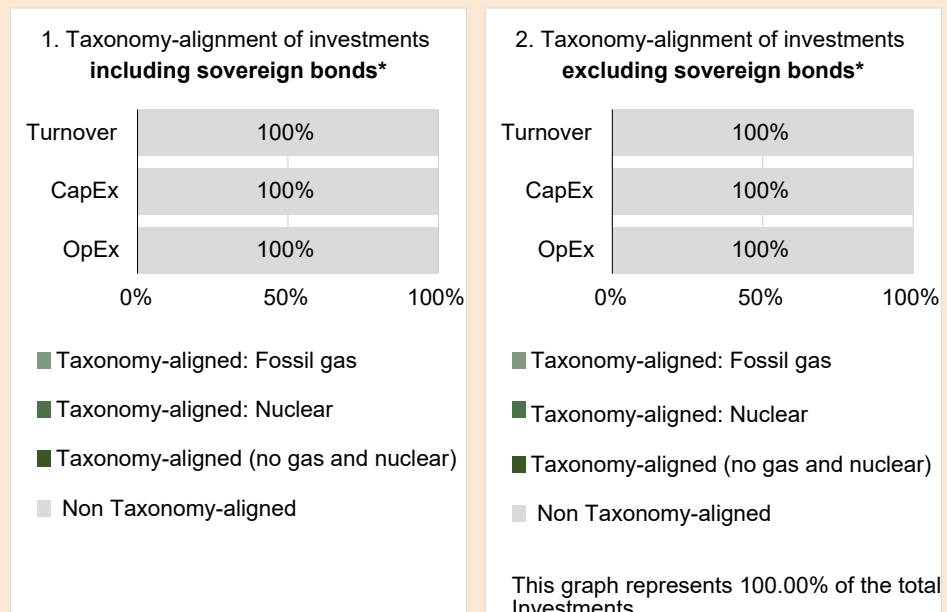
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 25.12% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 5.71% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" include derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Asian Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Emerging Markets Blended Bond Fund

Legal entity identifier:
549300QOEVAPNM75H450

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 25.98% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in use-of-proceeds bonds
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the JP Morgan Emerging Markets Bond Index (the "Index")
Limiting investments in issuers deemed to have negative externalities
Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)
Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons
Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles
Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)
Exclusion of issuers which produce tobacco products
Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products
Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians
Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use
Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan Blended Emerging Market Bond Index
Investment in Sustainable Investments

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the JP Morgan Emerging Markets Bond Index	Investments deemed to have positive externalities held by the Fund as compared to the ESG Reporting Index	22.66% higher than the Index
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	25.98%
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	7.97%
Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan Blended Emerging Market Bond Index	% investments in the Index	87.41%
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 25.98% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					Investment in use-of-proceeds bonds
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index	
Greenhouse gas (GHG) Emissions						P
GHG Intensity of Investee Companies						P
Exposure to companies active in the fossil fuel sector		P	P			
Energy consumption intensity per high impact climate sector					P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Treasury Note 2024-04-30	Treasuries	2.64%	United States
Mexico (United Mexican States) (Go 2034-11-23)	Treasuries	2.46%	Mexico
Brazil Federative Republic Of	Treasuries	2.12%	Brazil
2025-01-01			
Indonesia (Republic Of) 2034-03-15	Treasuries	1.69%	Indonesia
South Africa (Republic Of) 2026-12-21	Treasuries	1.64%	South Africa
Brazil Federative Republic Of (Go 2027-01-01)	Treasuries	1.63%	Brazil
Mexico (United Mexican States) 2023-12-07	Treasuries	1.56%	Mexico
Malaysia (Government) 2034-07-05	Treasuries	1.46%	Malaysia
Hungary (Republic Of) 2023-11-24	Treasuries	1.39%	Hungary
Chile (Republic Of) 2026-03-01	Treasuries	1.34%	Chile
Treasury Note 2022-12-31	Treasuries	1.29%	United States
Treasury Bill 2023-11-24	Treasuries	1.27%	United States
Mexico (United Mexican States) (Go 2031-05-29)	Treasuries	1.21%	Mexico
Hungary (Government) Regs 2027-02-22	Government Related	1.19%	Hungary
Qatar (State Of) Regs 2050-04-16	Government Related	1.17%	Qatar

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

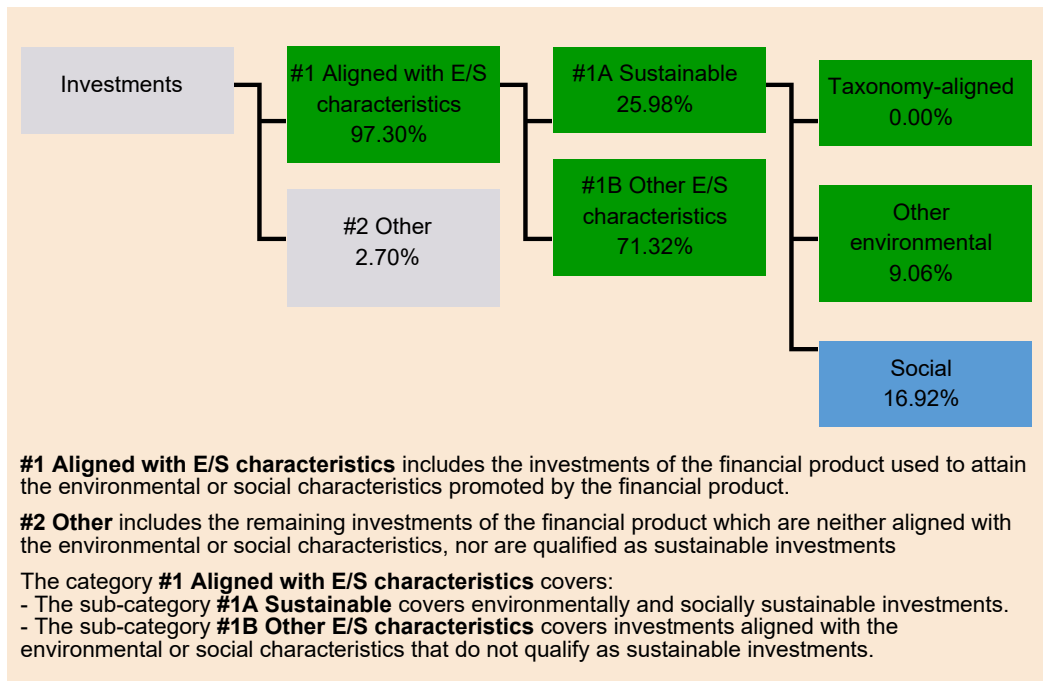
Sustainable Emerging Markets Blended Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

● **In which economic sectors were the investments made?**

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	54.73%
Government Related	Sovereign	39.76%
Government Related	Agency	1.04%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining, metals and mining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

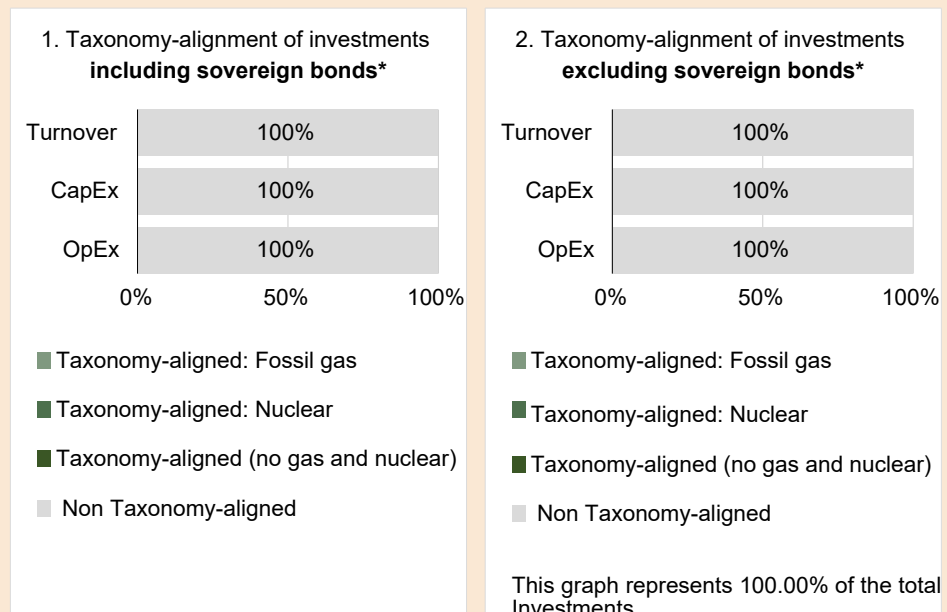
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 9.06% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 16.92% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Blended Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Emerging Markets Bond Fund

Legal entity identifier:
549300EJQVU7N2R7YO52

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: __%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: __%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 24.79% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan ESG Emerging Market Bond Index Global Diversified Index (the "Index")

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Limiting investments in issuers deemed to have negative externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Investment in use-of-proceeds bonds

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	24.79%
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have positive externalities held by the Fund as compared to the ESG Reporting Index	30.96% higher than the Index
Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan ESG Emerging Market Bond Index Global Diversified Index	% investments in the Index	88.39%
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	12.45%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 24.79% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					Investment in use-of-proceeds bonds
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index	
Greenhouse gas (GHG) Emissions						P
GHG Intensity of Investee Companies						P
Exposure to companies active in the fossil fuel sector		P	P			
Energy consumption intensity per high impact climate sector					P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Peru (Republic Of) 2034-01-15	Government Related	1.39%	Peru
Sharjah Sukuk Programme Ltd Regs 2029-10-23	Government Related	1.20%	Cayman Islands
Oman Sultanate Of (Government) Regs 2047-03-08	Government Related	1.17%	Oman
Chile (Republic Of) 2032-01-27	Government Related	1.14%	Chile
Qatar (State Of) Regs 2049-03-14	Government Related	1.13%	Qatar
Mexico (United Mexican States) (Go 2036-08-12	Government Related	1.10%	Mexico
Panama Republic Of (Government) 2028-03-17	Government Related	1.08%	Panama
Chile (Republic Of) 2033-07-27	Government Related	0.97%	Chile
Bahrain (Kingdom Of) Regs 2029-09-20	Government Related	0.96%	Bahrain
Panama Republic Of (Government) 2030-01-23	Government Related	0.95%	Panama
Hungary (Republic Of) Regs 2031-09-22	Government Related	0.95%	Hungary
Argentina Republic Of Government 2035-07-09	Government Related	0.94%	Argentina
Colombia Republic Of (Government) 2044-02-26	Government Related	0.93%	Colombia
Ecuador Republic Of (Government) Regs 2035-07-31	Government Related	0.93%	Ecuador
Gaci First Investment Co Mtn Regs 2027-10-13	Government Related	0.91%	Cayman Islands

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

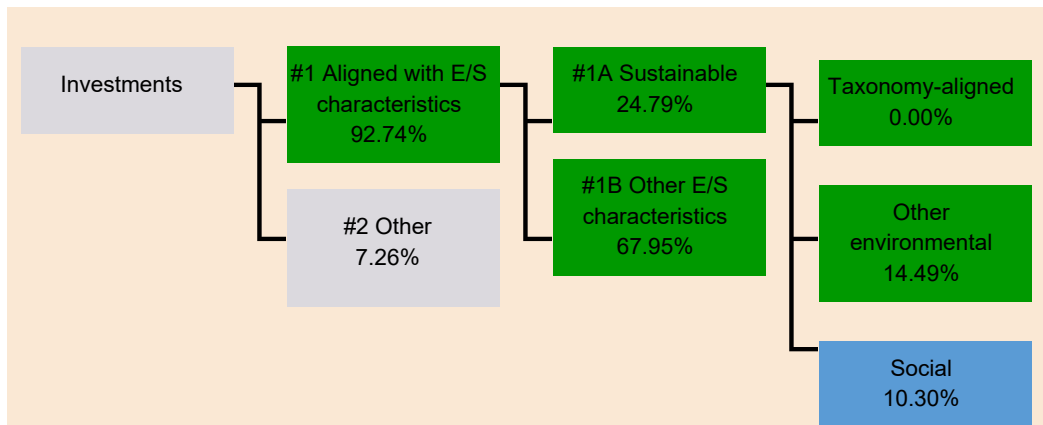
Sustainable Emerging Markets Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Sovereign	83.73%
Government Related	Agency	6.49%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining, metals and mining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

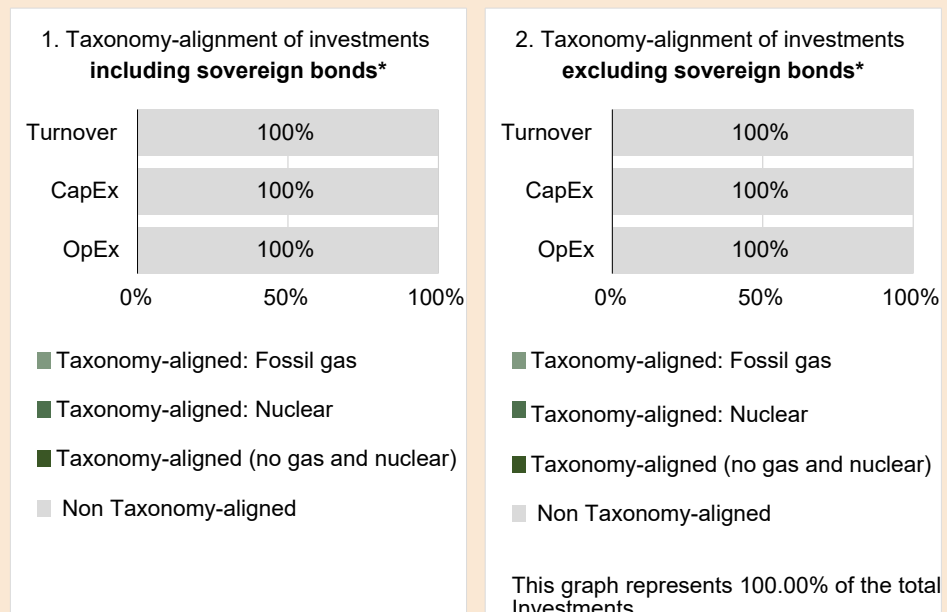
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)

● **What was the share of investments made in transitional and enabling activities?**

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

For the reference period, 14.49% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● **What was the share of socially sustainable investments?**

For the reference period, 10.30% of the Fund's investments were classified as socially sustainable investments.



● **What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?**

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Emerging Markets Corporate Bond Fund

Legal entity identifier:
549300RP1XQIVCL46L82

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 31.84% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan ESG Corporate Emerging Market Bond Index Broad Diversified Index ("the Index")

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Limiting investments in issuers deemed to have negative externalities

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the J.P. Morgan Corporate Emerging Market Bond Index Broad Diversified by 30%

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have positive externalities held by the Fund as compared to the Index	25.50% higher than the Index
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	14.58%
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the Index by 30%	Carbon emissions intensity relative to the Index	-39.38%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan ESG Corporate Emerging Market Bond Index Broad Diversified Index	% investments in the Index	88.34%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	31.84%
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 31.84% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					Investment in use-of-proceeds bonds
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index	
Greenhouse gas (GHG) Emissions						P
GHG Intensity of Investee Companies						P
Exposure to companies active in the fossil fuel sector		P	P			
Energy consumption intensity per high impact climate sector					P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Aes Panama Generation Holdings Srl Regs 2030-05-31	Electric	1.58%	Panama
Bbva Bancomer Sa Institucion De Ba Regs 2034-09-13	Banking	1.57%	United States
Inretail Consumer Regs 2028-03-22	Consumer Non-Cyclical	1.56%	Peru
Corporacion Inmobiliaria Vesta Sab Regs 2031-05-13	Financial Other	1.55%	Mexico
Turkiye Sise Ve Cam Fabrikalari As Regs 2026-03-14	Capital Goods	1.52%	Turkey
Anglogold Ashanti Holdings Plc 2028-11-01	Basic Industry	1.47%	Isle of Man
Mercadolibre Inc 2031-01-14	Consumer Cyclical	1.46%	United States
Cemex Sab De Cv Regs 2079-12-31	Capital Goods	1.44%	Mexico
Cap Sa Regs 2031-04-27	Basic Industry	1.40%	Chile
Minsur Sa Regs 2031-10-28	Basic Industry	1.39%	Peru
Prosus Nv Mtn Regs 2031-07-13	Communications	1.39%	Netherlands
Greenko Power li Limited Regs 2028-12-13	Government Related	1.39%	Mauritius
Abu Dhabi Commercial Bank Pjsc Mtn Regs 2027-09-14	Government Related	1.37%	United Arab Emirates
Star Energy Geothermal Darajat li Regs 2038-10-14	Electric	1.36%	Bermuda
Aldar Sukuk No 2 Ltd Regs 2029-10-22	Financial Other	1.36%	Cayman Islands

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

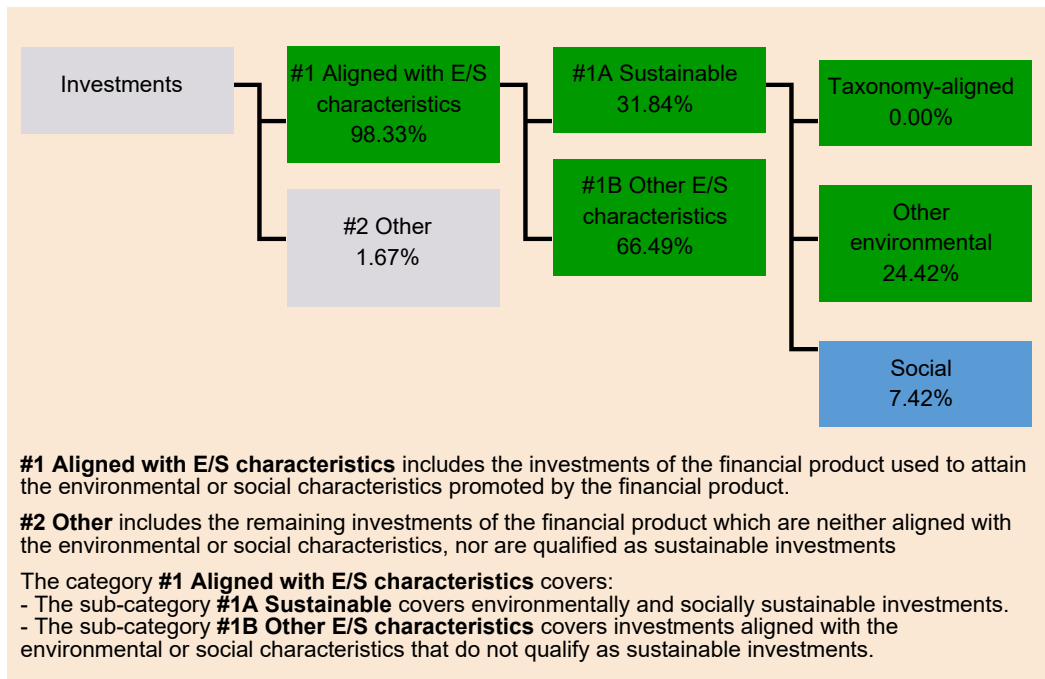
Sustainable Emerging Markets Corporate Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Agency	21.87%
Banking	Other	10.67%
Basic Industry	Metals and Mining	10.34%
Financial Other	Other	6.41%
Electric	Other	6.23%
Communications	Wireless	5.55%
Consumer Non-Cyclical	Food and Beverage	5.23%
Energy	Independent	3.00%
Basic Industry	Paper	2.51%
Basic Industry	Chemicals	2.51%
Consumer Cyclical	Automotive	2.15%
REITs	Other REIT	2.05%
Treasuries	Treasuries	1.96%
Communications	Media and Entertainment	1.81%
Consumer Non-Cyclical	Supermarkets	1.56%
Capital Goods	Building Materials	1.56%
Capital Goods	Diversified Manufacturing	1.52%
Technology	Other	1.50%
Consumer Cyclical	Retailers	1.46%
Consumer Non-Cyclical	Pharmaceuticals	1.37%
Communications	Cable and Satellite	1.29%
Industrial Other	Other	1.22%
Consumer Cyclical	Restaurants	1.10%
Energy	Refining	0.59%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, midstream, oil field services.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

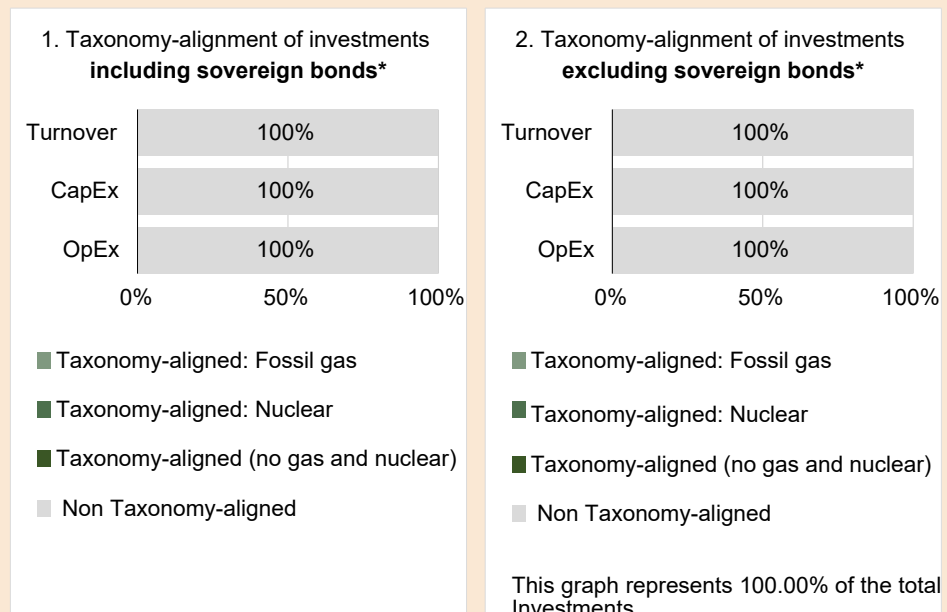
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 24.42% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 7.42% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Corporate Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Emerging Markets Local Currency Bond Fund

Legal entity identifier:
549300T218NWJ8CPIT42

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 28.31% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan ESG Government Bond Index - Emerging Market Global Diversified Index (the "Index")

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index

Limiting investments in issuers deemed to have negative externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Ensure at least 70% of the Fund's total assets are invested in securities within the J.P. Morgan ESG Government Bond Index - Emerging Market Global Diversified Index	% investments in the Index	95.15%
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	5.39%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	28.31%
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have positive externalities held by the Fund as compared to the Index	20.70% higher than the Index

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 28.31% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					Investment in use-of-proceeds bonds
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index	
Greenhouse gas (GHG) Emissions						P
GHG Intensity of Investee Companies						P
Exposure to companies active in the fossil fuel sector		P	P			
Energy consumption intensity per high impact climate sector					P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Colombia (Republic Of) 2031-03-26	Treasuries	2.78%	Colombia
Brazil Federative Republic Of Treasuries (Gov 2029-01-01)	Treasuries	2.32%	Brazil
South Africa (Republic Of) 2031-02-28	Treasuries	2.06%	South Africa
Brazil Federative Republic Of Treasuries (Go 2027-01-01)	Treasuries	1.94%	Brazil
Czech Republic Regs 2023-10-25	Treasuries	1.89%	Czech Republic
Mexico (United Mexican States) (Go 2031-05-29)	Treasuries	1.67%	Mexico
Brazil Federative Republic Of Treasuries (Gov 2031-01-01)	Treasuries	1.51%	Brazil
South Africa (Republic Of) 2026-12-21	Treasuries	1.48%	South Africa
South Africa (Republic Of) 2030-01-31	Treasuries	1.45%	South Africa
Brazil Federative Republic Of Treasuries (Gov 2026-01-01)	Treasuries	1.39%	Brazil
Mexico (United Mexican States) 2027-06-03	Treasuries	1.38%	Mexico
Peru (Republic Of) Regs 2031-08-12	Treasuries	1.37%	Peru
Czech Republic Regs 2024-05-25	Treasuries	1.34%	Czech Republic
Poland (Republic Of) 2029-10-25	Treasuries	1.31%	Poland
Mexico (United Mexican States) (Go 2026-03-05)	Treasuries	1.30%	Mexico

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

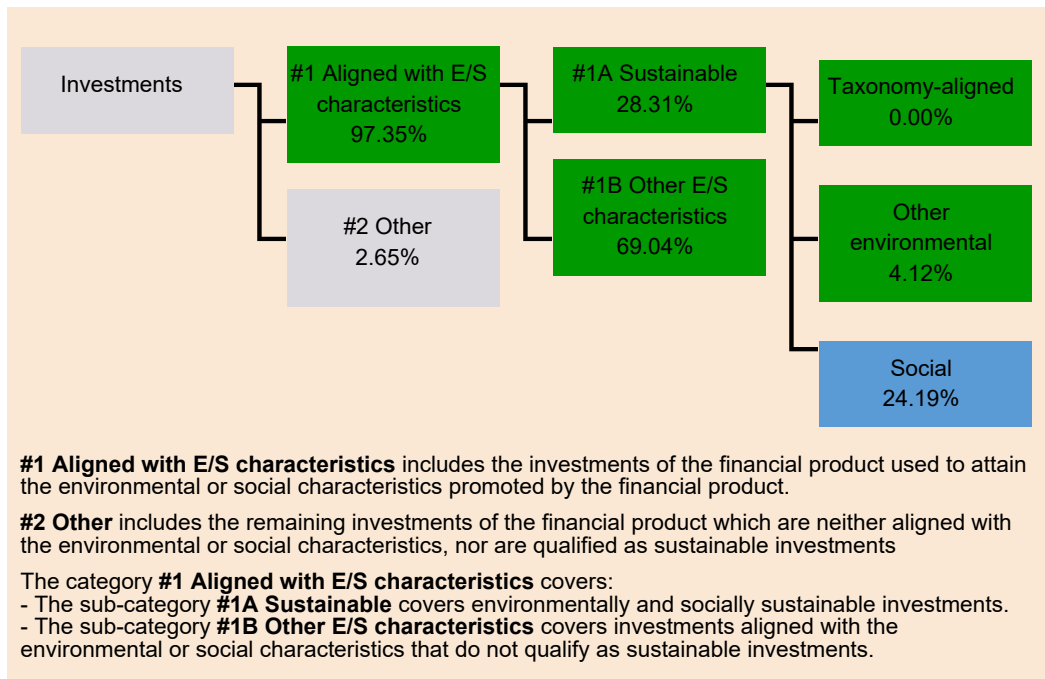
Sustainable Emerging Markets Local Currency Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	93.48%
Government Related	Sovereign	3.84%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining, metals and mining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

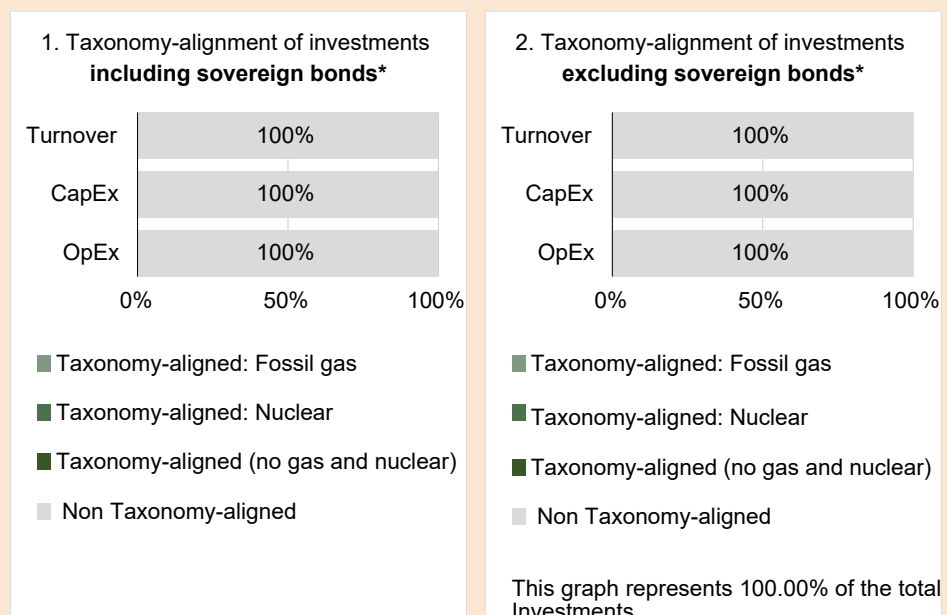
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)

● **What was the share of investments made in transitional and enabling activities?**

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

For the reference period, 4.12% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● **What was the share of socially sustainable investments?**

For the reference period, 24.19% of the Fund's investments were classified as socially sustainable investments.



● **What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?**

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Emerging Markets Local Currency Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

Product name:
Sustainable Energy Fund

Legal entity identifier:
5493009Z1H3ONBJRQQ80

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: 86.52%

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: 5.75%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index
Exclusion of investment in companies that are classified in the following sectors (as defined by Global Industry Classification Standard): coal and consumables; oil and gas exploration and production; integrated oil and gas; and tobacco

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the MSCI All Countries World Index after eliminating at least 20% of the lowest rated securities from the index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Exclusion of investment in companies that are classified in the following sectors (as defined by Global Industry Classification Standard): coal and consumables; oil and gas exploration and production; integrated oil and gas; and tobacco	# of active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	92.27%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Nextera Energy Inc	Utilities	5.94%	United States
Rwe Ag	Utilities	5.26%	Germany
Enel	Utilities	5.19%	Italy
BLK ICS USD Leaf Agency Dist	Mutual Funds	4.48%	Ireland
EDP Energias De Portugal Sa	Utilities	3.27%	Portugal
Samsung Sdi Ltd	Information Technology	3.12%	Korea (South), Republic of
Lg Chem Ltd	Materials	3.04%	Korea (South), Republic of
Analog Devices Inc	Information Technology	2.97%	United States
Lair Liquide Societe Anonyme Pour	Materials	2.88%	France
Vestas Wind Systems	Industrials	2.87%	Denmark
Infineon Technologies Ag	Information Technology	2.77%	Germany
Ingersoll Rand Inc	Industrials	2.50%	United States
Stmicroelectronics Nv	Information Technology	2.42%	Switzerland
Schneider Electric	Industrials	2.38%	France
Ansys Inc	Information Technology	2.29%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

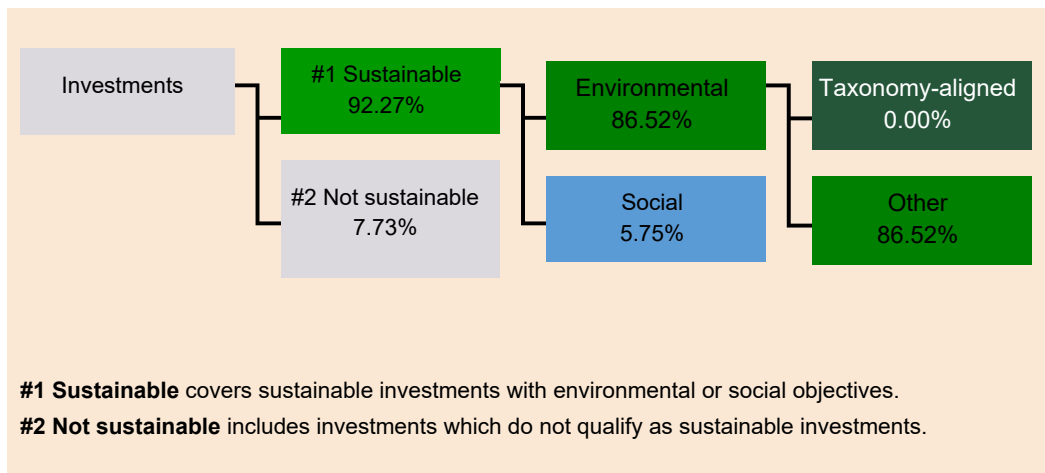
Sustainable Energy Fund (continued)



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

● What was the asset allocation?



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

● **In which economic sectors were the investments made?**

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Industrials	Capital Goods	25.52%
Utilities	Utilities	24.87%
Information Technology	Semiconductors & Semiconductor Equipment	16.74%
Materials	Materials	11.99%
Information Technology	Software & Services	7.98%
Information Technology	Tech Hardware & Equipment	4.94%
Financials	Financial Services	4.48%
Consumer Staples	Food Beverage Tobacco	1.95%
Industrials	Transportation	1.07%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

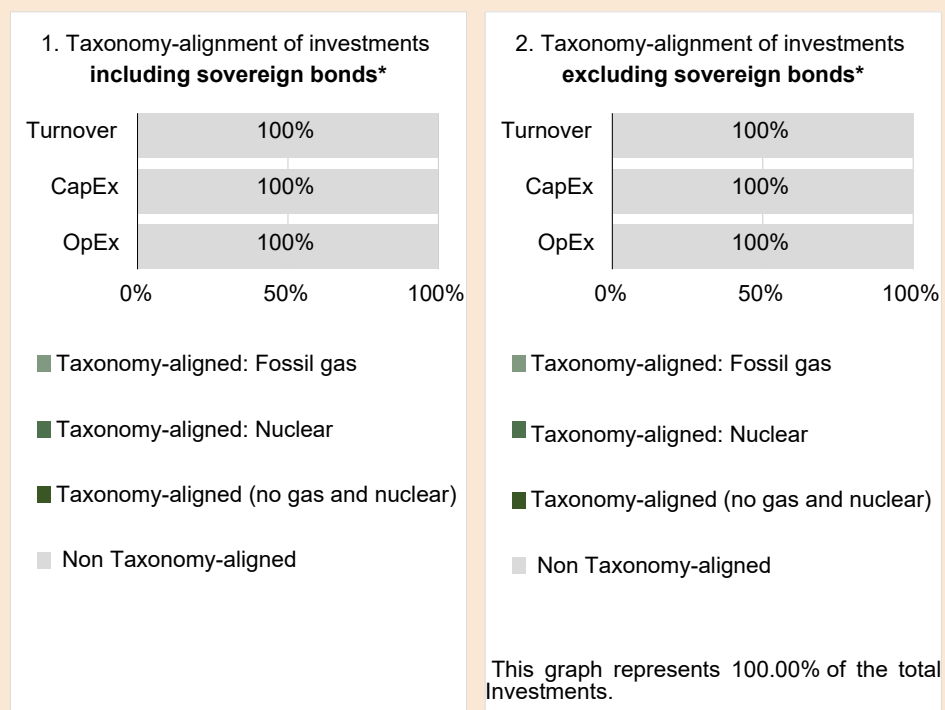
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 86.52% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 5.75% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "Not sustainable" included derivatives, cash and near cash instruments and shares or units of CIS and fixed income transferable securities (also known as debt securities) issued by agencies worldwide, however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Energy Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Fixed Income Global Opportunities Fund

Legal entity identifier:
549300WDFK3XK5N3KS37

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 22.73% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Investments in issuers deemed to have positive externalities

Limiting investments in issuers deemed to have negative externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	22.73%
Investments in issuers deemed to have positive externalities	% investments deemed to have positive externalities held by the Fund	30.30%
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	10.54%
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	2 ¹

¹During the reference period, the Fund had two active breaches due to holding issuers that extracted more than 5% of their revenue from thermal coal based- power generation. The breaches were identified, reported and rectified as part of BlackRock's standard breach resolution process.

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 22.73% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Investments in issuers deemed to have positive externalities	Investment in use-of-proceeds bonds
Greenhouse gas (GHG) Emissions						P
GHG Intensity of Investee Companies						P
Exposure to companies active in the fossil fuel sector		P	P			
Energy consumption intensity per high impact climate sector					P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Umbs 30Yr Tba(Reg A) 2023-07-13	Securitized	2.19%	United States
Gnma2 30Yr 2050-07-20	Securitized	1.91%	United States
Treasury Note (2Old) 2033-02-15	Treasuries	1.82%	United States
Umbs 30Yr Tba(Reg A) 2023-09-14	Securitized	1.76%	United States
Treasury (Cpi) Note 2024-01-15	Treasuries	1.54%	United States
Treasury (Cpi) Note 2024-04-15	Treasuries	1.54%	United States
Treasury Bond 2052-08-15	Treasuries	1.47%	United States
Umbs 30Yr Tba(Reg A) 2023-01-12	Securitized	1.43%	United States
Spain (Kingdom Of) 2032-10-31	Treasuries	1.40%	Spain
Treasury Bond 2052-05-15	Treasuries	1.15%	United States
Umbs 30Yr Tba(Reg A) 2023-03-13	Securitized	0.97%	United States
Spain (Kingdom Of) 2033-04-30	Treasuries	0.91%	Spain
Cash Collateral Usd Mlft 2049-12-31	Brokerage/Asset Managers/Exchanges	0.88%	United States
Treasury Note 2026-04-15	Treasuries	0.88%	United States
Umbs 30Yr Tba(Reg A) 2023-09-14	Securitized	0.88%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

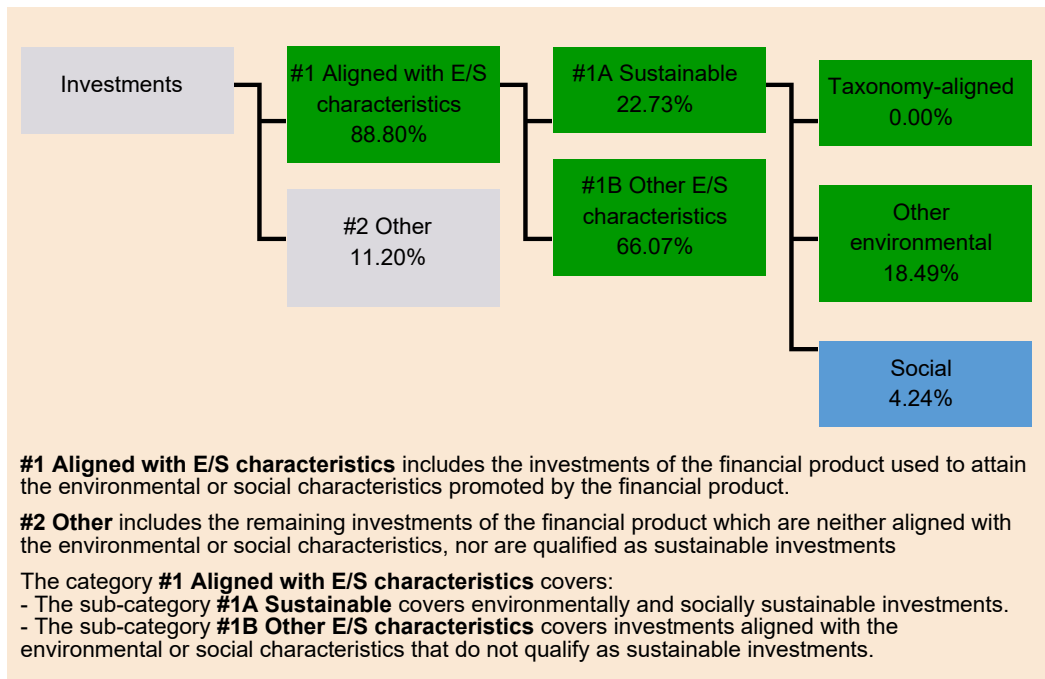
Sustainable Fixed Income Global Opportunities Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	19.60%
Securitized	MBS Pass-Through	10.73%
Securitized	ABS	10.62%
Banking	Other	9.45%
Securitized	CMBS	3.78%
Technology	Other	2.94%
Securitized	CMO	2.46%
Communications	Wirelines	2.12%
Brokerage/Asset Managers/Exchanges	Other	2.04%
Electric	Other	1.97%
Communications	Wireless	1.70%
Consumer Cyclical	Automotive	1.50%
Government Related	Sovereign	1.39%
Consumer Non-Cyclical	Pharmaceuticals	1.34%
Consumer Non-Cyclical	Healthcare	1.30%
Government Related	Agency	1.16%
Government Related	Local Authority	1.14%
Financial Other	Other	1.13%
Energy	Integrated	0.55%
Energy	Refining	0.29%
Energy	Independent	0.28%
Energy	Midstream	0.21%
Energy	Oil Field Services	0.01%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): metals and mining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

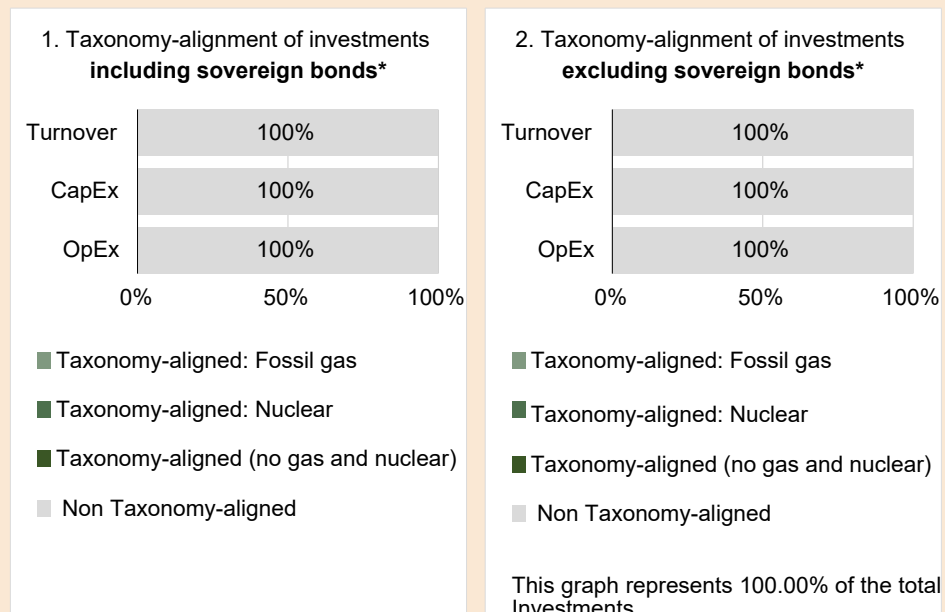
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 18.49% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 4.24% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, and fixed income transferable securities (also known as debt securities) issued by governments worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Fixed Income Global Opportunities Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Global Allocation Fund

Legal entity identifier:
549300TYWZPHTEVJ5C72

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 35.14% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the MSCI All Country World Index (60%) and Bloomberg Global Aggregate Index (40%) (the "Index")

Limiting investments in issuers deemed to have negative externalities

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI All Country World Index (60%) and Bloomberg Global Aggregate Index (40%)

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	0.82%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	35.14%
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Index	Investments deemed to have positive externalities held by the Fund as compared to the Index	28.03% higher than the Index
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the Index	Carbon emissions intensity relative to the Index	-35.97%
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 35.14% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					Investment in use-of-proceeds bonds
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index	
Greenhouse gas (GHG) Emissions						P
GHG Intensity of Investee Companies						P
Exposure to companies active in the fossil fuel sector		P	P			
Energy consumption intensity per high impact climate sector					P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 4 October 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Umbs 30Yr Tba (Reg A)	Government Related Securities	4.31%	United States
Microsoft Corp	Information Technology	2.09%	United States
SAP	Information Technology	1.89%	Germany
Archer Daniels Midland	Consumer Staples	1.86%	United States
Mastercard Inc Class A	Financials	1.70%	United States
Eli Lilly	Health Care	1.51%	United States
Marsh & McLennan Inc	Financials	1.31%	United States
Astrazeneca Plc	Health Care	1.27%	United Kingdom
Treasury Bill	Cash Securities	1.22%	United States
Humana Inc	Health Care	1.19%	United States
Abbott Laboratories	Health Care	1.17%	United States
Nestle Sa	Consumer Staples	1.15%	Switzerland
Asml Holding Nv	Information Technology	1.11%	Netherlands
Apple Inc	Information Technology	1.11%	United States
American Tower Reit Corp	Real Estate	1.11%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

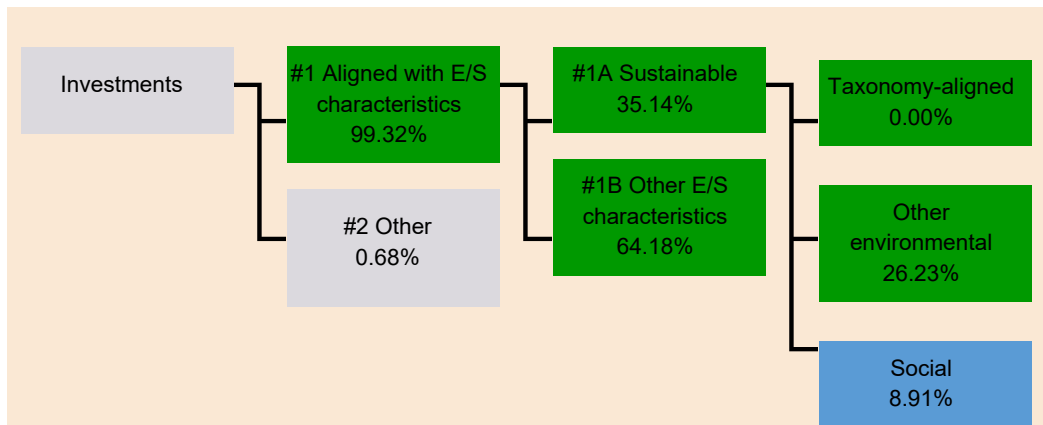
Sustainable Global Allocation Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Health Care Equipment & Services	7.98%
Information Technology	Software & Services	7.39%
Health Care	Pharma, Biotech & Life Sciences	6.76%
Industrials	Capital Goods	5.63%
Government Related Securities	Government Related Securities	5.22%
Financials	Financial Services	4.84%
Consumer Staples	Food Beverage Tobacco	4.29%
Information Technology	Semiconductors & Semiconductor Equipment	3.48%
Financials	Banks	3.11%
Materials	Materials	2.99%
Consumer Discretionary	Autos & Components	2.56%
Financials	Insurance	2.24%
Information Technology	Tech Hardware & Equipment	2.14%
Consumer Discretionary	Consumer Services	1.70%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.66%
Communication	Media & Entertainment	1.59%
Communication	Telecom	1.33%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	1.23%
Consumer Discretionary	Consumer Durables	0.98%
Consumer Staples	Household & Personal Products	0.97%
Energy	Oil & Gas Refining & Marketing	0.62%
Energy	Coal & Consumable Fuels	0.19%
Energy	Oil & Gas Equipment Services	0.00%
Energy	Oil & Gas Storage & Transportation	0.00%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

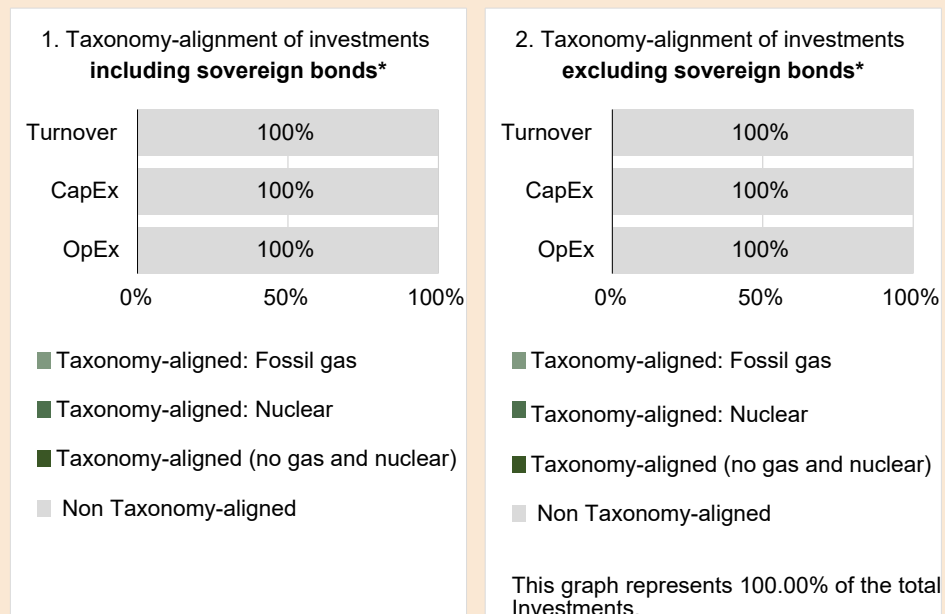
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 26.23% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 8.91% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Allocation Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable Global Bond Income Fund

Legal entity identifier:
549300ZEXZCUT4KV2424

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 24.32% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Investments in issuers deemed to have positive externalities

Limiting investments in issuers deemed to have negative externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	24.32%
Investments in issuers deemed to have positive externalities	% investments deemed to have positive externalities held by the Fund	48.07%
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	8.55%
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 24.32% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Investments in issuers deemed to have positive externalities	Investment in use-of-proceeds bonds
Greenhouse gas (GHG) Emissions						P
GHG Intensity of Investee Companies						P
Exposure to companies active in the fossil fuel sector		P	P			
Energy consumption intensity per high impact climate sector					P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Umbs 30Yr Tba(Reg A) 2023-01-12	Securitized	1.65%	United States
Umbs 30Yr Tba(Reg A) 2023-09-14	Securitized	1.47%	United States
Umbs 30Yr Tba(Reg A) 2023-03-13	Securitized	1.45%	United States
Fnma 30Yr Umbs Super 2050-05-01	Securitized	1.30%	United States
Umbs 30Yr Tba(Reg A) 2023-06-13	Securitized	0.81%	United States
Cash Collateral Usd Hsbft 2049-12-31	Banking	0.80%	United States
Umbs 30Yr Tba 2023-09-14	Securitized	0.79%	United States
Treasury Bill 2023-11-16	Treasuries	0.75%	United States
Cifc_17-1A B 144A 2029-04-23	Securitized	0.71%	Cayman Islands
Umbs 30Yr Tba(Reg A) 2023-03-13	Securitized	0.69%	United States
Ncms_18-Sox E 144A 2038-06-17	Securitized	0.61%	United States
Cifc_14-2Ra B1 144A 2030-04-24	Securitized	0.60%	Cayman Islands
Umbs 30Yr Tba(Reg A) 2023-07-13	Securitized	0.56%	United States
Gsamp_07-Hsb1 M7 2047-02-25	Securitized	0.54%	United States
Bpce Sa Mtn 144A 2027-01-18	Banking	0.54%	France

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

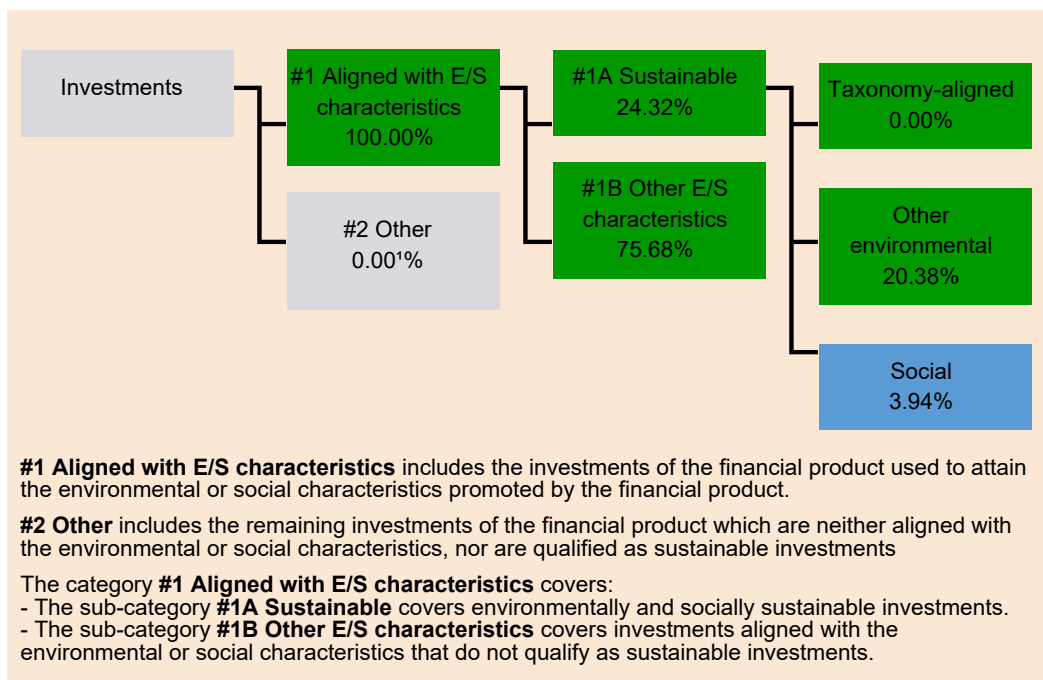
Sustainable Global Bond Income Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



¹The net exposure to "Other" assets was -2.06% due to derivative positions held on the Fund.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Securitized	ABS	13.73%
Banking	Other	13.56%
Securitized	MBS Pass-Through	9.28%
Government Related	Sovereign	7.67%
Securitized	CMBS	5.05%
Technology	Other	4.89%
Electric	Other	3.34%
Consumer Cyclical	Automotive	3.05%
Communications	Wireless	2.75%
Treasuries	Treasuries	2.68%
Consumer Non-Cyclical	Pharmaceuticals	2.67%
Consumer Non-Cyclical	Healthcare	2.59%
Government Related	Agency	2.58%
Communications	Wirelines	2.15%
Communications	Cable and Satellite	2.06%
Securitized	CMO	2.02%
Basic Industry	Chemicals	1.67%
Consumer Cyclical	Home Construction	1.50%
Consumer Non-Cyclical	Food and Beverage	1.28%
Financial Other	Other	1.24%
Communications	Media and Entertainment	1.18%
Basic Industry	Metals and Mining	1.17%
Energy	Integrated	1.13%
Energy	Midstream	0.20%
Energy	Refining	0.14%
Energy	Independent	0.11%
Energy	Oil Field Services	0.02%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

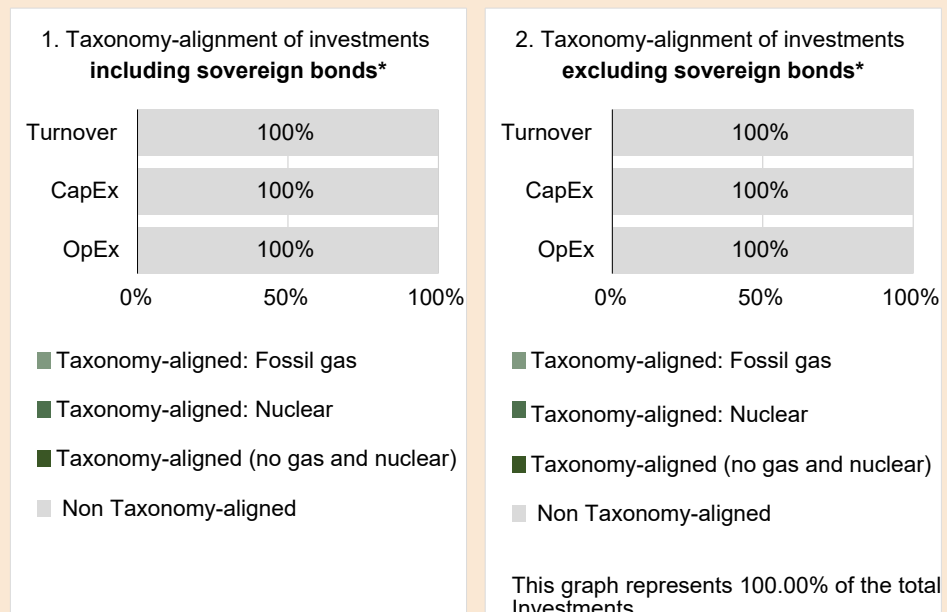
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 20.38% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 3.94% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Bond Income Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

Product name:
Sustainable Global Infrastructure Fund

Legal entity identifier:
549300MW34RL70JW4V90

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective: 77.20%**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective: 14.52%**

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Limit or exclude direct investment (as applicable) in corporate issuers which, in the opinion of the Investment Adviser: have any exposure to, or ties with, controversial weapons or conventional weapons; the production, distribution, licensing, retail or supply of tobacco or tobacco-related products; the production or distribution of firearms or small arms ammunitions intended for retail civilians; are deemed to have failed to comply with one or more of the ten United Nation Global Compact Principles ("UNGC"), which cover human rights, labour standards, the environment and anti-corruption; are involved in the extraction of, or the generation of power using, thermal coal or tar sands (also known as oil sands)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	91.72%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Sustainable Investments held by the Fund during the reference period met the do not significant harm ("DNSH") requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all sustainable investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- How were the indicators for adverse impacts on sustainability factors taken into account?

The indicators for principal adverse impacts ("PAI"s) on sustainability factors for each type of investment were assessed using BlackRock's Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
National Grid Plc	Utilities	5.50%	United Kingdom
Terna Rete Elettrica Nazionale	Utilities	5.00%	Italy
Sba Communications Reit Corp Class	Real Estate	4.98%	United States
EDP Energias De Portugal Sa	Utilities	4.70%	Portugal
Cellnex Telecom Sa	Communication	4.64%	Spain
Clearway Energy Inc Class C	Utilities	4.26%	United States
Enel	Utilities	4.20%	Italy
Smart Metering Systems Plc	Industrials	3.85%	United Kingdom
Sse Plc	Utilities	3.48%	United Kingdom
American Tower Reit Corp	Real Estate	3.39%	United States
Eversource Energy	Utilities	3.29%	United States
Fraport Frankfurt Airport Services	Industrials	2.44%	Germany
Severn Trent Plc	Utilities	2.41%	United Kingdom
Equinix Reit Inc	Real Estate	2.41%	United States
Nextdc Ltd	Information Technology	2.36%	Australia

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

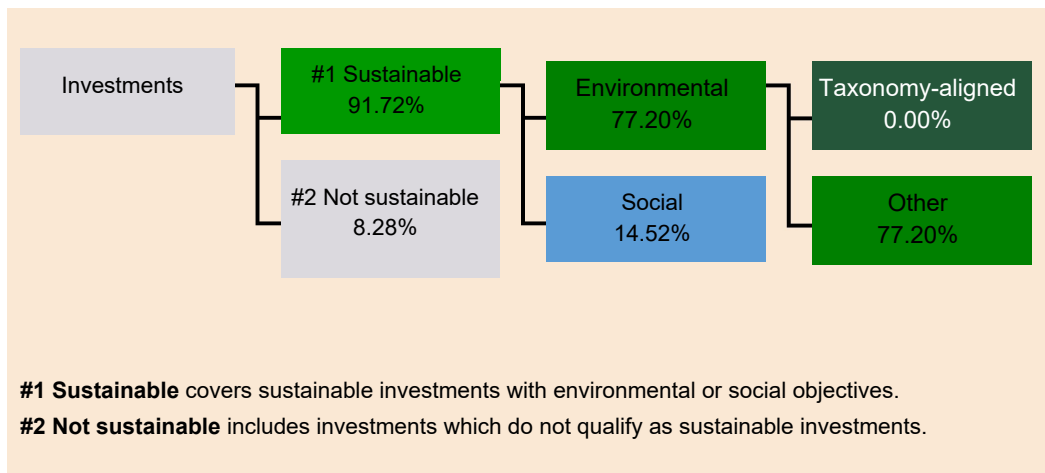
Sustainable Global Infrastructure Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

● **In which economic sectors were the investments made?**

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Utilities	Utilities	45.01%
Industrials	Transportation	17.27%
Real Estate	Equity Real Estate Investment Trusts (REITs)	16.11%
Communication	Telecom	7.88%
Industrials	Commercial & Professional Services	3.83%
Information Technology	Software & Services	2.82%
Energy	Oil & Gas Refining & Marketing	0.35%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

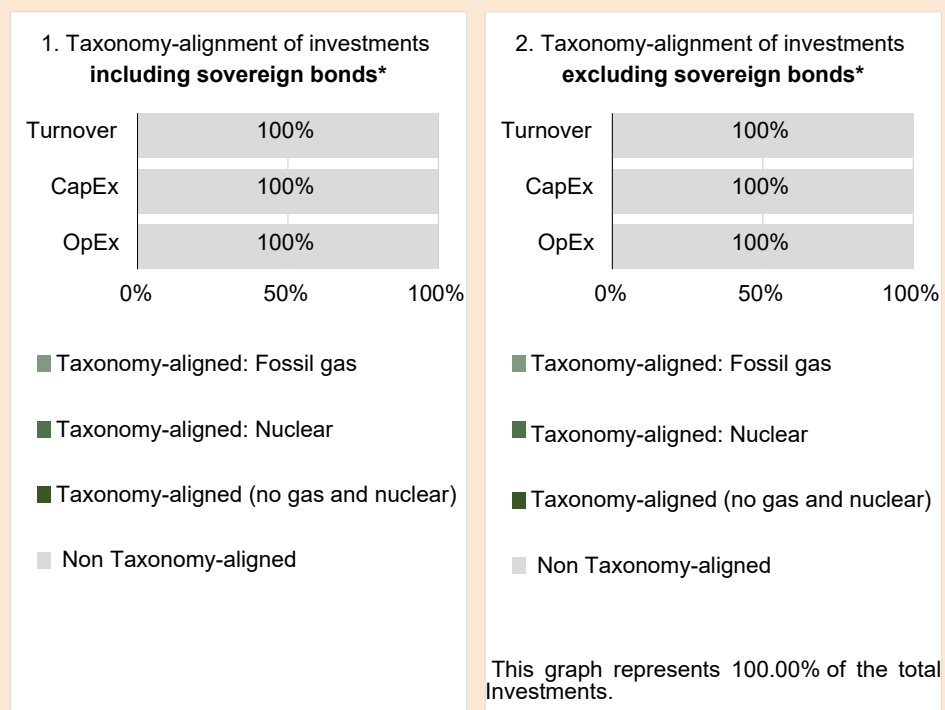
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 77.20% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 14.52% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

Investments included under “Not sustainable” included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable Global Infrastructure Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Sustainable World Bond Fund

Legal entity identifier:
549300GIUUQLJYFN4112

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **No**

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 25.60% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Bloomberg Barclays Global Aggregate Index (USD hedged) (the "Index")

Limiting investments in issuers deemed to have negative externalities

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	25.60%
Limiting investments in issuers deemed to have negative externalities	# of active breaches	No active breaches
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Enhanced exposure to investments that are deemed to have associated positive externalities compared to the Bloomberg Barclays Global Aggregate Index (USD hedged)	Investments deemed to have positive externalities held by the Fund as compared to the ESG Reporting Index	104.06% higher than the Index
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	14.04%

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 25.60% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the use of proceeds was assessed as contributing to an environmental and/or social objective such as green bonds, social bonds, and sustainability bonds; or
- (iv) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

For bonds qualifying as green bonds, the assessment was conducted at an issuance level based on the use of the proceeds of the bonds which must be formally and exclusively applied to promote climate or other environmental sustainability purposes. In addition, certain minimum safeguards and eligibility exclusions were incorporated in the selection of green bonds to avoid exposure to bonds associated with activities deemed to have highly negative environmental and societal impacts.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					Investment in use-of-proceeds bonds
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Enhanced exposure to investments that are deemed to have associated positive externalities compared to the ESG Reporting Index	
Greenhouse gas (GHG) Emissions						P
GHG Intensity of Investee Companies						P
Exposure to companies active in the fossil fuel sector		P	P			
Energy consumption intensity per high impact climate sector					P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 14 December 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Germany (Federal Republic Of) Regs 2027-10-15	Treasuries	5.91%	Germany
Germany (Federal Republic Of) Regs 2031-08-15	Treasuries	1.64%	Germany
Germany (Federal Republic Of) Regs 2025-10-10	Treasuries	1.57%	Germany
China Peoples Republic Of (Governm 2025-04-09	Treasuries	1.23%	China
Treasury Note (2Old) 2024-09-30	Treasuries	1.22%	United States
China Peoples Republic Of (Governm 2028-05-13	Treasuries	1.10%	China
China Peoples Republic Of (Governm 2030-05-21	Treasuries	1.05%	China
Umbs 30Yr Tba(Reg A) 2023-01-12	Securitized	0.88%	United States
Umbs 30Yr Tba(Reg A) 2023-03-13	Securitized	0.87%	United States
Japan (Government Of) 5Yr #148 2026-06-20	Treasuries	0.86%	Japan
Uk Conv Gilt 0.375 10/22/26 Regs 2026-10-22	Treasuries	0.69%	United Kingdom
China Peoples Republic Of (Governm 2024-10-17	Treasuries	0.64%	China
Umbs 30Yr Tba(Reg A) 2023-07-13	Securitized	0.64%	United States
Mexico (United Mexican States) (Go 2031-05-29	Treasuries	0.62%	Mexico
China Peoples Republic Of (Governm 2029-11-21	Treasuries	0.61%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

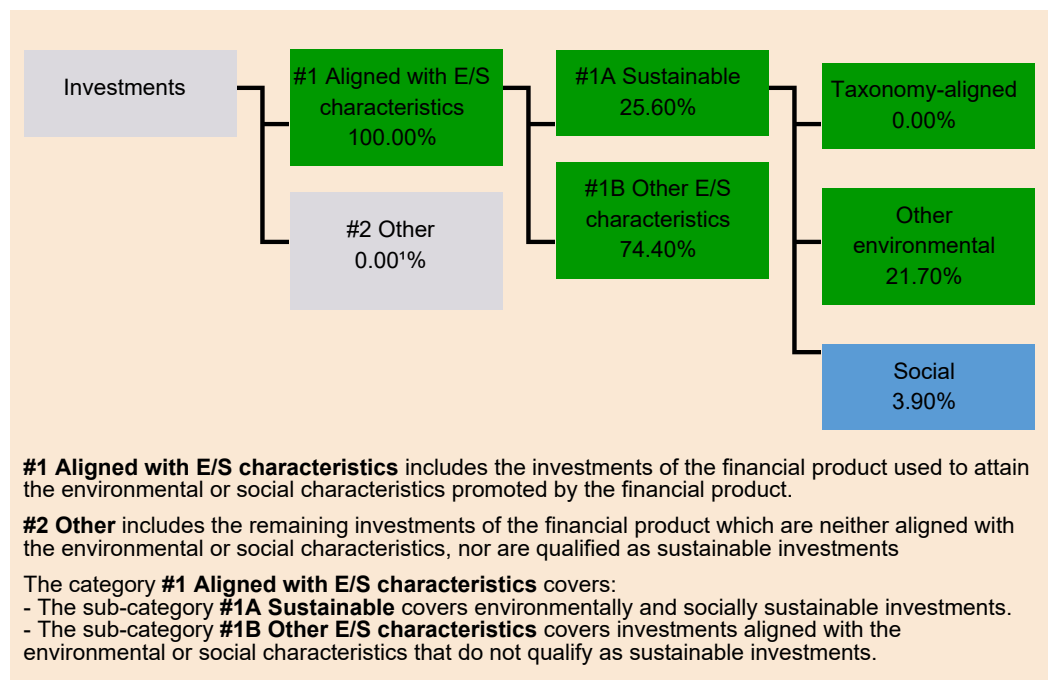
Sustainable World Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



¹The net exposure to “Other” assets was -8.72% due to derivative positions held on the Fund.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Treasuries	Treasuries	42.51%
Securitized	MBS Pass-Through	15.09%
Banking	Banking	10.15%
Securitized	ABS	9.64%
Securitized	CMBS	5.24%
Technology	Technology	3.83%
Electric	Electric	2.24%
Communications	Wirelines	2.09%
Government Related	Sovereign	1.79%
Government Related	Agency	1.72%
Securitized	Covered	1.61%
Government Related	Supranational	1.37%
Brokerage/Asset	Brokerage/Asset	1.35%
Managers/Exchanges	Managers/Exchanges	1.35%
Consumer Non-Cyclical	Pharmaceuticals	1.17%
Communications	Wireless	1.14%
Communications	Cable and Satellite	1.07%
Securitized	CMO	1.02%
Energy	Midstream	0.55%
Basic Industry	Metals and Mining	0.35%
Energy	Integrated	0.33%
Energy	Independent	0.13%
Energy	Refining	0.02%
Energy	Oil Field Services	0.00%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

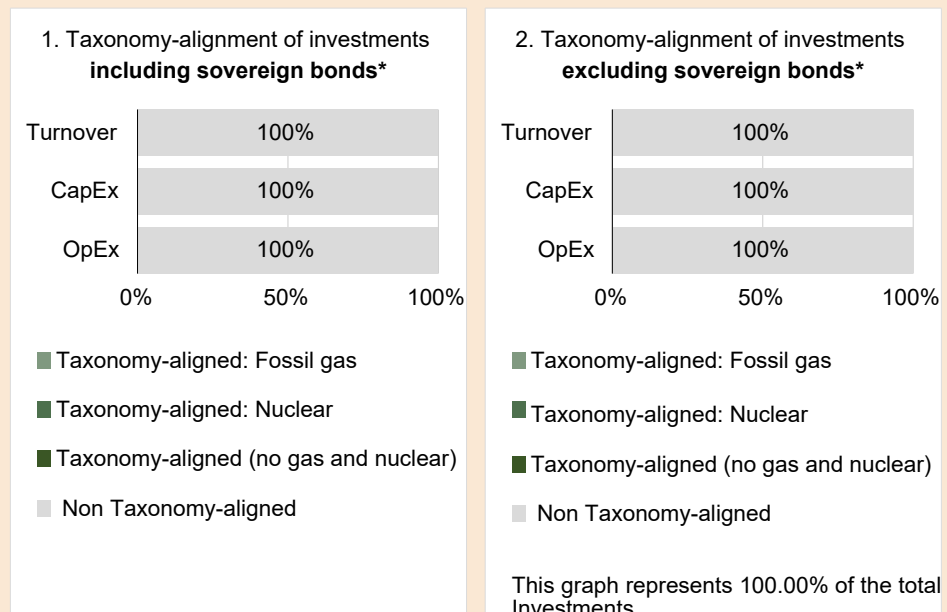
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 21.70% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 3.90% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by governments and agencies worldwide however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Sustainable World Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
Swiss Small & MidCap Opportunities Fund

Legal entity identifier:
549300YOB1KZTW27BE02

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Straumann Holding Ag	Health Care	7.91%	Switzerland
Chocoladefabriken Lindt & Spruengl	Consumer Staples	7.46%	Switzerland
Barry Callebaut Ag	Consumer Staples	5.71%	Switzerland
Schindler Holding Ag	Industrials	5.23%	Switzerland
Baloise Holding Ag	Financials	4.92%	Switzerland
Burckhardt Compression Holding Ag	Industrials	4.69%	Switzerland
Georg Fischer Ag	Industrials	4.38%	Switzerland
Dsv	Industrials	3.82%	Denmark
Lonza Group Ag	Health Care	3.72%	Switzerland
Tecan Group Ag	Health Care	3.68%	Switzerland
Belimo N Ag	Industrials	3.61%	Switzerland
Sika Ag	Materials	3.36%	Switzerland
Vz Holding Ag	Financials	2.77%	Switzerland
Dksh Holding Ag	Industrials	2.74%	Switzerland
Roche Holding Ag	Health Care	2.54%	Switzerland

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

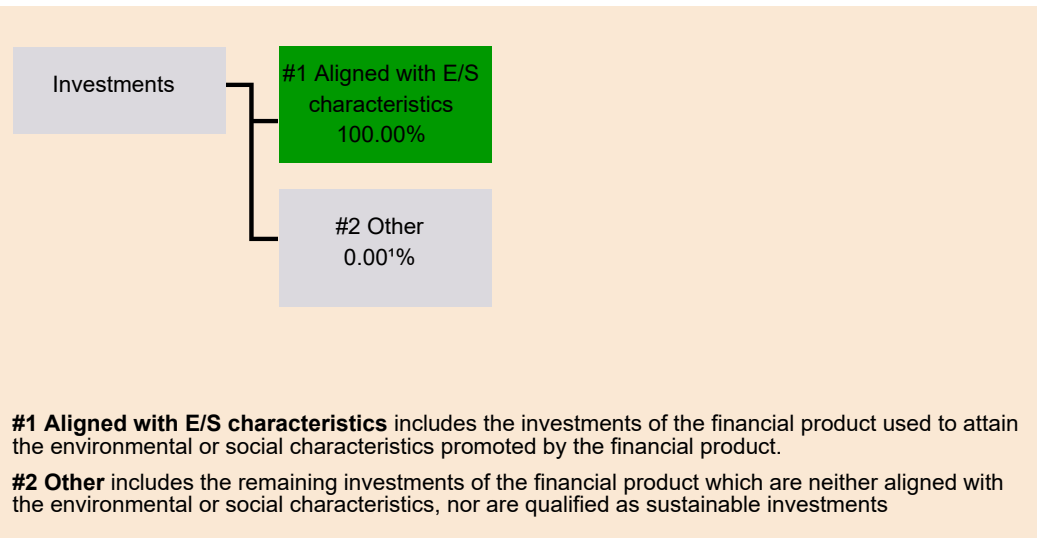
Swiss Small & MidCap Opportunities Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

¹The net exposure to "Other" assets was (-0.01%) due to derivative positions held on the Fund.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	25.41%
Consumer Staples	Food Beverage Tobacco	16.35%
Health Care	Pharma, Biotech & Life Sciences	16.11%
Health Care	Health Care Equipment & Services	11.58%
Financials	Insurance	7.40%
Financials	Financial Services	4.90%
Industrials	Transportation	3.82%
Materials	Materials	3.36%
Information Technology	Tech Hardware & Equipment	3.32%
Industrials	Commercial & Professional Services	2.74%
Utilities	Utilities	1.85%
Mutual Funds / Unit Investment Trust	Other	1.68%
Consumer Discretionary	Consumer Durables	1.49%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

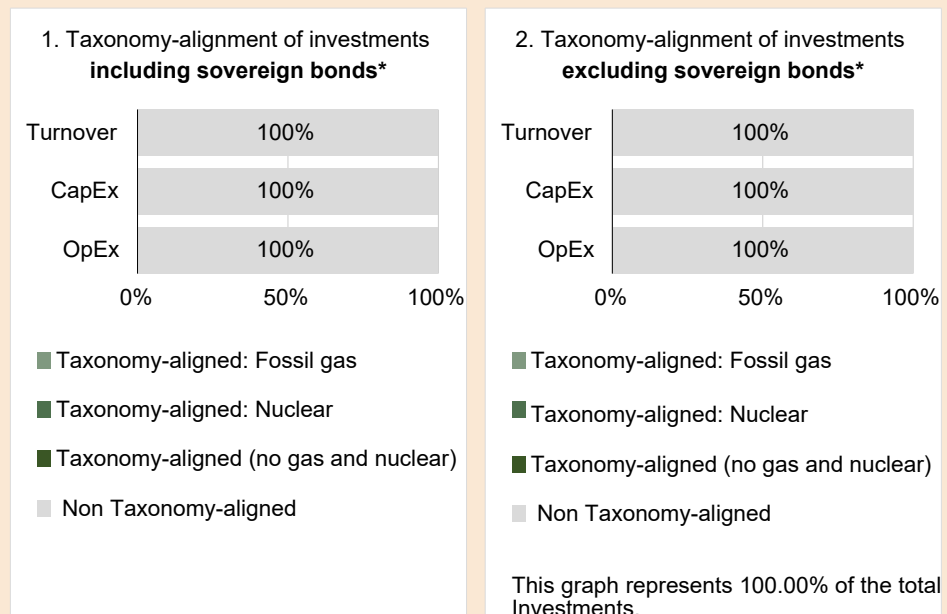
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and shares or unites of CIS however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Swiss Small & MidCap Opportunities Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
Systematic China A-Share Opportunities Fund

Legal entity identifier:
549300HIK3R2NF85QQ13

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes **No**

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: __%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: __%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund (continued)

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti- personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Contemporary Amperex Technology Lt	Industrials	4.41%	China
Ping An Insurance (Group) Of China	Financials	4.04%	China
Byd Ltd A	Consumer Discretionary	3.63%	China
Kweichow Moutai Ltd A	Consumer Staples	3.23%	China
Gree Electric Appliances Inc Of Zh	Consumer Discretionary	3.17%	China
China Merchants Bank Ltd A	Financials	2.82%	China
China State Construction Engineeri	Industrials	2.74%	China
Shenzhen Mindray Bio-Medical Elect	Health Care	2.37%	China
Longi Green Energy Technology Ltd	Information Technology	2.28%	China
Wuliangye Yibin Ltd A	Consumer Staples	2.17%	China
Tongwei Ltd A	Information Technology	1.89%	China
Boe Technology Group Ltd A	Information Technology	1.89%	China
Shanxi Xinghuacun Fen Wine Factory	Consumer Staples	1.88%	China
Industrial Bank Ltd A	Financials	1.67%	China
China United Network Communication	Communication	1.67%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

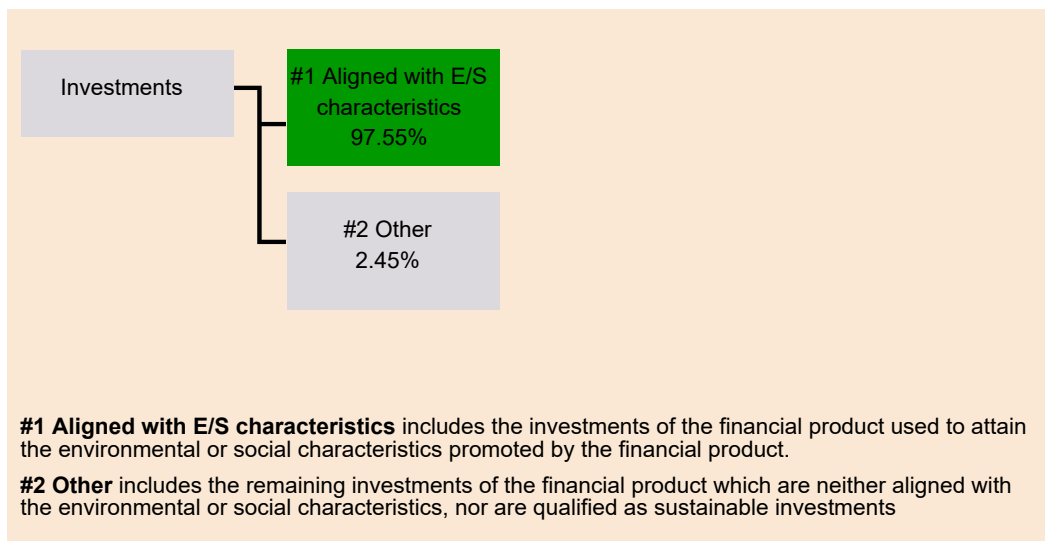
Systematic China A-Share Opportunities Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	16.27%
Consumer Staples	Food Beverage Tobacco	11.63%
Information Technology	Tech Hardware & Equipment	9.14%
Materials	Materials	8.62%
Information Technology	Semiconductors & Semiconductor Equipment	6.93%
Financials	Banks	6.88%
Consumer Discretionary	Consumer Durables	5.50%
Consumer Discretionary	Autos & Components	5.33%
Health Care	Pharma, Biotech & Life Sciences	4.76%
Health Care	Health Care Equipment & Services	4.73%
Financials	Insurance	4.48%
Financials	Financial Services	3.49%
Energy	Integrated Oil & Gas	1.88%
Communication	Telecom	1.67%
Industrials	Transportation	1.48%
Real Estate	Real Estate Management & Development	1.13%
Energy	Oil & Gas Equipment & Services	0.37%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

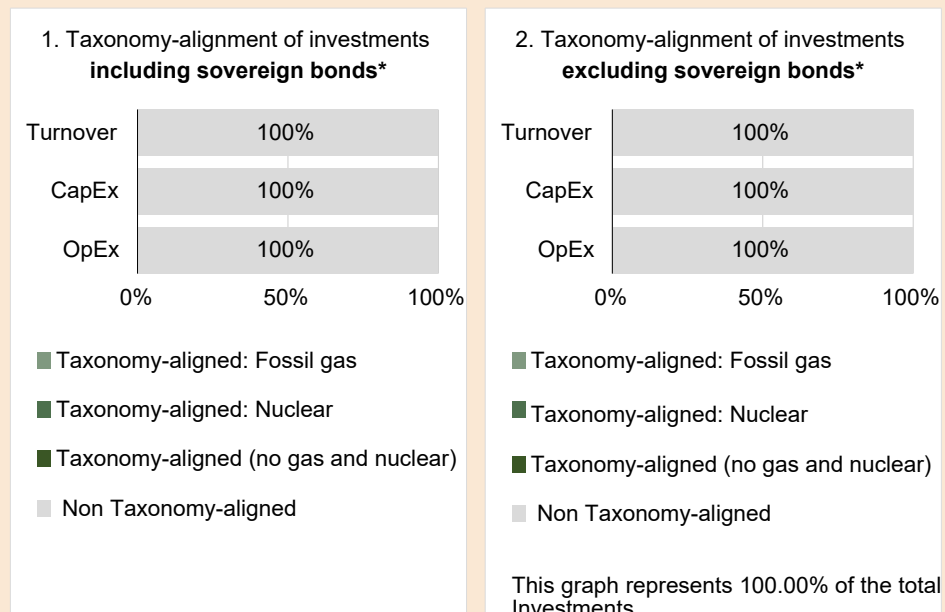
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 30%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Systematic China A-Share Opportunities Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Systematic China Environmental Tech Fund

Legal entity identifier:
529900A0JA146KNY9O73

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 62.98% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

Environmental and social characteristics promoted by the Fund

Maintain that the Fund holds at least 70% in investments in companies in the industries and supply chain of new energy, carbon neutral, green energy, energy conservation and emissions reduction themes

Investment in Sustainable Investments

Improvement of ESG adjusted score relative to the MSCI China All Share IMI Environmental 10/40 Index (the "Index")

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	62.98%
Maintain that the Fund holds at least 70% in investments in companies in the industries and supply chain of new energy, carbon neutral, green energy, energy conservation and emissions reduction themes	% investments in companies in the industries and supply chain of new energy, carbon neutral, green energy conservation and emissions reduction themes	97.86%
Improvement of ESG adjusted score relative to the MSCI China All Share IMI Environmental 10/40 Index	ESG score % improvement relative to the Index	7.89%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 62.98% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 15 June 2023 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Li Auto Class A Inc	Consumer Discretionary	11.24%	China
Contemporary Amperex Technology Lt	Industrials	9.06%	China
Nio American Depositary Shares Rep	Consumer Discretionary	5.96%	China
Xpeng Class A Inc	Consumer Discretionary	5.28%	China
Longi Green Energy Technology Ltd	Information Technology	4.20%	China
Goldwind	Industrials	3.38%	China
Science&Technology Ltd A			
Geely Automobile Holdings Ltd	Consumer Discretionary	2.58%	Hong Kong
Byd Ltd A	Consumer Discretionary	2.56%	China
Offshore Oil Engineering Ltd A	Energy	2.54%	China
China State Construction Engineeri	Industrials	2.54%	China
Risen Energy Ltd A	Information Technology	2.49%	China
Yutong Bus Ltd A	Industrials	2.47%	China
Weichai Power Ltd A	Industrials	2.47%	China
Ja Solar Technology Ltd A	Information Technology	2.45%	China
Gongniu Group Ltd A	Industrials	2.32%	China

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

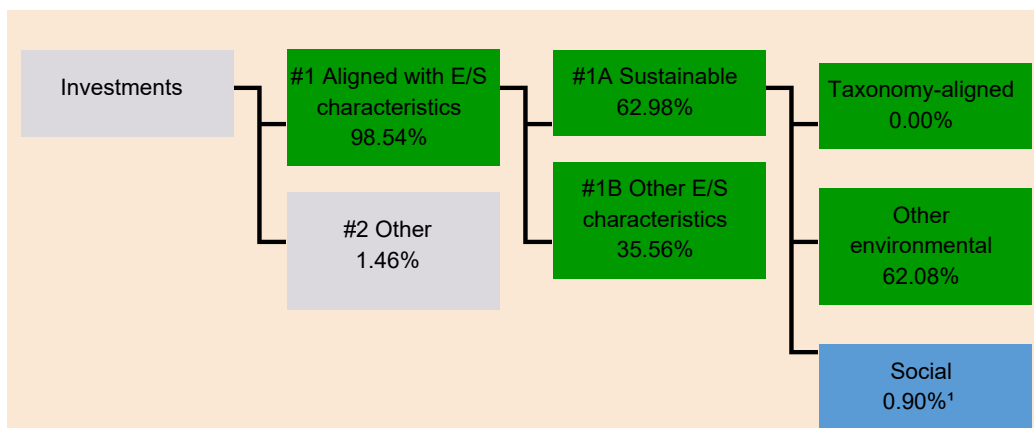
Systematic China Environmental Tech Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

¹On 15 June 2023, the Fund made a minimum commitment of 1% to Sustainable Investments with a social objective within the prospectus. On 31 August 2023, the Fund held less than this minimum commitment of 1%. The passive breach occurred due to market movements and was identified and rectified as part of BlackRock’s standard breach resolution process.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Consumer Discretionary	Autos & Components	36.65%
Industrials	Capital Goods	32.74%
Information Technology	Semiconductors & Semiconductor Equipment	12.52%
Information Technology	Tech Hardware & Equipment	8.37%
Utilities	Utilities	2.86%
Energy	Oil & Gas Equipment Services	2.54%
Industrials	Transportation	1.27%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

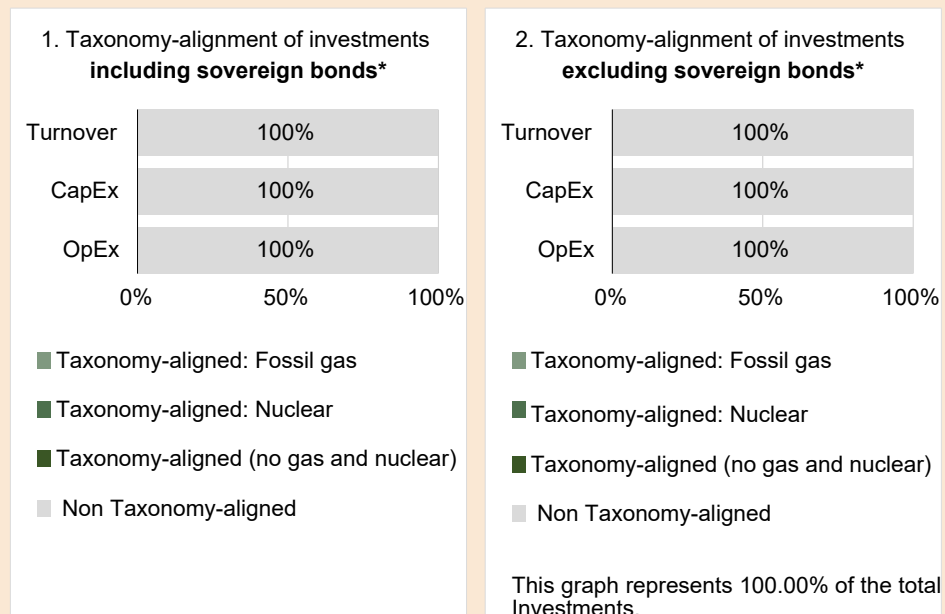
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 62.08% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 0.90% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic China Environmental Tech Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income & Growth Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Systematic Global Sustainable Income & Growth Fund

Legal entity identifier:
549300VKXVTNB9CQJ249

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 29.09% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income and Growth Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Investment in use-of-proceeds bonds

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the 33.3% MSCI World Minimum Volatility Index, 33.3% MSCI All Country World Index, 16.7% BBG Global Aggregate Corporate Index and 16.7% BBG Global High Yield Corp ex Emerging Markets Index Hedged in USD (the "Index") after eliminating at least 20% of the lowest rated securities from the Index Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the Index

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income and Growth Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	29.09%
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Index after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the Index	Carbon emissions intensity relative to the index	-55.13%
Investment in use-of-proceeds bonds	% use-of-proceeds bonds held by the Fund	0.99%

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 29.09% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective; or
- (iii) the fixed income securities were aligned with an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income and Growth Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income and Growth Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact (which cover human rights, labour standards, the environment and anticorruption)	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund’s holdings) relative to the benchmark
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income and Growth Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 22 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	1.85%	United States
Apple Inc	Information Technology	1.05%	United States
Unitedhealth Group Inc	Health Care	0.99%	United States
Pepsico Inc	Consumer Staples	0.94%	United States
Merck & Co Inc	Health Care	0.90%	United States
Gilead Sciences Inc	Health Care	0.79%	United States
Texas Instrument Inc	Information Technology	0.78%	United States
Coca-Cola	Consumer Staples	0.76%	United States
WW Grainger Inc	Industrials	0.76%	United States
Home Depot Inc	Consumer Discretionary	0.75%	United States
General Mills Inc	Consumer Staples	0.74%	United States
Novo Nordisk Class B	Health Care	0.71%	Denmark
Automatic Data Processing Inc	Industrials	0.70%	United States
Amazon Com Inc	Consumer Discretionary	0.70%	United States
Kellogg	Consumer Staples	0.70%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

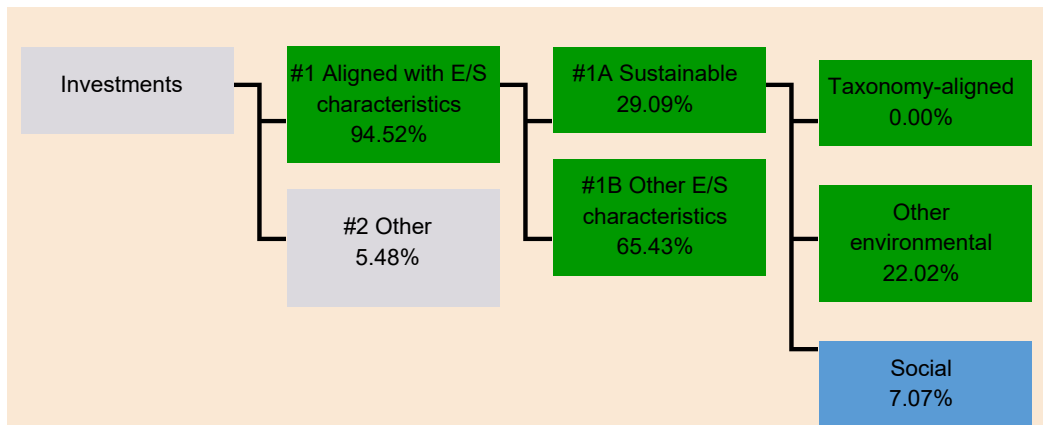
Systematic Global Sustainable Income and Growth Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income and Growth Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	8.69%
Financials	Banks	6.82%
Consumer Staples	Food Beverage Tobacco	6.21%
Information Technology	Software & Services	6.05%
Industrials	Capital Goods	5.96%
Communication	Telecom	4.95%
Utilities	Utilities	4.83%
Financials	Financial Services	4.58%
Health Care	Health Care Equipment & Services	4.24%
Materials	Materials	4.04%
Information Technology	Tech Hardware & Equipment	3.93%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	3.72%
Financials	Insurance	3.37%
Industrials	Commercial & Professional Services	2.98%
Communication	Media & Entertainment	2.96%
Information Technology	Semiconductors & Semiconductor Equipment	2.75%
Industrials	Transportation	2.29%
Consumer Discretionary	Consumer Services	2.17%
Consumer Staples	Household & Personal Products	1.85%
Consumer Discretionary	Autos & Components	1.72%
Real Estate	Equity Real Estate Investment Trusts (REITs)	1.68%
Consumer Staples	Consumer Staples Distribution & Retail	1.44%
Consumer Discretionary	Consumer Durables	1.33%
Energy	Oil & Gas Storage & Transportation	1.15%
Energy	Integrated Oil & Gas	1.02%
Energy	Oil & Gas Exploration & Production	0.76%
Energy	Oil & Gas Equipment & Services	0.53%
Energy	Oil & Gas Drilling	0.35%
Energy	Oil & Gas Refining & Marketing	0.27%
Energy	Coal & Consumable Fuels	0.00%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income and Growth Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

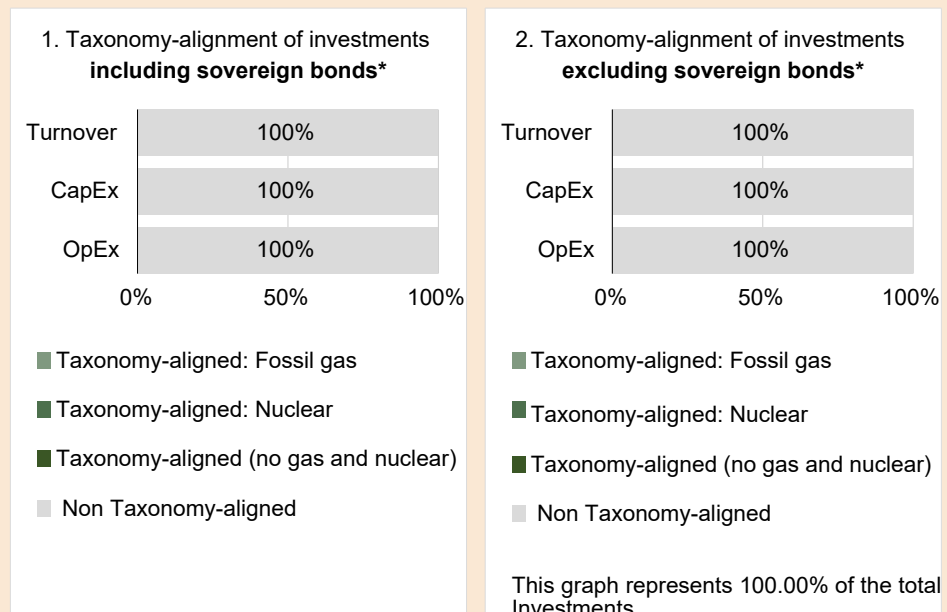
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income and Growth Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 22.02% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

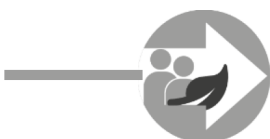
For the reference period, 7.07% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" include derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Global Sustainable Income and Growth Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
ESG Systematic Multi Allocation Credit Fund

Legal entity identifier:
549300UUNWQOH7ZDYR32

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: __%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: __%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund (continued)

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Maintain an ESG score higher than the Bloomberg Global Aggregate Corporate USD Hedged Index for investment grade corporate debt securities

Maintain an ESG score higher than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index for high yield corporate debt securities

Maintain a carbon emission intensity score lower than the Bloomberg Global Aggregate Corporate USD Hedged Index for investment grade corporate debt securities

Maintain a carbon emission intensity score lower than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index for high yield corporate debt securities

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Maintain an ESG score higher than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index for high yield corporate debt securities	ESG score % improvement relative to the Index	10.07%
Maintain a carbon emission intensity score lower than the Bloomberg Global Aggregate Corporate USD Hedged Index for investment grade corporate debt securities	Carbon emissions intensity relative to the Index	-49.68%
Maintain a carbon emission intensity score lower than the Bloomberg Global High Yield Index Excl CMBS & EMG 2% Capped USD Hedged Index for high yield corporate debt securities	Carbon emissions intensity relative to the Index	-30.82%
Maintain an ESG score higher than the Bloomberg Global Aggregate Corporate USD Hedged Index for investment grade corporate debt securities	ESG score % improvement relative to the Index	10.31%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator					
	Exclusion of issuers which are engaged in, or are exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	In relation with investment grade corporate debt securities, the ESG criteria applied by the Fund consists of achieving a carbon emission intensity score lower than the Bloomberg Global Aggregate Corporate USD Hedged Index	In relation with high yield corporate debt securities, the criteria applied by the Fund consists of achieving a carbon emission intensity score lower than the Bloomberg Global High Yield Index Excl CMBS & EMC 2% Capped USD Hedged Index
Greenhouse gas (GHG) Emissions					P	P
GHG Intensity of Investee Companies					P	P
Exposure to companies active in the fossil fuel sector		P	P			
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P		
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F					

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Qatar (State Of) Regs	Government Related	0.39%	Qatar
Hungary (Government) Regs	Government Related	0.38%	Hungary
Directv Financing Llc 144A	Industrial	0.36%	United States
Uruguay (Oriental Republic Of)	Government Related	0.36%	Uruguay
Perusahaan Penerbit Surat Berharga Mtn Regs	Government Related	0.36%	Indonesia
Abu Dhabi (Emirate Of) Regs	Government Related	0.35%	United Arab Emirates
Qatar State Of (Government) Regs	Government Related	0.32%	European Union
Oman Sultanate Of (Government) Regs	Government Related	0.32%	Qatar
Oman Sovereign Sukuk Saoc Regs	Government Related	0.32%	Chile
Chile (Republic Of)	Government Related	0.32%	Oman
Kazakhstan (Republic Of) Regs	Government Related	0.31%	Oman
Qatar (State Of) Regs	Government Related	0.30%	Kazakhstan
Jpmorgan Chase & Co	Financial Institutions	0.29%	Qatar
Philippines (Republic Of)	Government Related	0.29%	United States
Jamaica (Government)	Government Related	0.29%	Philippines

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

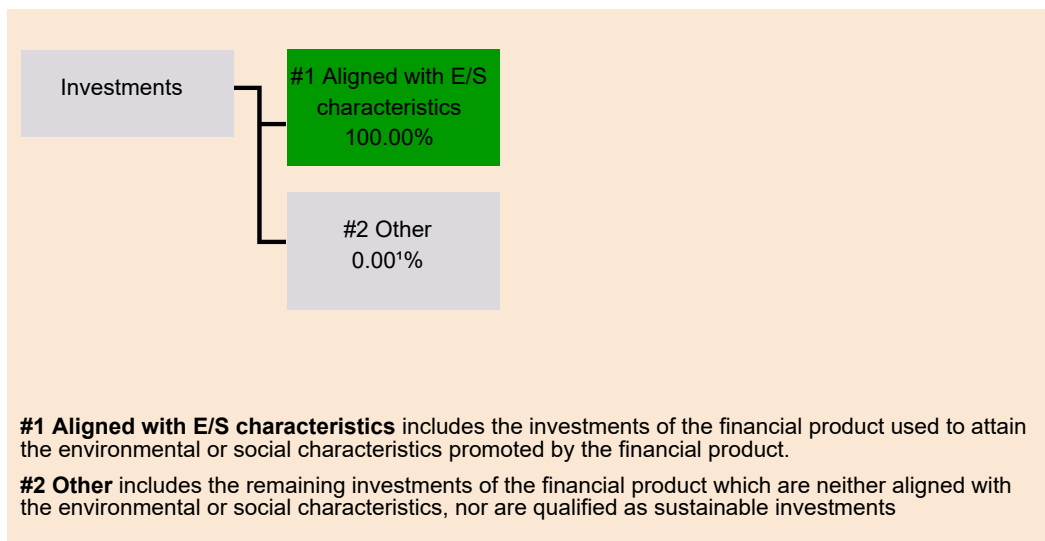
ESG Systematic Multi Allocation Credit Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



¹The net exposure to “Other” assets was -0.20% due to derivative positions held on the Fund.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Government Related	Sovereign	33.40%
Banking	Other	7.84%
Technology	Other	5.48%
Government Related	Agency	3.93%
Consumer Non-Cyclical	Healthcare	3.11%
Communications	Cable and Satellite	2.31%
Consumer Non-Cyclical	Food and Beverage	2.29%
Energy	Midstream	2.20%
Communications	Wirelines	2.17%
Consumer Cyclical	Automotive	1.97%
Electric	Other	1.93%
Consumer Non-Cyclical	Pharmaceuticals	1.57%
Consumer Cyclical	Consumer Cyclical Services	1.54%
Communications	Media and Entertainment	1.54%
Capital Goods	Diversified Manufacturing	1.48%
Basic Industry	Metals and Mining	1.48%
Consumer Cyclical	Retailers	1.44%
Other	Other	1.36%
Communications	Wireless	1.33%
Capital Goods	Building Materials	1.29%
Energy	Oil Field Services	1.29%
Energy	Independent	1.14%
Industrial Other	Other	1.12%
Finance Companies	Other	1.09%
Energy	Integrated	0.55%
Energy	Refining	0.49%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

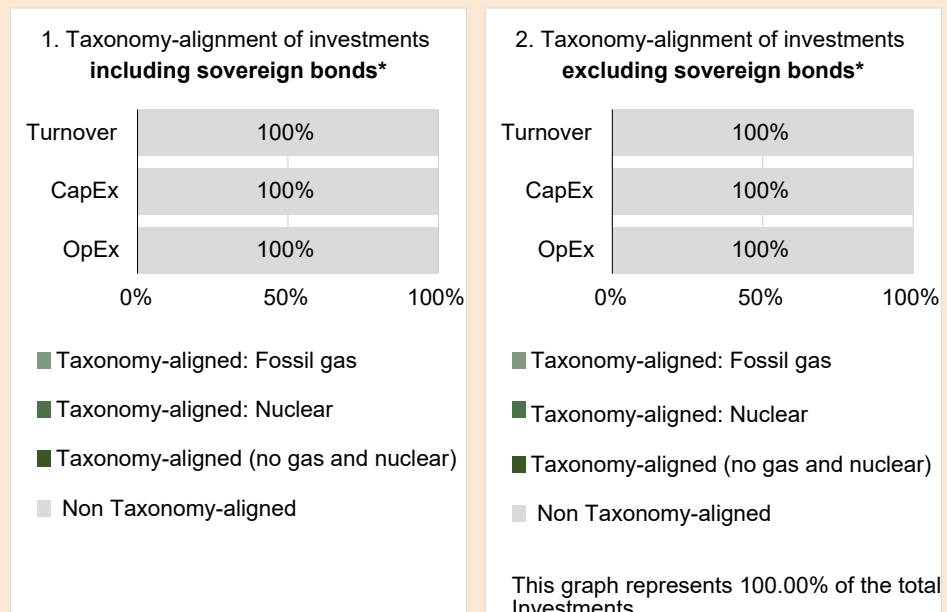
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund (continued)

● **What was the share of investments made in transitional and enabling activities?**

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What was the share of socially sustainable investments?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?**

Investments included under "#2 Other" can include derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

ESG Systematic Multi Allocation Credit Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
Systematic Sustainable Global Small Cap Fund

Legal entity identifier:
549300HBMGWEEZN5BI34

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: ___%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: ___%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 24.21% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the MSCI ACWI Small Cap Index (the "Index") after eliminating at least 20% of the least well-rated securities from the Index

Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI ACWI Small Cap Index

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	24.21%
Maintain that the weighted average ESG rating of the Fund will be higher than the MSCI ACWI Small Cap Index after eliminating at least 20% of the least well-rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating: A (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund's holdings) relative to the MSCI ACWI Small Cap Index	Carbon emissions intensity relative to the Index	-40.59%
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

During the reference period, the Fund invested 24.21% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:
 (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
 (ii) the issuer's business practices contributed to an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact (which cover human rights, labour standards, the environment and anticorruption)	Reduction of carbon emissions intensity (emissions per \$1 million of sales revenue across the Fund’s holdings) relative to the benchmark
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 14 December 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Tokyo Tatemono Ltd	Real Estate	0.93%	Japan
Gibson Energy Inc	Energy	0.93%	Canada
Teradata Corp	Information Technology	0.85%	United States
Oshkosh Corp	Industrials	0.73%	United States
Comfort Systems Usa Inc	Industrials	0.71%	United States
Boyd Gaming Corp	Consumer Discretionary	0.69%	United States
Siteone Landscape Supply Inc	Industrials	0.61%	United States
Insperty Inc	Industrials	0.57%	United States
Bawag Group Ag	Financials	0.57%	Austria
King Yuan Electronics Ltd	Information Technology	0.57%	Taiwan (Republic of China)
Manhattan Associates Inc	Information Technology	0.55%	United States
Apogee Enterprises Inc	Industrials	0.54%	United States
J.Front Retailing Ltd	Consumer Discretionary	0.53%	Japan
Enovis Corp	Health Care	0.53%	United States
Huntsman Corp	Materials	0.52%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

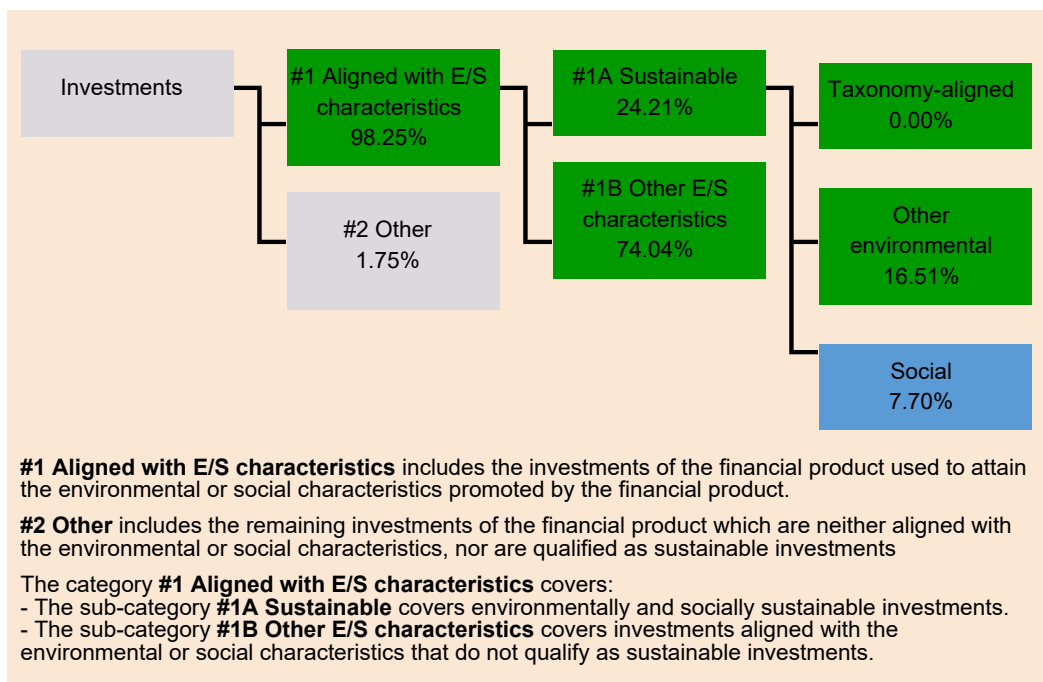
Systematic Sustainable Global Small Cap Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Industrials	Capital Goods	13.48%
Materials	Materials	7.30%
Information Technology	Software & Services	6.11%
Health Care	Pharma, Biotech & Life Sciences	6.09%
Health Care	Health Care Equipment & Services	5.91%
Financials	Financial Services	4.84%
Financials	Banks	4.67%
Real Estate	Equity Real Estate Investment Trusts (REITs)	4.46%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	4.25%
Consumer Discretionary	Consumer Durables	3.91%
Information Technology	Tech Hardware & Equipment	3.86%
Real Estate	Real Estate Management & Development	3.35%
Consumer Discretionary	Consumer Services	3.34%
Industrials	Commercial & Professional Services	3.19%
Information Technology	Semiconductors & Semiconductor Equipment	3.11%
Utilities	Utilities	2.92%
Communication	Media & Entertainment	2.39%
Industrials	Transportation	2.33%
Energy	Oil & Gas Storage & Transportation	1.96%
Consumer Discretionary	Autos & Components	1.81%
Consumer Staples	Food Beverage Tobacco	1.57%
Energy	Oil & Gas Exploration & Production	1.52%
Communication	Telecom	1.37%
Financials	Insurance	1.36%
Consumer Staples	Consumer Staples Distribution & Retail	1.34%
Energy	Oil & Gas Equipment Services	0.91%
Energy	Oil & Gas Refining & Marketing	0.11%
Energy	Oil & Gas Drilling	0.10%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

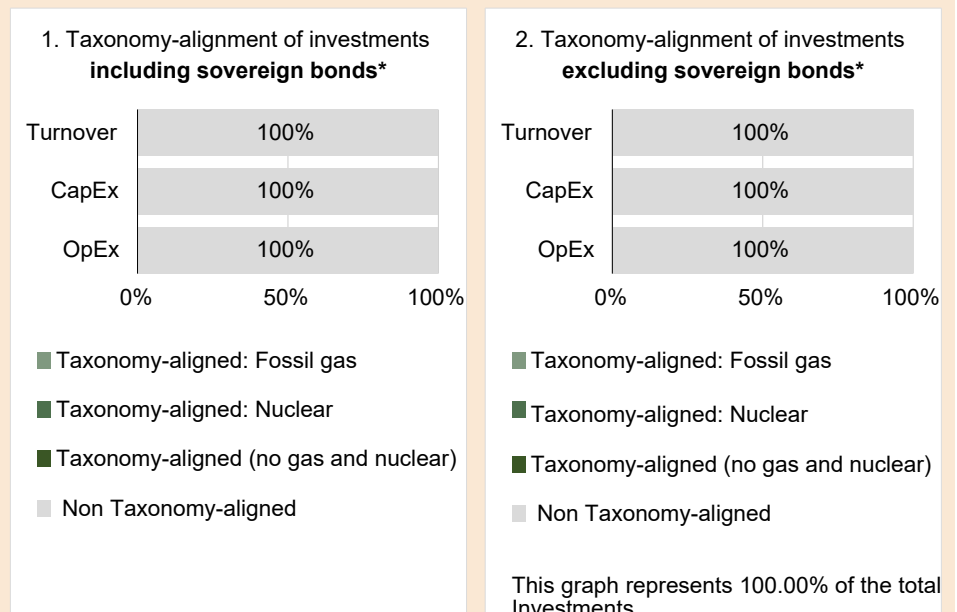
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 16.51% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 7.70% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments, however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

Systematic Sustainable Global Small Cap Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
US Dollar High Yield Bond Fund

Legal entity identifier:
5493002GUOE4D10RFV09

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective**: __%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: __%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund (continued)

Environmental and social characteristics promoted by the Fund

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti- personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Picard Midco Inc 144A 2029-03-31	Technology	0.91%	United States
Clarios Global Lp 144A 2027-05-15	Consumer Cyclical	0.84%	Canada
Verscend Escrow Corp 144A 2026-08-15	Technology	0.73%	United States
Zayo Group Holdings Inc 144A 2027-03-01	Communications	0.71%	United States
Mauser Packaging Solutions Holding 144A 2026-08-15	Capital Goods	0.68%	United States
Alliant Holdings Intermediate Llc 144A 2027-10-15	Insurance	0.65%	United States
Carnival Holdings (Bermuda) Ltd 144A 2028-05-01	Consumer Cyclical	0.63%	Bermuda
Entegris Escrow Corp 144A 2029-04-15	Technology	0.57%	United States
Element Solutions Inc 144A 2028-09-01	Basic Industry	0.54%	United States
United Rentals (North America) Inc 144A 2029-12-15	Capital Goods	0.52%	United States
Nfp Corp 144A 2028-08-15	Brokerage/Asset Managers/Exchanges	0.51%	United States
Big River Steel Llc 2029-01-31	144A Basic Industry	0.51%	United States
Connect Finco Sarl 144A 2026-10-01	Communications	0.50%	Luxembourg
Minerva Merger Sub Inc 144A 2030-02-15	Technology	0.47%	United States
Tk Elevator Us Newco Inc 144A 2027-07-15	Capital Goods	0.47%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

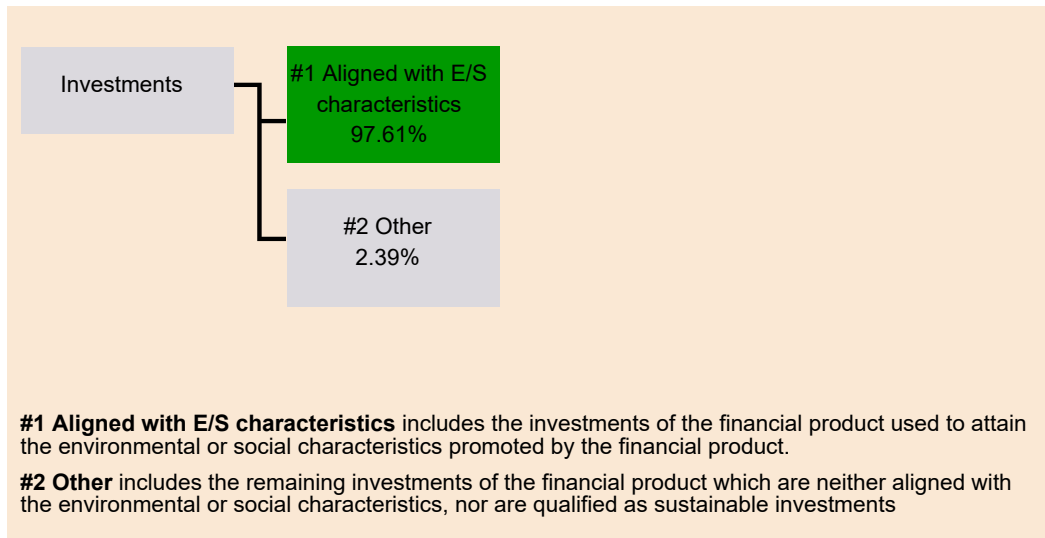
US Dollar High Yield Bond Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Technology	Other	11.96%
Energy	Midstream	6.28%
Energy	Independent	5.08%
Communications	Cable and Satellite	4.76%
Consumer Cyclical	Consumer Cyclical Services	4.22%
Consumer Cyclical	Leisure	3.86%
Consumer Cyclical	Gaming	3.76%
Communications	Wirelines	3.71%
Consumer Non-Cyclical	Healthcare	3.59%
Capital Goods	Diversified Manufacturing	3.24%
Consumer Cyclical	Automotive	2.98%
Capital Goods	Packaging	2.94%
Basic Industry	Metals and Mining	2.92%
Insurance	Property and Casualty	2.80%
Basic Industry	Chemicals	2.66%
Communications	Media and Entertainment	2.47%
Securitized	ABS	2.47%
Energy	Oil Field Services	2.39%
Capital Goods	Building Materials	2.32%
Transportation	Airlines	1.95%
Communications	Wireless	1.94%
Banking	Other	1.91%
Consumer Non-Cyclical	Food and Beverage	1.88%
Capital Goods	Aerospace and Defense	1.42%
Consumer Cyclical	Retailers	1.40%
Finance Companies	Other	1.35%
Brokerage/Asset Managers/Exchanges	Other	1.34%
Industrial Other	Other	1.08%
Capital Goods	Environmental	1.07%
Capital Goods	Construction Machinery	1.01%
Energy	Refining	0.05%
Energy	Integrated	0.01%

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

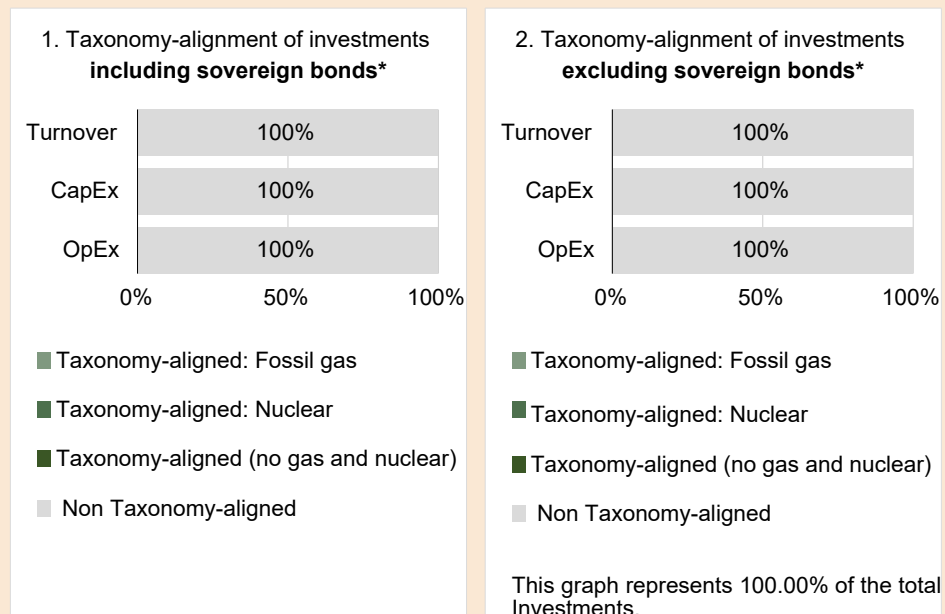
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund (continued)

● **What was the share of investments made in transitional and enabling activities?**

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What was the share of socially sustainable investments?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● **What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?**

Investments included under "#2 Other" included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) issued by agencies worldwide however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Dollar High Yield Bond Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
US Flexible Equity Fund

Legal entity identifier:
5493000VBLDY9YB8P237

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 14 December 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	6.65%	United States
Amazon Com Inc	Consumer Discretionary	4.41%	United States
Apple Inc	Information Technology	3.91%	United States
Comcast Corp Class A	Communication	2.87%	United States
Berkshire Hathaway Inc Class B	Financials	2.58%	United States
Alphabet Inc Class A	Communication	2.40%	United States
Meta Platforms Inc Class A	Communication	2.22%	United States
Corteva Inc	Materials	2.19%	United States
Unitedhealth Group Inc	Health Care	2.16%	United States
Applied Material Inc	Information Technology	2.14%	United States
Sanofi Adr Representing Sa	Health Care	2.14%	France
Fortive Corp	Industrials	1.97%	United States
Alphabet Inc Class C	Communication	1.93%	United States
Ross Stores Inc	Consumer Discretionary	1.88%	United States
Novo-Nordisk Adr Repsg B	Health Care	1.82%	Denmark

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

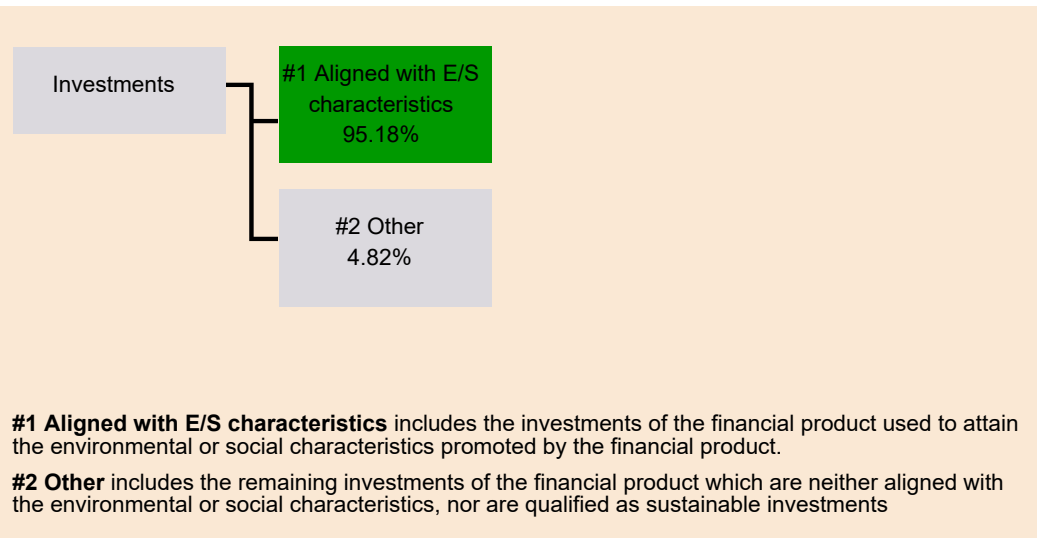
US Flexible Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Communication	Media & Entertainment	11.13%
Financials	Financial Services	10.77%
Health Care	Health Care Equipment & Services	8.89%
Information Technology	Software & Services	8.62%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	6.61%
Information Technology	Tech Hardware & Equipment	5.83%
Health Care	Pharma, Biotech & Life Sciences	5.37%
Industrials	Capital Goods	5.33%
Information Technology	Semiconductors & Semiconductor Equipment	4.92%
Materials	Materials	4.28%
Consumer Staples	Food Beverage Tobacco	3.14%
Financials	Insurance	3.09%
Consumer Discretionary	Autos & Components	2.90%
Consumer Staples	Consumer Staples Distribution & Retail	2.74%
Energy	Oil & Gas Exploration & Production	2.47%
Financials	Banks	2.10%
Energy	Integrated Oil & Gas	1.67%
Consumer Discretionary	Consumer Durables	1.23%
Consumer Staples	Household & Personal Products	1.20%
Industrials	Commercial & Professional Services	1.20%
Consumer Discretionary	Consumer Services	1.10%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

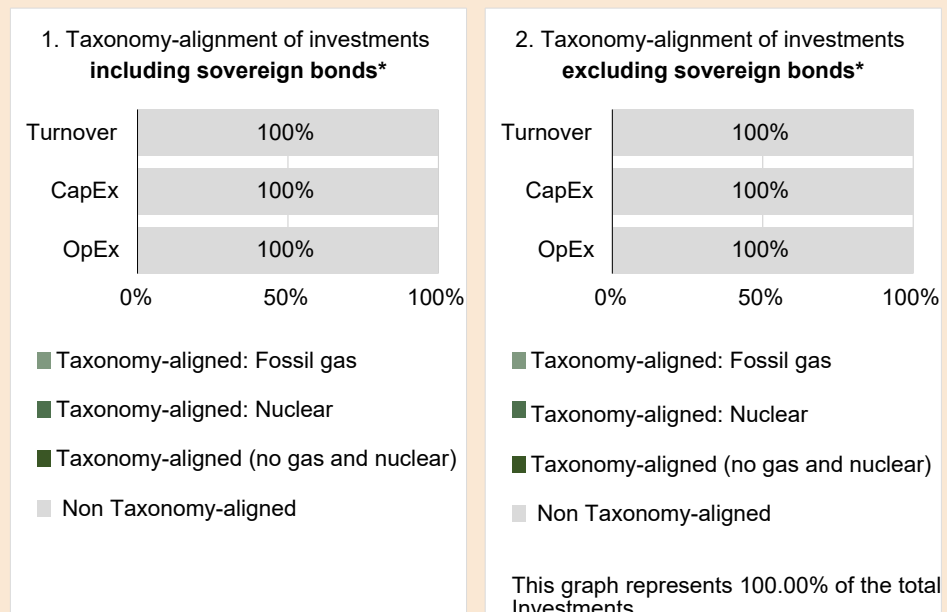
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Flexible Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
US Government Mortgage Impact Fund

Legal entity identifier:
549300SQECI78I3LC791

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective: 43.77%**

in economic activities that qualify as environmentally sustainable under the EU Taxonomy

in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective: 43.77%**

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of ___% of sustainable investments

with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy

with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)



Sustainability indicators measure how the sustainable objectives of this financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The following table lists the Sustainable Investment objectives which were promoted by the Fund throughout the reference period. Further information on these Sustainable Investment objectives is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such Sustainable Investment Objectives.

Sustainable objectives promoted by the Fund

Investment in Sustainable Investments

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the Sustainable Investment objectives of the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	87.54% ¹
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Maintain that the investment strategy reduces the investment universe of the Fund by at least 20%	Reduction in investment universe	The ESG policy reduced the investment universe by greater than 20% over the reference period
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers

¹During the reference period, the Fund had one active breach. An Article 9 fund should only hold Sustainable Investments, except for instruments used for the purposes of liquidity management and/or hedging. Following the implementation of SFDR Level 2 on 1 January 2023, it was deemed that a proportion of the Fund's holdings consisting of CMOs, CMBS and MBS Pool securities, did not meet the criteria to be considered Sustainable Investments or instruments used for liquidity management and/or hedging. Corrective action was taken on the 5th and 6th January 2023 to remove the ineligible securities from the Fund. The breaches were reported as part of Blackrock's standard breach resolution process.

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”)s on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers deemed to have violated these conventions are not considered as Sustainable Investments.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

BlackRock has developed a set of criteria across all Sustainable Investments, to assess whether an investment does significant harm by reference to all the relevant mandatory principal adverse impacts (PAIs). The criteria targets sustainability factors such as investee companies with exposure to fossil fuels, violations of international norms, environmentally negative business practices and controversial weapons. Investments are screened against these criteria using system-based controls and any which are considered to be causing significant harm do not qualify as Sustainable Investments. BlackRock assesses the indicators for adverse impacts on sustainability factors for each type of investment as defined by the regulation. Criteria for adverse impacts are assessed using third-party vendor data regarding an investment's business involvement (in specific activities identified as having negative environmental or social impacts) or environmental or social controversies to exclude investments which BlackRock has determined are harmful to sustainability indicators subject to limited exceptions, for example, where the data is determined to be inaccurate or not up to date.

The following PAIs are captured through the do no significant harm process:

Adverse Sustainability Indicator

Greenhouse gas (GHG) emissions (Scope 1/2/3)
Carbon footprint
GHG intensity of investee companies
Exposure to companies active in the fossil fuel sector
Share of non-renewable energy consumption and production
Energy consumption intensity per high impact climate sector
Activities negatively affecting biodiversity-sensitive areas
Emissions to water
Hazardous waste and radioactive waste ratio
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises
Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises
Unadjusted gender pay gap
Board gender diversity
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)
GHG intensity (Sovereigns & Supranationals)
Investee countries subject to social violations (Sovereigns & Supranationals)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Gnma2 30Yr 2051-09-20	Securitized	11.07%	United States
Fhlmc 30Yr Umbs Super 2051-02-01	Securitized	9.46%	United States
FNMA 30Yr Umbs 2051-05-01	Securitized	5.54%	United States
Gnma2 30Yr 2051-10-20	Securitized	3.49%	United States
Gnma2 30Yr 2050-06-20	Securitized	3.41%	United States
Gnma2 30Yr Tba(Reg C) 2023-09-21	Securitized	3.16%	United States
Gnma2 30Yr Tba(Reg C) 2023-06-20	Securitized	2.98%	United States
Umbs 30Yr Tba(Reg A) 2023-01-12	Securitized	2.89%	United States
Gnma2 30Yr Tba(Reg C) 2023-03-21	Securitized	2.88%	United States
Gnma2 30Yr 2050-06-20	Securitized	2.81%	United States
FNMA 30Yr Umbs 2051-09-01	Securitized	2.74%	United States
Gnma2 30Yr 2051-03-20	Securitized	2.37%	United States
Gnma2 30Yr 2051-03-20	Securitized	2.36%	United States
Gnma2 30Yr 2020 Production 2050-06-20	Securitized	2.23%	United States
Gnma2 30Yr 2050-06-20	Securitized	2.22%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

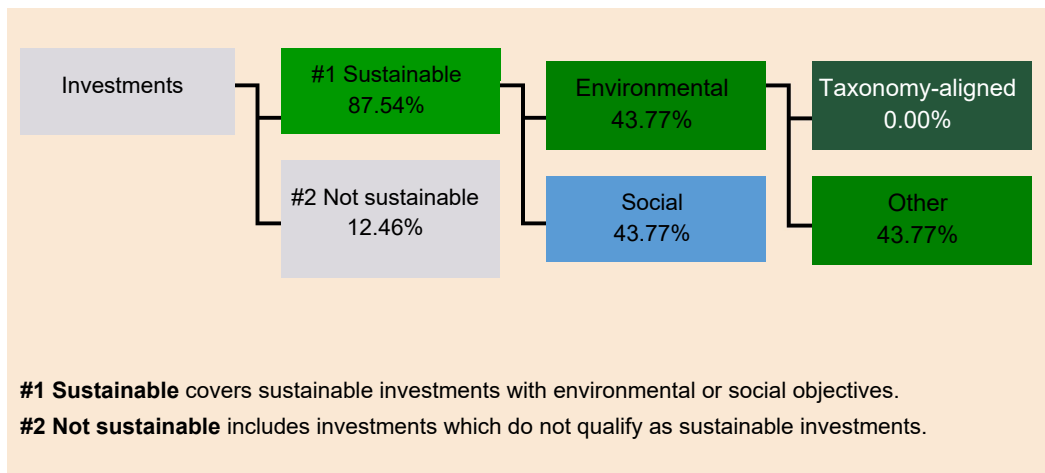
US Government Mortgage Impact Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

● **In which economic sectors were the investments made?**

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-sector	% of Investments
Securitized	MBS Pass-Through	95.92%
Securitized	CMO	3.43%
Treasuries	Treasuries	2.81%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Barclays Industry Classification System): integrated, independent, midstream, oil field services, refining, metals and mining.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

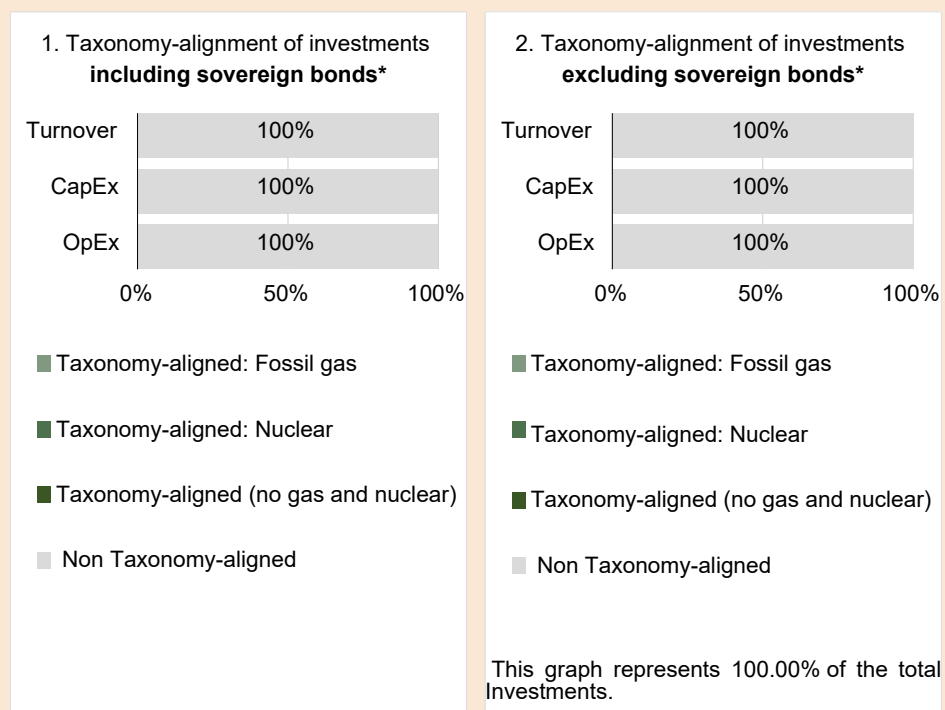
Yes:

In fossil gas In nuclear energy

No

¹Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



*Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments* with an environmental objective that were not aligned with the EU Taxonomy?

For the reference period, 43.77% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 43.77% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under “not sustainable”, what was their purpose and were there any minimum environmental or social safeguards?

Investments included under “Not sustainable” included derivatives, cash and near cash instruments and fixed income transferable securities (also known as debt securities) by agencies worldwide however such holdings did not exceed 20%. Such investments were used only for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to attain the sustainable investment objective during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852 (continued)

US Government Mortgage Impact Fund (continued)



Reference benchmarks are indexes to measure whether the financial products attain the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the sustainable investment objective of the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
US Growth Fund

Legal entity identifier:
549300DS7VHS2W0PZD71

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund (continued)

● **How did the sustainability indicators perform?**

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● **...and compared to previous periods?**

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 14 December 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	8.46%	United States
Apple Inc	Information Technology	8.29%	United States
Amazon Com Inc	Consumer Discretionary	7.85%	United States
Alphabet Inc Class A	Communication	5.21%	United States
Visa Inc Class A	Financials	5.09%	United States
Nvidia Corp	Information Technology	4.81%	United States
Intuit Inc	Information Technology	4.73%	United States
Asml Holding Adr Representing Nv	Information Technology	4.04%	Netherlands
Cadence Design Systems Inc	Information Technology	3.37%	United States
Unitedhealth Group Inc	Health Care	3.22%	United States
Tesla Inc	Consumer Discretionary	3.21%	United States
Copart Inc	Industrials	3.19%	United States
S&P Global Inc	Financials	3.09%	United States
Danaher Corp	Health Care	3.06%	United States
Intuitive Surgical Inc	Health Care	2.99%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

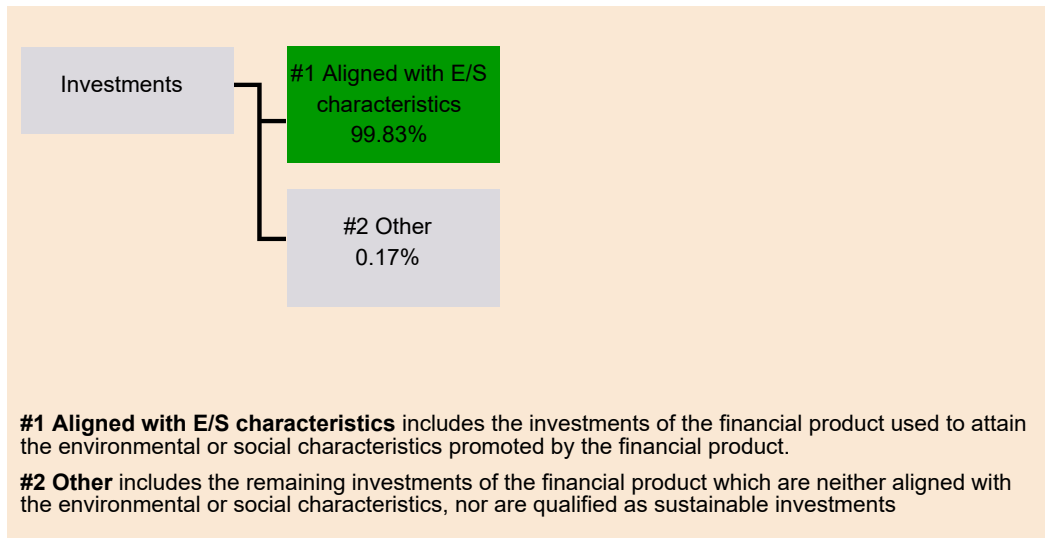
US Growth Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	20.43%
Information Technology	Semiconductors & Semiconductor Equipment	11.84%
Financials	Financial Services	11.43%
Health Care	Pharma, Biotech & Life Sciences	8.45%
Information Technology	Tech Hardware & Equipment	8.29%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	7.85%
Communication	Media & Entertainment	7.57%
Health Care	Health Care Equipment & Services	7.41%
Industrials	Commercial & Professional Services	4.24%
Consumer Discretionary	Consumer Services	3.73%
Consumer Discretionary	Autos & Components	3.21%
Consumer Discretionary	Consumer Durables	2.99%
Industrials	Capital Goods	1.55%
Energy	Oil & Gas Storage & Transportation	1.38%
Energy	Oil & Gas Exploration & Production	0.08%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas drilling, oil and gas equipment services, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

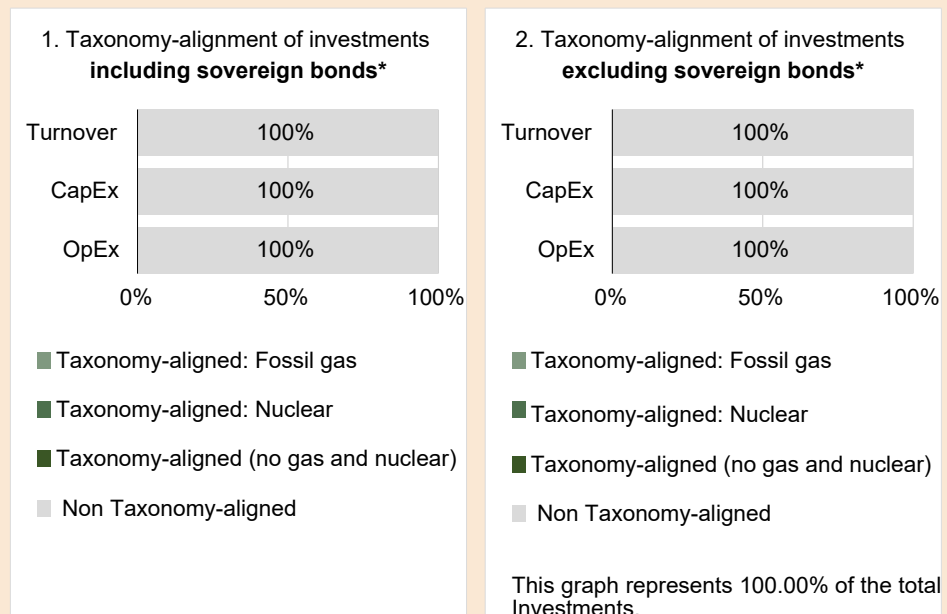
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

US Growth Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Product name:
US Sustainable Equity Fund

Legal entity identifier:
549300KZU3AFC0XHX480

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: ___%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: ___%</p>	<p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 50.16% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

Environmental and social characteristics promoted by the Fund

Investment in Sustainable Investments

Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Russell 1000 Index (the "Index") after eliminating at least 20% of the lowest rated securities from the Index

Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the Russell 1000 Index

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear weapons or nuclear weapon components or delivery platforms, or the provision of auxiliary services related to nuclear weapons

Exclusion of issuers deriving more than 5% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the production, distribution, retail and supply of tobacco-related products

Exclusion of issuers which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the distribution (wholesale or retail) of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Limit direct investment in securities of issuers involved in: the production and retail sales of alcoholic products; the ownership or operation of gambling-related activities or facilities; the mining, production and supply activities related to nuclear power, the production of adult entertainment materials, unconventional oil and gas production, and, the production of conventional weapons

Exclusion of issuers that do not have a rating of B or higher as defined by MSCI's ESG Intangible Value Assessment Ratings or another equivalent third party ESG data provider

Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches
Ensure that more than 90% of the issuers of securities in which the Fund invests (excluding money market Funds) shall be ESG rated or have been analysed for ESG purposes	% of issuers with a ESG rating	Greater than 90% of issuers
Maintain that the weighted average ESG rating of the Fund will be higher than the ESG rating of the Russell 1000 Index after eliminating at least 20% of the lowest rated securities from the Index	ESG Rating of the Fund	Fund ESG Rating: AA (Fund ESG Rating higher than Index Rating throughout the reference period after eliminating at least 20% of the lowest rated securities from the Index)
Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund's holdings) relative to the Russell 1000 Index	Carbon emissions intensity relative to the Index	-61.67%
Investment in Sustainable Investments	% of Sustainable Investments held by the Fund	50.16%

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

During the reference period, the Fund invested 50.16% of its holdings in Sustainable Investments in pursuit of its investment objective.

Environmental and social objectives

The Fund invested in Sustainable Investments which contributed to a range of environmental and/or social objectives which may include but are not limited to, alternative and renewable energy, energy efficiency, pollution prevention or mitigation, reuse and recycling, health, nutrition, sanitation and education and the UN Sustainable Development Goals and other sustainability-related frameworks ("Environmental and Social Objectives").

Economic activity assessment

An investment was assessed as contributing to an environmental and/or social objective where:

- (i) a minimum proportion of the issuer's business activity contributed to an environmental and/or social objective; or
- (ii) the issuer's business practices contributed to an environmental and/or social objective.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Sustainable Investments held by the Fund during the reference period met the do no significant harm (“DNSH”) requirements, as defined by applicable law and regulation. BlackRock has developed a set of criteria across all Sustainable Investments to assess whether an issuer or investment does significant harm. Investments considered to be causing significant harm do not qualify as Sustainable Investments.

- **How were the indicators for adverse impacts on sustainability factors taken into account?**

The indicators for principal adverse impacts (“PAI”s) on sustainability factors for each type of investment were assessed using BlackRock’s Sustainable Investments proprietary methodology. All relevant mandatory PAI indicators included in Annex 1 of the Commission Delegated Regulation (EU) 22 / 1288 were considered. BlackRock makes use of fundamental analysis and/or third-party data sources to identify investments which negatively impact sustainability factors and cause significant harm. Please refer to the section below, “How did this financial product consider principal adverse impacts on sustainability factors?”, which describes how the Fund considered PAIs on sustainability factors.

- **Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:**

Sustainable Investments held during the reference period were assessed to consider any detrimental impacts and ensure compliance with international standards of the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights, including the principles and rights set out in the eight fundamental conventions identified in the Declaration of the International Labour Organisation on Fundamental Principles and Rights at Work and the International Bill of Human Rights. Issuers or companies deemed to have violated these conventions are not considered as Sustainable Investments.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator				
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 5% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 5% of their revenue from thermal coal and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)	Reduction of carbon emissions intensity (based on levels of capital invested in a company across the Fund’s holdings) relative to the benchmark
Greenhouse gas (GHG) Emissions					P
GHG Intensity of Investee Companies					P
Exposure to companies active in the fossil fuel sector		P	P		
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P	
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F				

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Microsoft Corp	Information Technology	8.93%	United States
Amazon Com Inc	Consumer Discretionary	6.24%	United States
Alphabet Inc Class A	Communication	5.39%	United States
Visa Inc Class A	Financials	4.69%	United States
Astrazeneca Adr	Health Care	3.85%	United Kingdom
Representing .5 Pl			
Alcon Ag	Health Care	3.64%	Switzerland
Cardinal Health Inc	Health Care	3.46%	United States
Intuit Inc	Information Technology	3.32%	United States
Elevance Health Inc	Health Care	3.10%	United States
Asml Holding Adr	Information Technology	3.06%	Netherlands
Representing Nv			
Dollar Tree Inc	Consumer Staples	2.86%	United States
Reckitt Benckiser Group Plc	Consumer Staples	2.80%	United Kingdom
S&P Global Inc	Financials	2.62%	United States
Cbre Group Inc Class A	Real Estate	2.57%	United States
Sealed Air Corp	Materials	2.50%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

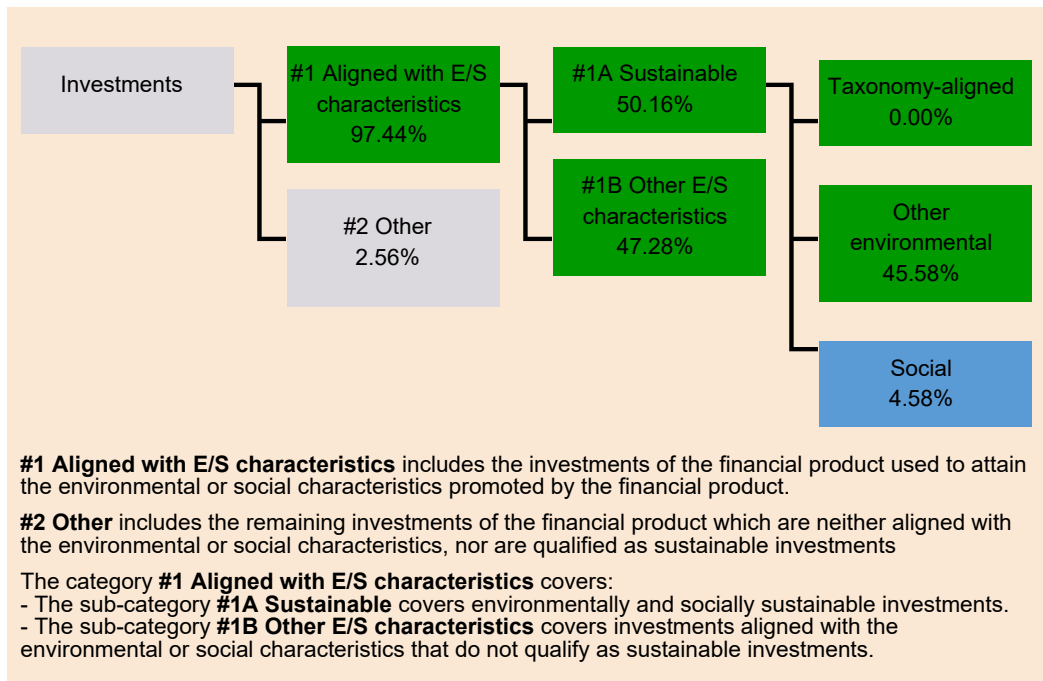
US Sustainable Equity Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	16.25%
Health Care	Health Care Equipment & Services	12.19%
Financials	Financial Services	8.47%
Health Care	Pharma, Biotech & Life Sciences	6.87%
Information Technology	Semiconductors & Semiconductor Equipment	6.35%
Consumer Discretionary	Consumer Discretionary Distribution & Retail	6.24%
Materials	Materials	6.07%
Communication	Media & Entertainment	5.39%
Consumer Staples	Household & Personal Products	5.23%
Financials	Insurance	4.54%
Financials	Banks	4.16%
Consumer Discretionary	Consumer Durables	3.21%
Industrials	Transportation	3.05%
Consumer Staples	Consumer Staples Distribution & Retail	2.86%
Real Estate	Real Estate Management & Development	2.57%
Information Technology	Tech Hardware & Equipment	1.66%
Industrials	Capital Goods	1.52%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure** (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

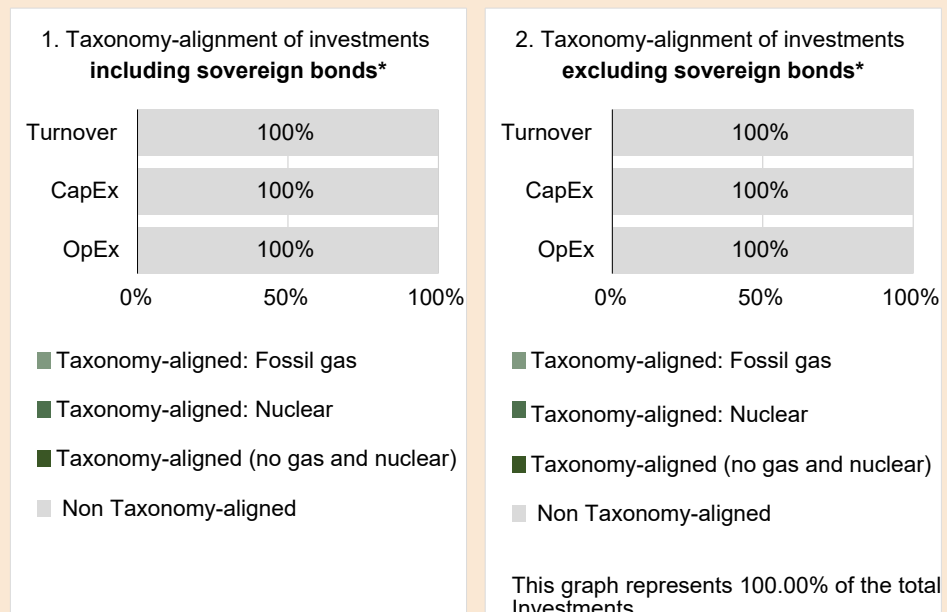
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

For the reference period, 45.58% of the Fund's investments were classified as Sustainable Investments with an environmental objective not aligned with EU Taxonomy.

The Fund invested in Sustainable Investments that were not aligned with the EU Taxonomy for the following reasons: (i) it is part of the investment strategy of the Fund; (ii) data to determine EU Taxonomy-alignment was unavailable; and/or (iii) underlying economic activities were not eligible under the EU Taxonomy's available technical screening criteria or did not comply with all requirements set out in such technical screening criteria.



● What was the share of socially sustainable investments?

For the reference period, 4.58% of the Fund's investments were classified as socially sustainable investments.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging.

No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 (continued)

US Sustainable Equity Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
World Financials Fund

Legal entity identifier:
5493009JGB3XP8H4XV85

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Bank Of America Corp	Financials	4.83%	United States
Wells Fargo	Financials	4.62%	United States
Hsbc Holdings Plc	Financials	4.47%	United Kingdom
Unicredit	Financials	3.79%	Italy
Banco Bilbao Vizcaya Argentaria Sa	Financials	3.72%	Spain
Jpmorgan Chase & Co	Financials	2.66%	United States
Intesa Sanpaolo	Financials	2.64%	Italy
Lloyds Banking Group Plc	Financials	2.51%	United Kingdom
Citizens Financial Group Inc	Financials	2.42%	United States
BLK ICS Usd Leaf Agency Dist	Financials	2.39%	Ireland
Apollo Global Management Inc	Financials	2.34%	United States
American International Group Inc	Financials	2.33%	United States
Kkr And Co Inc	Financials	2.31%	United States
Banco Comercial Portugues Sa	Financials	2.30%	Portugal
Synchrony Financial	Financials	2.29%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

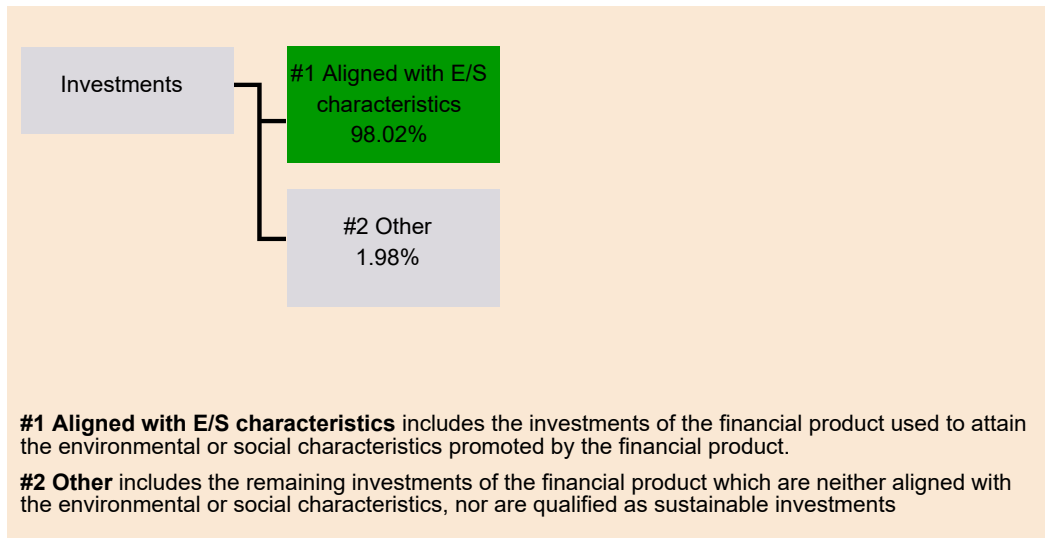
World Financials Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Financials	Banks	59.31%
Financials	Financial Services	33.09%
Financials	Insurance	5.04%
Information Technology	Software & Services	2.96%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

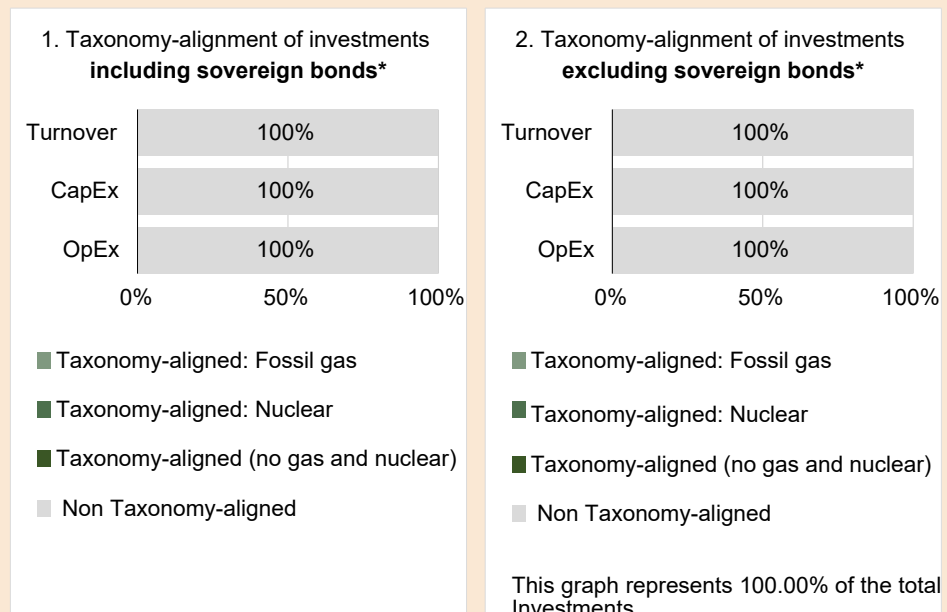
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Financials Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
World Healthscience Fund

Legal entity identifier:
549300OHN1ZT4WMEMU83

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<input type="checkbox"/> It made sustainable investments with an environmental objective : __% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : __%	<input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Unitedhealth Group Inc	Health Care	6.77%	United States
Eli Lilly	Health Care	4.96%	United States
Astrazeneca Plc	Health Care	4.20%	United Kingdom
Merck & Co Inc	Health Care	4.13%	United States
Novo Nordisk Class B	Health Care	4.02%	Denmark
Johnson & Johnson	Health Care	3.74%	United States
Thermo Fisher Scientific Inc	Health Care	3.54%	United States
Roche Holding Par Ag	Health Care	3.47%	Switzerland
Boston Scientific Corp	Health Care	3.16%	United States
Abbvie Inc	Health Care	2.81%	United States
Sanofi Sa	Health Care	2.76%	France
Danaher Corp	Health Care	2.39%	United States
Amgen Inc	Health Care	2.34%	United States
Intuitive Surgical Inc	Health Care	2.27%	United States
Pfizer Inc	Health Care	2.23%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

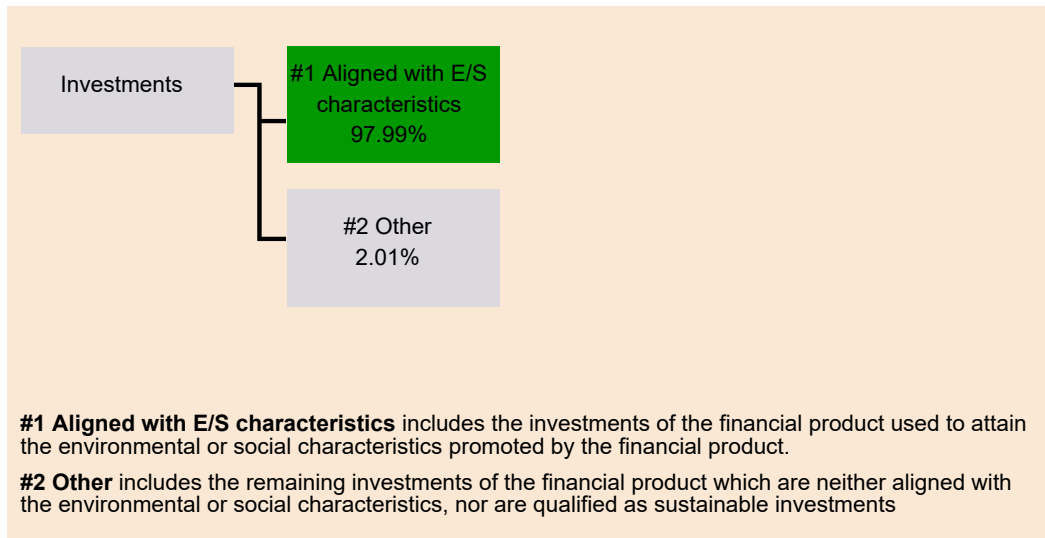
World Healthscience Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Health Care	Pharma, Biotech & Life Sciences	61.73%
Health Care	Health Care Equipment & Services	36.24%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

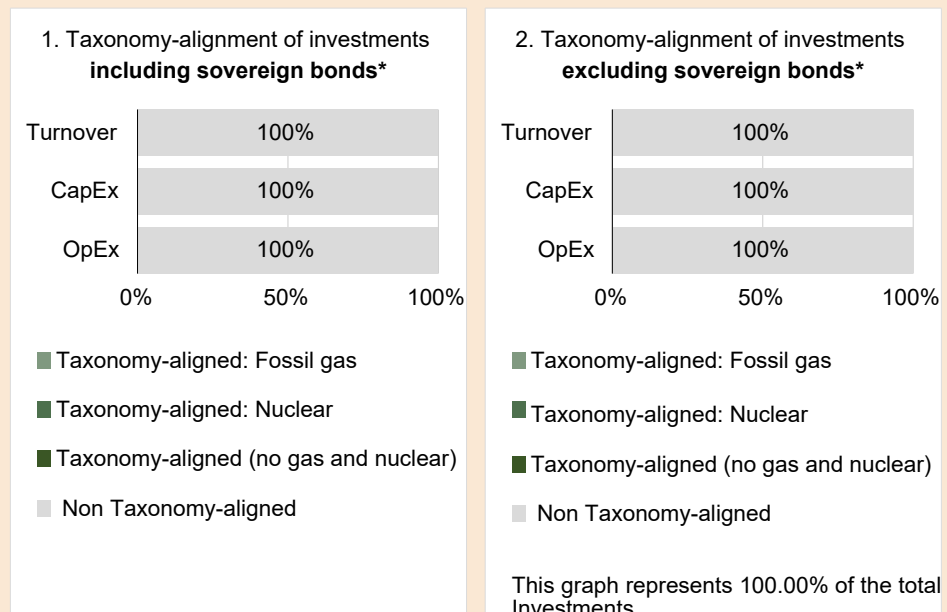
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included derivatives, cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at: <https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Healthscience Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● How does the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not include a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Product name:
World Technology Fund

Legal entity identifier:
5493007T8WWG2QURHU23

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?

Yes

 No

<p><input type="checkbox"/> It made sustainable investments with an environmental objective: __%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: __%</p>	<p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of __% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p>
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To what extent were the environmental and/or social characteristics promoted by this financial product met?

The following table lists the environmental and social characteristics which were promoted by the Fund throughout the reference period. Further information on these environmental and social characteristics is outlined in the Fund's prospectus. Please refer to the section below, "How did the sustainability indicators perform?", which provides information about the extent that the Fund met such environmental and social characteristics.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund (continued)

Environmental and social characteristics promoted by the Fund

The Fund uses Blackrock's EMEA Baseline Screens with Fundamental Insights Methodology. The Fund may invest to a limited extent in issuers with exposure to nuclear weapons, fossil fuels, tobacco and civilian firearms. The basis for these investments is that the issuers are in "in transition" and focused on meeting sustainability criteria. However, issuers that do not meet the below screening criteria are excluded from investment

Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)

Exclusion of issuers deriving any revenue from direct involvement in the production of nuclear warheads

Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of "green bonds", that are considered to comply with the International Capital Markets Association's Green Bond Principles

Exclusion of issuers deriving more than 25% of their revenue from the production of tar sands (also known as oil sands)

Exclusion of issuers which produce tobacco products

Exclusion of issuers which derive more than 5% of their revenue from the wholesale distribution and supply of tobacco related products

Exclusion of issuers domiciled in the United States which produce firearms and/or small arms ammunition intended for retail to civilians

Exclusion of issuers which derive more than 5% of their revenue from the production or retail distribution of firearms and/or small arms ammunition intended for civilian use

Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund (continued)

● How did the sustainability indicators perform?

The following table provides information about the performance of the sustainability indicators used to measure the attainment of each of the environmental and social characteristics promoted by the Fund, as further detailed in the Fund's prospectus.

Sustainability Indicator	Metric	Performance for the reference period
Exclusion of issuers based on exclusionary criteria as defined in table above "Environmental and social characteristics promoted by the Fund"	# of active breaches	No active breaches

● ...and compared to previous periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.

● What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

● How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

- How were the indicators for adverse impacts on sustainability factors taken into account?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio. Please refer to the section below, "How did this financial product consider principal adverse impacts on sustainability factors?", which describes how the Fund considered PAIs on sustainability factors.

- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific EU criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund (continued)



How did this financial product consider principal adverse impacts on sustainability factors?

The following table provides information about the impact of the principal adverse sustainability indicators taken into consideration by this Fund. The Fund considered the impact of the principal adverse sustainability indicators through the application of these minimum ESG and exclusionary criteria. The Investment Adviser has determined that those PAIs marked in the table below as “F” are fully considered or “P” are partially considered, as part of the investment selection criteria. A PAI is partially considered where a BlackRock internal assessment has determined the sustainability indicator partially meets the regulatory definition of the PAI outlined in Annex 1 supplementing Regulation (EU) 2019/2088 Regulatory Technical Standards (“RTS”). A PAI is fully considered where a BlackRock internal assessment has determined the sustainability indicator captures the full regulatory definition as outlined in Annex 1 supplementing Regulation (EU) 2019/2088 RTS.

Adverse Sustainability Indicator	Sustainability indicator			
	Exclusion of issuers which are engaged in, or are otherwise exposed to, the production of controversial weapons (including, but not limited to, cluster munitions, biological-chemical, landmines, depleted uranium, blinding laser, non-detectable fragments and/or incendiary weapons)	Exclusion of issuers deriving more than 25% of their revenue from the production and generation of tar sands (also known as oil sands)	Exclusion of issuers deriving more than 25% of their revenue from thermal coal extraction and/or thermal coal-based power generation, with the exception of “green bonds”, that are considered to comply with the International Capital Markets Association’s Green Bond Principles	Exclusion of issuers which have been deemed to have failed to comply with UN Global Compact Principles (which cover human rights, labour standards, the environment and anticorruption)
Exposure to companies active in the fossil fuel sector		P	P	
Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises				P
Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons)	F			

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund (continued)



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From 1 September 2022 to 31 August 2023.

Largest investments	Sector	% Assets	Country
Apple Inc	Information Technology	8.47%	United States
Microsoft Corp	Information Technology	8.32%	United States
Nvidia Corp	Information Technology	5.57%	United States
Asml Holding Nv	Information Technology	3.07%	Netherlands
Mastercard Inc Class A	Financials	3.00%	United States
Cadence Design Systems Inc	Information Technology	2.96%	United States
Tesla Inc	Consumer Discretionary	2.77%	United States
Visa Inc Class A	Financials	2.73%	United States
Alphabet Inc Class A	Communication	2.35%	United States
Broadcom Inc	Information Technology	2.25%	United States
Advanced Micro Devices Inc	Information Technology	2.18%	United States
Oracle Corp	Information Technology	1.90%	United States
Amazon Com Inc	Consumer Discretionary	1.80%	United States
Lam Research Corp	Information Technology	1.70%	United States
Meta Platforms Inc Class A	Communication	1.69%	United States

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

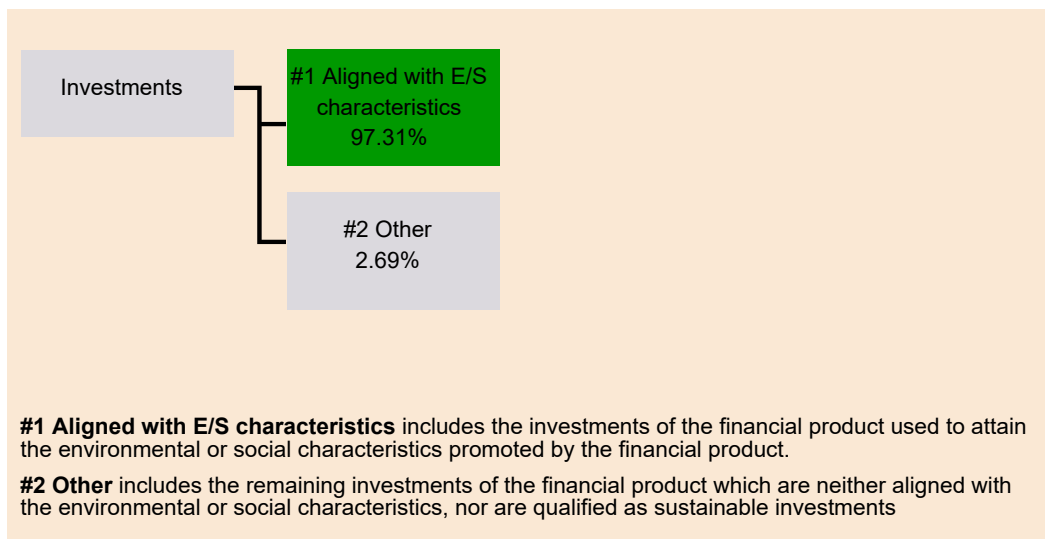
World Technology Fund (continued)



What was the proportion of sustainability-related investments?

● What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund (continued)

● In which economic sectors were the investments made?

The following table details the economic sectors representing 1% or more of investments held that the Fund was exposed to during the reference period.

Sector	Sub-Sector	% of Investments
Information Technology	Software & Services	30.18%
Information Technology	Semiconductors & Semiconductor Equipment	26.85%
Information Technology	Tech Hardware & Equipment	11.83%
Financials	Financial Services	8.83%
Communication	Media & Entertainment	8.08%
Consumer Discretionary	Consumer Discretionary	4.28%
Consumer Discretionary	Distribution & Retail	4.28%
Consumer Discretionary	Autos & Components	2.87%
Industrials	Commercial & Professional Services	1.03%
Consumer Discretionary	Consumer Services	1.01%

During the reference period, none of the Fund's investments were held in the following sub-sectors (as defined by the Global Industry Classification System): integrated oil and gas, oil and gas exploration and production, oil and gas drilling, oil and gas equipment services, oil and gas storage and transportation, oil and gas refining and marketing, coal and consumable fuels.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund (continued)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

For the reference period, the Fund's investment alignment with EU Taxonomy is shown in the graphs below.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

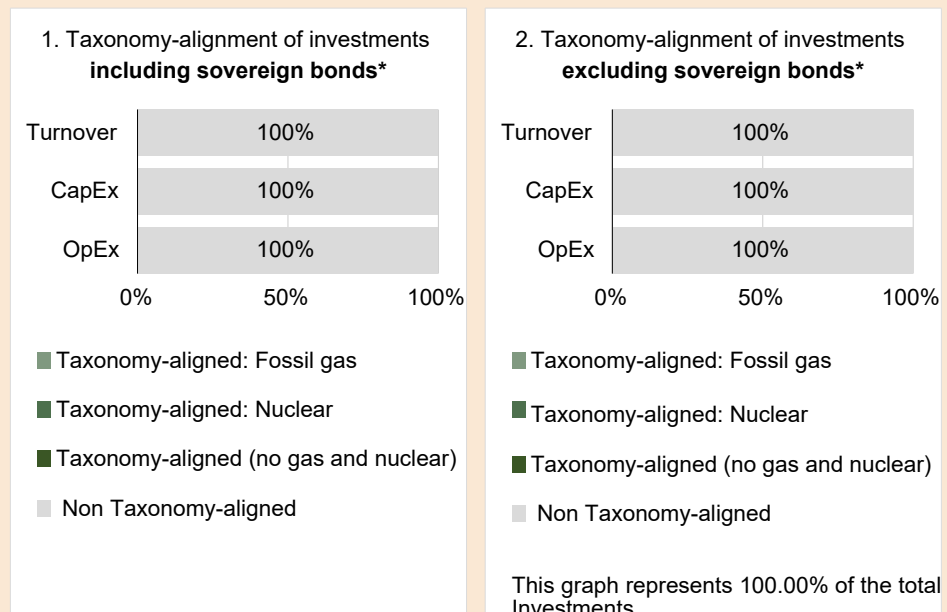
Yes:

In fossil gas In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective -see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy alignment of sovereign bonds*, the first graph shows the taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund (continued)

● What was the share of investments made in transitional and enabling activities?

For the reference period, 0% of the Fund's investments were made in transitional and enabling activities.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

As this is the first reference period that the periodic disclosure for financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852 are effective, no comparatives are presented.



Sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under Regulation (EU) 2020/852.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What was the share of socially sustainable investments?

This section is not applicable for this Fund as it did not commit to holding Sustainable Investments during the reference period, however, certain Sustainable Investments may form part of the Fund's investment portfolio.



● What investments were included under "Other", what was their purpose and were there any minimum environmental or social safeguards?

Investments included under "#2 Other" included cash and near cash instruments however such holdings did not exceed 20%. Such investments were used only for investment purposes in pursuit of the Fund's (non-ESG) investment objective, for the purposes of liquidity management and/or hedging. No other investments held by the Fund were assessed against minimum environmental or social safeguards.



● What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Investment Adviser has implemented internal quality controls such as compliance rule coding to ensure compliance with the environmental and social characteristics promoted by the Fund. The Investment Adviser regularly reviews the environmental and social characteristics promoted by the Fund to ensure they are still appropriate relative to the Fund's investment universe.

Where issuers are identified as potentially having issues with regards to good governance, the issuers are reviewed to ensure that, where the Investment Adviser agrees with this external assessment, the Investment Adviser is satisfied that the issuer has either taken remediation actions or will take remedial actions within a reasonable time frame based on the Investment Adviser's direct engagement with the issuer. The Investment Adviser may also decide to reduce exposure to such issuers.

The Investment Adviser is also subject to the shareholder engagement requirements of the Shareholders Rights Directive II (SRD) requirements. The SRD aims to strengthen the position of shareholders, enhance transparency and reduce excessive risk within companies traded on regulated EU marketplaces. Further details regarding the Investment Adviser's activities under the SRD are available on BlackRock's website at:

<https://www.blackrock.com/uk/professionals/solutions/shareholder-rights-directive>.

Appendix IV – Supplementary Information (Unaudited) continued

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

World Technology Fund (continued)



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

For the reference period, an index has not been designated as a reference benchmark for the purpose of attaining the environmental or social characteristics promoted by the Fund, therefore this section is not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Want to know more?

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